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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 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 LYNN CIRRINCIONE (Name), 847-402-3029 (Area Code) (Telephone Number)
LYNN.CIRRINCIONE@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

DONALD JOHN BAILEY, President, Emerging Businesses	ANURAG CHANDRA, Executive Vice President	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	CHARLES NELSON PAUL, Senior Group Vice President
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 Auto, Home and Agencies	

DIRECTORS OR TRUSTEES

DONALD JOHN BAILEY	DOGAN CIVGIN	JAMES DAVID DeVRIES
JUDITH PEPPLE GREFFIN	SANJAY GUPTA	SUREN GUPTA
SUSAN LeSUEUR LEES	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 9TH day of AUGUST 2013

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.....

LINDA SCHMITZ
NOTARY
9/22/2016

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	22,828,217,885		22,828,217,885	23,312,193,758
2. Stocks:				
2.1 Preferred stocks	56,594,103		56,594,103	59,556,457
2.2 Common stocks	8,433,566,908	4,163,867	8,429,403,042	8,086,806,172
3. Mortgage loans on real estate:				
3.1 First liens	477,364,730		477,364,730	491,510,513
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)	280,921,928		280,921,928	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 ($ (589,572,114)), cash equivalents ($ 719,025,957) and short-term investments ($ 36,735,566)	166,189,409		166,189,409	(6,309,614)
6. Contract loans (including $ ..... premium notes)				
7. Derivatives	1,885,547		1,885,547	3,273,175
8. Other invested assets	3,571,068,048	10,547,688	3,560,520,360	3,681,933,774
9. Receivables for securities	56,342,697		56,342,697	67,888,845
10. Securities lending reinvested collateral assets	44,845,577		44,845,577	11,999,995
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	35,917,878,072	14,711,554	35,903,166,517	36,038,446,588
13. Title plants less $ ..... charged off (for Title insurers only)				
14. Investment income due and accrued	212,835,848		212,835,848	225,847,015
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,031,888,666	14,027,038	1,017,861,628	998,028,369
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	3,000,240,535	3,494,438	2,996,746,097	2,995,413,703
15.3 Accrued retrospective premiums	2,559,540	255,954	2,303,586	2,303,586
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	72,912,631		72,912,631	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	1,522,495,399	231,860,210	1,290,635,189	1,352,852,425
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	302,024,081	254,960,943	47,063,138	33,005,553
21. Furniture and equipment, including health care delivery assets ($ .....)	229,896,960	229,896,960		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	161,980,345	2,687,583	159,292,762	167,577,856
24. Health care ($ .....) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	122,658,587	61,252,700	61,405,887	263,663,520
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	42,578,065,548	813,279,388	41,764,786,160	42,133,104,688
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	42,578,065,548	813,279,388	41,764,786,160	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 through 1103 plus 1198)(Line 11 above)				
2501. Accounts receivable	37,890,387	2,863,966	35,026,421	26,839,351
2502. Cash surrender value of COLI	19,559,704		19,559,704	233,664,501
2503. Prepaid assessments	47,411,253	42,233,159	5,178,094	1,218,001
2598. Summary of remaining write-ins for Line 25 from overflow page	17,797,242	16,155,575	1,641,667	1,941,667
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	122,658,587	61,252,700	61,405,887	263,663,520

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 3,162,971,295)	11,459,654,431	11,294,364,383
2.	Reinsurance payable on paid losses and loss adjustment expenses	139,130	252,429
3.	Loss adjustment expenses	3,244,298,700	3,204,569,635
4.	Commissions payable, contingent commissions and other similar charges	168,500,141	157,276,442
5.	Other expenses (excluding taxes, licenses and fees)	685,467,336	926,762,640
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	75,690,019	90,897,145
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))	38,309,373	227,354,575
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 189,422,959 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)	8,667,068,822	8,601,920,710
10.	Advance premium	274,974,182	238,881,172
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	4,049,356	3,278,573
13.	Funds held by company under reinsurance treaties	2,767,293	2,933,664
14.	Amounts withheld or retained by company for account of others	37,681,121	34,190,598
15.	Remittances and items not allocated	35,132,800	19,701,328
16.	Provision for reinsurance (including $ certified)	54,566,003	60,774,404
17.	Net adjustments in assets and liabilities due to foreign exchange rates	4,073	
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	189,626,670	147,754,198
20.	Derivatives	2,919,398	5,018,076
21.	Payable for securities	296,200,792	193,508,540
22.	Payable for securities lending	244,578,007	240,832,947
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	405,510,186	421,955,397
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	25,887,137,832	25,872,226,858
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	25,887,137,832	25,872,226,858
29.	Aggregate write-ins for special surplus funds	60,977,888	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	4,492,123,690	4,465,725,997
35.	Unassigned funds (surplus)	11,320,346,750	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)	15,877,648,328	16,260,877,830
38.	Totals (Page 2, Line 28, Col. 3)	41,764,786,160	42,133,104,688
	DETAILS OF WRITE-INS		
2501.	Accounts payable	214,092,994	227,966,132
2502.	Reserve for uncashed checks	150,185,336	152,759,256
2503.	Deferred gain on intercompany asset transfers	34,025,431	34,249,778
2598.	Summary of remaining write-ins for Line 25 from overflow page	7,206,426	6,980,230
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	405,510,186	421,955,397
2901.	Deferred gain on sale/leaseback	46,870,442	1,773,097
2902.	SCOR retroactive reinsurance account	14,107,446	14,222,413
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	60,977,888	15,995,510
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 3,861,416,930)	3,993,677,603	4,239,372,336	8,353,898,580
	1.2 Assumed (written $ 8,668,654,115)	8,466,543,287	7,952,251,251	16,127,296,524
	1.3 Ceded (written $ 248,778,526)	244,076,483	241,771,359	486,248,950
	1.4 Net (written $ 12,281,292,518)	12,216,144,407	11,949,852,228	23,994,946,154
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 6,999,753,639):			
	2.1 Direct	2,147,017,470	2,084,199,121	5,337,100,306
	2.2 Assumed	5,031,332,124	4,932,818,442	9,562,085,709
	2.3 Ceded	236,392,880	13,090,512	1,261,494,450
	2.4 Net	6,941,956,713	7,003,927,051	13,637,691,565
3.	Loss adjustment expenses incurred	1,577,905,199	1,382,011,228	3,008,515,868
4.	Other underwriting expenses incurred	3,436,055,419	3,205,736,449	6,422,794,598
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	11,955,917,331	11,591,674,728	23,069,002,031
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	260,227,076	358,177,500	925,944,123
	INVESTMENT INCOME			
9.	Net investment income earned	497,554,352	584,443,240	1,140,073,528
10.	Net realized capital gains (losses) less capital gains tax of $ 123,960,083	306,639,616	147,445,163	232,801,167
11.	Net investment gain (loss) (Lines 9 + 10)	804,193,968	731,888,403	1,372,874,695
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 37,327,681)	(37,327,681)	(38,176,940)	(78,665,002)
13.	Finance and service charges not included in premiums	117,760,774	126,412,641	237,771,539
14.	Aggregate write-ins for miscellaneous income	(2,636,230)	(1,378,077)	(3,353,795)
15.	Total other income (Lines 12 through 14)	77,796,864	86,857,624	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)	1,142,217,907	1,176,923,527	2,454,571,561
17.	Dividends to policyholders			
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)	1,142,217,907	1,176,923,527	2,454,571,561
19.	Federal and foreign income taxes incurred	215,593,116	221,584,183	504,170,816
20.	Net income (Line 18 minus Line 19)(to Line 22)	926,624,791	955,339,344	1,950,400,745
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	16,260,877,830	15,126,666,705	15,126,666,705
22.	Net income (from Line 20)	926,624,791	955,339,344	1,950,400,745
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (23,363,749)	83,595,988	225,589,626	556,375,750
25.	Change in net unrealized foreign exchange capital gain (loss)	(1,097,710)	4,634,226	(19,668,273)
26.	Change in net deferred income tax	(51,407,754)	413,546,997	325,110,305
27.	Change in nonadmitted assets	(82,386,470)	(16,144,201)	148,393,155
28.	Change in provision for reinsurance	6,208,401	(2,046,894)	(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	26,397,693	656,492	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	(1,334,666,000)	(826,264,793)	(1,439,264,793)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	43,501,557	(383,578,638)	(381,744,400)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(383,229,503)	371,732,159	1,134,211,125
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	15,877,648,328	15,498,398,864	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 through 0503 plus 0598)(Line 5 above)			
1401.	Fines and penalties	(1,912,435)	(208,901)	(743,690)
1402.	Allocated share of loss on sale of fixed assets	(817,810)	(1,488,089)	(2,881,063)
1403.	Retroactive reinsurance gain	94,015	322,531	274,576
1498.	Summary of remaining write-ins for Line 14 from overflow page		(3,618)	(3,618)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(2,636,230)	(1,378,077)	(3,353,795)
3701.	Deferred gain on sale/leaseback	45,189,057		1,834,238
3702.	Transition obligation for postretirement benefits	(1,687,500)		
3703.	Incremental deferred tax asset		(383,578,638)	(383,578,638)
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	43,501,557	(383,578,638)	(381,744,400)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	12,296,521,802	12,019,024,623	24,054,744,435
2. Net investment income	592,620,140	550,208,346	1,234,408,250
3. Miscellaneous income	77,796,864	86,857,625	155,752,743
4. Total (Lines 1 to 3)	12,966,938,805	12,656,090,594	25,444,905,428
5. Benefit and loss related payments	6,794,224,613	6,887,691,263	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	5,229,433,649	4,800,728,384	9,259,445,640
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ 124,594,569 tax on capital gains (losses)	528,598,401	160,312,513	411,484,068
10. Total (Lines 5 through 9)	12,552,256,662	11,848,732,160	23,944,194,289
11. Net cash from operations (Line 4 minus Line 10)	414,682,143	807,358,434	1,500,711,139
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	8,416,528,181	6,112,232,496	11,334,056,716
12.2 Stocks	1,657,536,861	1,770,095,418	2,033,809,702
12.3 Mortgage loans	13,813,677	2,209,437	28,388,709
12.4 Real estate	37,602,806		5,869,439
12.5 Other invested assets	501,954,048	882,095,126	1,370,934,605
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(106,945)	(9,572)	(79,277)
12.7 Miscellaneous proceeds	127,065,268	31,445,800	3,540,005
12.8 Total investment proceeds (Lines 12.1 to 12.7)	10,754,393,897	8,798,068,705	14,776,519,899
13. Cost of investments acquired (long-term only):			
13.1 Bonds	7,837,960,143	7,472,475,961	12,681,725,201
13.2 Stocks	1,781,441,091	473,693,753	642,133,239
13.3 Mortgage loans		21,750,000	47,450,538
13.4 Real estate	3,089,270	12,412,546	34,282,745
13.5 Other invested assets	265,459,445	765,466,253	1,179,773,575
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	9,887,949,949	8,745,798,513	14,585,365,298
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	866,443,948	52,270,192	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	26,397,693	656,492	6,180,608
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	1,334,666,000	826,264,793	1,439,264,793
16.6 Other cash provided (applied)	199,641,239	32,135,637	129,268,615
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,108,627,068)	(793,472,664)	(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)	172,499,023	66,155,962	388,050,170
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	(6,309,614)	(394,359,784)	(394,359,784)
19.2 End of period (Line 18 plus Line 19.1)	166,189,409	(328,203,822)	(6,309,614)

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

20.0001. Proceeds from bonds sold, matured, or repaid	496,274,333	84,786,650	173,085,138
20.0002. Proceeds from equities sold	1,640,041	391,606,515	412,238,068
20.0003. Proceeds from other assets sold	709,560	343,109,689	297,819,300
20.0004. Cost of bonds acquired	495,527,110	84,786,650	173,085,138
20.0005. Cost of equities acquired	6,092,433	303,826,830	336,389,427
20.0006. Cost of other assets acquired	4,245,621	57,200,156	47,171,986
20.0007. Dividends to stockholders		376,264,793	376,264,793

NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2012 Annual Statement ("Annual Statement") notes: 1(B, C), 2-4, 5(A-C, F, G), 6-8, 9(A, B, D-G), 10(D-L), 11, 13(1-3, 5-9, 11-13), 14(B-E), 15, 16(2-4) - Derivatives financial instruments, 16 - Off-balance sheet financial instruments, 17(A), 18, 19, 21, 23(B-H), 24 and 26-36. Only material or significant changes from the Annual Statement have been updated for all other notes, or portions thereof.

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, which includes all Statements of Statutory Accounting Principles ("SSAPs"), subject to any deviations prescribed or permitted by the IL DOI.

5. Investments

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 other-than-temporary impairment ("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	$	$	$	$ -	$ -	$ -
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				13	-	13
k. Present value of cash flows expected to be collected is less than the amortized cost basis				74	3	59
l. Total 3rd Quarter	$	$	$	$ 87	$ 3	$ 72
OTTI recognized 4th Quarter						
m. Intent to sell	$	$	$	$ -	$ -	$ -
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				-	-	-
o. Present value of cash flows expected to be collected is less than the amortized cost basis				56	2	53
p. Total 4th Quarter	$	$	$	$ 56	$ 2	$ 53
r. **Annual Aggregate Total**		$ 5			$ 30	

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.

NOTES TO FINANCIAL STATEMENTS

($ 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**
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
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 03/31/2012**
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

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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 06/30/2012**
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 09/30/2012**
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**

4. 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)		**June 30, 2013**	**December 31, 2012**
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (13)	$ (2)
	2. 12 months or longer	$ (15)	$ (34)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 970	$ 110
	2. 12 months or longer	$ 144	$ 335

5. Loan-backed and structured securities in an unrealized loss position were evaluated by the Company and were determined to be not other-than-temporarily impaired. The Company based its conclusions 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 residential mortgage-backed securities and asset backed securities in an unrealized loss position, credit enhancements from reliable bond insurers, where applicable.

E. Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

b.

(in millions)	**June 30, 2013**	**December 31, 2012**
The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral)	$ 246	$ 242

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

C. The change in net deferred income tax was comprised of the following (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 Quarterly Statement):

(in millions)	June 30, 2013	December 31, 2012	Change
Total deferred tax assets ("DTAs")	$ 1,923	$ 2,009	$ (86)
Total deferred tax liabilities ("DTLs")	400	458	(58)
Net DTAs (DTLs)	$ 1,523	$ 1,551	(28)
Tax effect of unrealized gains (losses)			(23)
Tax effect on incremental DTAs			-
Change in net deferred income tax			(51)
Tax effect of nonadmitted assets			(17)
Tax effect on incremental DTAs			-
Surplus adjustments – including stock option forfeitures			-
Change in net deferred income tax relating to the provision			$ (68)

(in millions)	June 30, 2012	December 31, 2011	Change
Total DTAs	$ 2,111	$ 2,142	$ (31)
Total DTLs	366	313	53
Net DTAs (DTLs)	$ 1,745	$ 1,829	(84)
Tax effect of unrealized gains (losses)			114
Tax effect on incremental DTAs			384
Change in net deferred income tax			414
Tax effect of nonadmitted assets			(1)
Tax effect on incremental DTAs			(384)
Surplus adjustments – including stock option forfeitures			5
Change in net deferred income tax relating to the provision			$ 34

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

A.,
B. &
C. The Company paid a total of $1.34 billion cash dividends to its parent, Allstate Insurance Holdings, LLC ("AIH"), in the first six months of 2013. See Note 13, Part 4 for details. In addition, the Company declared a dividend of $215 million to AIH on July 1, 2013, which was paid in cash on July 18, 2013.

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.

On June 19, 2013, with IL DOI approval, Allstate Insurance Company ("ALIC") repaid the Company $200 million of principal amount, which represented the remaining balance of the surplus note issued on November 17, 2008, as well as $3 million of accrued interest.

There were no other transactions entered into by the Company with related parties in the first six months of 2013 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.

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

A.
6. The Company was not a sponsor of defined benefit pension plans. The components of net periodic benefit cost for postretirement benefits for the six months ended June 30 were as follows:

(in millions)	Pension Benefits		Postretirement Benefits	
	2013	2012	2013	2012
Components of net periodic benefit cost				
a. Service cost	$ N/A	$ N/A	$ 3	$ 6
b, Interest cost	N/A	N/A	5	4
c. Expected return on plan assets	N/A	N/A	N/A	N/A
d. Amortization of unrecognized transition obligation or transition asset	N/A	N/A	8	-
e. Amount of recognized gains and losses	N/A	N/A	(3)	(2)
f. Amount of prior service cost recognized	N/A	N/A	(1)	(1)
g. Amount of gain or loss recognized due to a settlement or curtailment	N/A	N/A	-	-
h Net periodic cost	$ N/A	$ N/A	$ 12	$ 7

N/A = not applicable

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

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	-	213
September 26	-	200
December 18	-	200
Total	$ 1,335	$ 1,063

10. Cumulative unrealized gains and losses increased unassigned funds by $475 million and $127 million after tax at June 30, 2013 and December 31, 2012, respectively.

NOTES TO FINANCIAL STATEMENTS

14. Contingencies

A. Contingent Commitments

2. The Company was a party to the following guarantee agreements at June 30, 2013:

(in millions)				
1	**2**	**3**	**4**	**5**
Nature and circumstances of guarantee and key attributes, including date and duration of agreement.	**Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under (SSAP No. 5R).**	**Ultimate financial statement impact if action under guarantee required.**	**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.**	**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 the 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	$ 42	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 Allstate Financial Services, LLC ("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, 2012, AFS had capital of $19 million. The Company's last payment pursuant to the AFS Agreement was $13 million in 2004.
Total	$ 3		$ 1,043	

[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 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.

3.

(in millions)	June 30, 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.)	$ 1,043	$ 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	$ 42	$ 46
5. Other	$ 1	$ 1
6. Total (should equal (3)(a)	$ 1,043	$ 1,047

NOTES TO FINANCIAL STATEMENTS

F. All Other Contingencies

Legal and regulatory proceedings and inquiries

Claims related proceedings

The Company is vigorously defending a lawsuit filed in the aftermath of Hurricane Katrina and currently pending in the United States District Court for the Eastern District of Louisiana ("District Court"). This matter was filed by the Louisiana Attorney General against the Company and every other homeowner insurer doing business in the State of Louisiana, on behalf of the State of Louisiana, as assignee, and on behalf of a class of Road Home fund recipients. Although this lawsuit was originally filed as a class action, the Louisiana Attorney General moved to dismiss the class in 2011 and that motion was granted. In this matter the state alleged that the insurers failed to pay all damages owed under their policies. The claims currently pending in this matter are for breach of contract and for declaratory relief on the alleged underpayment of claims by the insurers. All other claims, including extra contractual claims, have been dismissed. The Company had moved to dismiss the complaint on the grounds that the state had no standing to bring the lawsuit as an assignee of insureds because of anti-assignment language in the underlying insurance policies. The Louisiana Supreme Court denied the motion.

The District Court has issued a case management order requiring the state to produce specific detail by property supporting its allegations of breach of contract. Additionally, the case management order requires the state to deliver a settlement proposal to the Company and the other defendant insurance companies. There are many potential individual claims at issue in this matter, each of which will require individual analysis, and a number of which may be subject to individual defenses, including release, accord and satisfaction, prescription, waiver and estoppel. The Company has filed a motion seeking to force the state to provide more specificity as to its claims in this matter. The Company believes that its adjusting practices in connection with Hurricane Katrina homeowners claims were sound and in accordance with industry standards and state law. The Company has reached a settlement for an amount that is not material.

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:

(in millions)	Assets		Liabilities	
	June 30, 2013	December 31, 2012	June 30, 2013	December 31, 2012
a. Swaps	$ 116	$ 468	$ 235	$ 400
b. Futures	-	-	-	-
c. Options	-	-	-	-
d. Total	$ 116	$ 468	$ 235	$ 400

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

B. 2. The Company did not enter into servicing asset or liability agreements.

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

C. 1. In the course of managing the investment portfolio, securities may be sold and reacquired by the Company 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, of securities sold during the second quarter of 2013 and 2012 and reacquired within 30 days of the sale date were:

($ in millions)	June 30, 2013			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds:				
a. NAIC 3	2	$ 5	$ 4	$ -
b. NAIC 4	-	$ -	$ -	$ -
c. NAIC 5	-	$ -	$ -	$ -
d. NAIC 6	-	$ -	$ -	$ -
Preferred Stocks:				
e. NAIC P/RP 3	-	$ -	$ -	$ -
f. NAIC P/RP 4	-	$ -	$ -	$ -
g. NAIC P/RP 5	-	$ -	$ -	$ -
h. NAIC P/RP 6	-	$ -	$ -	$ -

($ in millions)	June 30, 2012			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds:				
a. NAIC 3	3	$ 7	$ 6	$ -
b. NAIC 4	-	$ -	$ -	$ -
c. NAIC 5	-	$ -	$ -	$ -
d. NAIC 6	-	$ -	$ -	$ -
Preferred Stocks:				
e. NAIC P/RP 3	-	$ -	$ -	$ -
f. NAIC P/RP 4	-	$ -	$ -	$ -
g. NAIC P/RP 5	-	$ -	$ -	$ -
h. NAIC P/RP 6	-	$ -	$ -	$ -

20. Fair Value Measurements

A. Fair value is defined, per SSAP 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

NOTES TO FINANCIAL STATEMENTS

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.

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

(in millions)	June 30, 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	$ -	$ 672	$ 325	$ 997
U.S. special revenue and special assessment obligations	-	-	91	91
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-
Total bonds	-	672	416	1,088
Perpetual preferred stocks				
Industrial and miscellaneous	-	29	-	29
Redeemable preferred stocks				
Industrial and miscellaneous	-	3	-	3
Total preferred stocks	-	32	-	32
Unaffiliated common stocks				
Industrial and miscellaneous	1,976	49	11	2,036
Common stock mutual funds	587	769	-	1,356
Total common stocks	2,563	818	11	3,392
Derivative assets				
Credit contracts	-	1	-	1
Foreign currency contracts	-	-	-	-
Total derivative assets	-	1	-	1
Total assets at fair value	$ 2,563	$ 1,523	$ 427	$ 4,513
b. Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (3)	$ -	$ (3)
Total liabilities at fair value	$ -	$ (3)	$ -	$ (3)

	December 31, 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
Redeemable preferred stocks				
Industrial and miscellaneous	-	-	-	-
Total preferred stocks	-	29	-	29
Unaffiliated common stocks				
Industrial and miscellaneous	1,856	-	13	1,869
Common stocks mutual funds	402	808		1,210
Total 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 equity securities where the fair value was based on quoted prices for identical or similar assets in markets that are no longer active.

NOTES TO FINANCIAL STATEMENTS

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	$ 134	$ (23)	$ 1	$ (2)
U.S. special revenue and special assessment obligations	119	86	(20)	(4)	-
U.S. political subdivisions of states territories and possessions (direct and guaranteed)	4	8	(4)	-	-
Credit tenant loans	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	13	-	-	-	(2)
Affiliated common stocks	-	-	-	-	-
Derivatives, net	-	-	-	-	-
Total assets and liabilities	$ 229	$ 228	$ (47)	$ (3)	$ (4)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance at 6/30/2013
Bonds					
Industrial and miscellaneous	$ 253	$ -	$ (72)	$ (59)	$ 325
U.S. special revenue and special assessment obligations	-	-	(88)	(2)	91
U.S. political subdivisions of states territories and possessions (direct and guaranteed)	-	-	(8)	-	-
Credit tenant loans	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	-	-	11
Affiliated common stocks	-	-	-	-	-
Derivatives, net	-	-	-	-	-
Total assets and liabilities	$ 253	$ -	$ (168)	$ (61)	$ 427

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)	$ -	$ 1
U.S. special revenue and special assessment obligations	224	41	(33)	(28)	25
U.S. political subdivisions of states territories and possessions (direct and guaranteed)	19	-	-	(2)	3
Credit tenant loans	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	2	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	28	-	(3)	(4)	3
Affiliated common stocks	-	-	-	15	29
Derivatives, net	-	-	-	(13)	13
Total assets and liabilities	$ 364	$ 43	$ (48)	$ (32)	$ 74

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance at 6/30/2012
Bonds					
Industrial and miscellaneous	$ 76	$ -	$ (29)	$ (3)	$ 126
U.S. special revenue and special assessment obligations	-	-	(78)	(9)	142
U.S. political subdivisions of states territories and possessions (direct and guaranteed)	-	-	(8)	-	12
Credit tenant loans	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	(2)	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	-	-	24
Affiliated common stocks	293	-	(116)	-	221
Derivatives, net	-	-	-	-	-
Total assets and liabilities	$ 369	$ -	$ (233)	$ (12)	$ 525

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 were 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

NOTES TO FINANCIAL STATEMENTS

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.

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

   Level 2 measurements

   Bonds

   Municipal - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

   Corporate, including privately placed - The primary inputs to the valuation 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.

   Residential mortgage-backed securities and asset-backed securities ("ABS") - The primary inputs to the valuation 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 ABS are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable.

   Commercial mortgage-backed securities ("CMBS") - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, collateral performance 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

   Municipal - Auction rate securities primarily backed by student loans that have become illiquid due to failures in the auction market 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.

   Corporate, including privately placed - Primarily valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

   CMBS and ABS - Value 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.

   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.

NOTES TO FINANCIAL STATEMENTS

B. &
C. Presented below are the admitted value and fair value estimates of financial instruments:

Financial assets

(in millions)

	June 30, 2013					
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 23,379	$ 22,828	$ 449	$ 21,649	$ 1,281	$ -
Preferred stocks	$ 64	$ 57	$ -	$ 64	$ -	$ -
Unaffiliated common stocks	$ 3,392	$ 3,392	$ 2,563	$ 817	$ 12	$ -
Mortgage loans on real estate	$ 500	$ 477	$ -	$ -	$ 500	$ -
Cash equivalents	$ 719	$ 719	$ 14	$ 705	$ -	$ -
Short-term investments	$ 37	$ 37	$ 37	$ -	$ -	$ -
Derivatives	$ 4	$ 2	$ 2	$ 2	$ -	$ -
Other invested assets:						
Low income housing tax credit ("LIHTC") property investments	$ 370	$ 366	$ -	$ -	$ 370	$ -
Surplus notes of affiliates	$ 175	$ 169	$ -	$ -	$ 175	$ -
Collateral loans	$ 21	$ 21	$ -	$ -	$ 21	$ -
Securities lending reinvested collateral	$ 45	$ 45	$ -	$ 45	$ -	$ -

	December 31, 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	$ -
Surplus notes of affiliates	$ 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 a combination of quoted prices of identical or similar assets in markets that are not active and prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. Unobservable inputs reflect the Company's estimates of assumptions that market participants would use in valuing the asset.

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 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 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 surplus notes of affiliates 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)

	June 30, 2013					
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Securities lending collateral	$ 245	$ 245	$ -	$ 245	$ -	$ -
Derivatives	$ 3	$ 3	$ -	$ 3	$ -	$ -
Derivative collateral	$ -	$ -	$ -	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

	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.

22. Events Subsequent

On July 17, 2013, the Company's wholly-owned subsidiary, Allstate Life Insurance Company ("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 Lincoln Benefit Life Company, a Nebraska domiciled insurance company, for $600 million. An after-tax gain on this transaction is estimated to be $350 million to $400 million. The sale is subject to regulatory approval and is scheduled to close by December 31, 2013.

Currently, ALIC will not be able to pay dividends to the Company in 2013 without prior IL DOI approval due to its negative unassigned surplus balance excluding unrealized appreciation from investments. At December 31, 2012 ALIC's negative unassigned surplus balance was $675 million, excluding unrealized appreciation from investments. The sale of LBL is expected to reduce the negative unassigned surplus balance, excluding unrealized appreciation from investments, in the range of approximately $425 million to $475 million. ALIC also can repurchase its shares and return capital to the Company with the approval of the IL DOI.

An evaluation of subsequent events was made through August 12, 2013 for the Quarterly Statement issued on August 14, 2013. There were no other 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:

($ in millions) Reinsurer	NAIC Group Code	FEIN	June 30, 2013	December 31, 2012
Michigan Catastrophic Claim Association	0000	AA-9991159	$ 1,826	$ 1,805
National Flood Insurance Program	0000	AA-9992201	$ 230	$ 513

25. Changes in Incurred Losses and Loss Adjustment Expenses

For a summary of management's policies and methodologies for estimating the liabilities for losses and loss adjustment expenses, please refer to this note in the Annual Statement.

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

(in millions)	June 30, 2013	December 31, 2012
Balance at January 1	$ 14,499	$ 15,084
Incurred related to:		
Current year	8,555	17,173
Prior years	(35)	(527)
Total incurred	8,520	16,646
Paid related to:		
Current year	4,702	11,527
Prior years	3,613	5,704
Total paid	8,315	17,231
Balance	$ 14,704	$ 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 $1.03 billion and $2.06 billion for the first six months of 2013 and the year ended December 31, 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 $(35) million and $(527) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the first six months of 2013 and the year ended December 31, 2012, respectively. During the first six months of 2013 and the year ended December 31, 2012, favorable development in incurred losses and loss adjustment expenses related to prior years was primarily due to favorable prior year catastrophes. 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.

Anticipated salvage and subrogation of $506 million and $512 million was included as a reduction of loss reserves at June 30, 2013 and December 31, 2012, respectively.

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 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

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 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.2 If the response to 3.1 is yes, provide a brief description of those changes.

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

4.2 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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [ ] N/A [X]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2008

6.2 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

6.3 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

6.4 By what department or departments?
ILLINOIS and CALIFORNIA

6.5 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]

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

7.1 Has this 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]

7.2 If yes, give full information:

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

GENERAL INTERROGATORIES

9.1 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.
9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]
9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]
9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]
10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No [ ]
11.2 If yes, give full and complete information relating thereto:
$72,959,505 PLEDGED AS COLLATERAL; $1,647,197,193; LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $83,589,475 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 2,029,696,773
13. Amount of real estate and mortgages held in short-term investments: $
14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]
14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 5,011,838,442	$ 5,041,525,048
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 852,472,994	$ 647,797,660
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 5,864,311,436	$ 5,689,322,708
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ]
If no, attach a description with this statement.

GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 245,890,728

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 245,892,667

16.3 Total payable for securities lending reported on the liability page. $ 244,578,007

17. 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 [ ]

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

1 Name of Custodian(s)	2 Custodian 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 STREET - FLOOR 4, CHICAGO, IL 60606

17.2 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)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

17.5 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/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	2 Name(s)	3 Address
N/A	ALLSTATE INVESTMENTS, LLC	3075 SANDERS RD. NORTHBROOK, IL 60062
107151	RHUMBLINE ADVISORS	30 ROWES WHARF- SUITE 420, BOSTON, MA 02110

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [X] N/A [ ]
   If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? ..... Yes [ ] No [X]
   If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? ..... Yes [ ] No [X]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero? ..... Yes [ ] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
		TOTAL								

5. Operating Percentages:

   5.1 A&H loss percent ..... %

   5.2 A&H cost containment percent ..... %

   5.3 A&H expense percent excluding cost containment expenses ..... %

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (Yes or No)
00000	AA-3191213	SANDERS RE LTD	BMU	NO

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1.	Alabama AL	L	62,711,992	65,350,330	31,403,383	38,188,370	37,405,486	44,021,770
2.	Alaska AK	L	33,587,784	36,789,860	17,857,857	20,829,415	25,740,941	26,167,935
3.	Arizona AZ	L	36,279,040	38,661,214	17,676,425	21,473,759	34,887,416	36,579,788
4.	Arkansas AR	L	28,830,866	30,905,414	12,931,456	14,583,015	18,396,660	19,344,176
5.	California CA	L	516,324,488	545,019,515	229,701,730	242,786,397	455,947,878	498,592,430
6.	Colorado CO	L	42,881,158	45,550,908	21,615,725	24,530,358	33,237,118	50,124,204
7.	Connecticut CT	L	91,559,286	96,954,441	48,512,239	45,776,285	103,193,413	110,358,791
8.	Delaware DE	L	11,400,434	11,575,213	11,980,404	11,123,385	11,543,897	19,483,842
9.	District of Columbia DC	L	8,094,905	8,398,614	3,076,160	2,651,042	7,120,877	4,531,374
10.	Florida FL	L	295,278,760	315,492,010	155,622,265	161,286,301	311,906,399	346,801,864
11.	Georgia GA	L	138,660,754	143,942,575	77,342,530	69,974,489	93,559,145	86,568,758
12.	Hawaii HI	L	38,084,028	38,151,307	17,827,249	18,002,271	23,905,873	25,052,477
13.	Idaho ID	L	9,817,030	11,054,391	5,031,429	5,921,854	6,957,083	11,985,187
14.	Illinois IL	L	151,068,913	167,016,279	86,082,933	91,533,213	298,429,062	362,300,403
15.	Indiana IN	L	45,542,759	49,954,101	25,126,506	33,930,166	37,098,073	39,498,508
16.	Iowa IA	L	5,986,117	6,876,571	2,448,905	3,524,194	3,647,132	4,473,630
17.	Kansas KS	L	13,118,404	13,747,819	7,104,431	8,372,304	7,038,129	7,931,825
18.	Kentucky KY	L	43,179,356	46,175,731	23,472,898	35,383,776	33,182,899	42,720,959
19.	Louisiana LA	L	165,105,731	166,416,211	91,131,437	66,614,280	136,925,548	147,363,600
20.	Maine ME	L	11,757,367	12,872,586	5,714,011	4,934,550	8,862,246	9,446,819
21.	Maryland MD	L	161,184,805	169,921,716	93,353,201	100,406,941	299,524,957	317,658,439
22.	Massachusetts MA	L	23,790,378	15,289,042	12,487,354	6,817,254	30,249,537	27,440,139
23.	Michigan MI	L	65,219,998	69,420,624	67,264,105	68,663,742	1,742,561,653	1,270,496,811
24.	Minnesota MN	L	19,340,879	22,559,735	8,562,096	9,632,955	32,435,072	33,641,954
25.	Mississippi MS	L	45,323,594	47,615,429	42,233,080	24,204,233	49,492,103	51,523,011
26.	Missouri MO	L	19,667,315	21,177,585	9,615,020	17,736,817	14,493,095	19,161,530
27.	Montana MT	L	4,593,573	4,939,813	1,796,156	1,906,461	3,842,658	5,513,843
28.	Nebraska NE	L	7,425,687	8,491,366	7,903,119	4,831,183	6,857,782	5,830,677
29.	Nevada NV	L	23,359,689	25,909,407	12,813,062	13,809,326	21,962,302	27,343,965
30.	New Hampshire NH	L	12,869,325	13,996,237	5,219,607	5,457,819	8,723,714	9,365,133
31.	New Jersey NJ	N		4,978	15,475,090	15,513,944	246,164,247	203,688,210
32.	New Mexico NM	L	23,282,645	25,259,648	10,902,490	13,570,942	58,607,702	34,119,648
33.	New York NY	L	693,000,048	754,791,930	875,300,491	419,228,483	1,448,745,977	1,491,252,513
34.	North Carolina NC	L	94,058,397	100,368,999	45,342,116	54,005,844	63,733,562	68,636,286
35.	North Dakota ND	L	5,552,715	4,941,389	2,168,985	3,075,144	2,859,726	3,346,164
36.	Ohio OH	L	92,866,116	98,321,649	45,307,674	51,338,810	111,274,875	183,282,725
37.	Oklahoma OK	L	32,751,300	34,730,103	27,618,287	22,967,063	29,353,039	28,614,441
38.	Oregon OR	L	32,650,692	36,483,646	16,431,846	16,648,824	24,384,050	30,600,279
39.	Pennsylvania PA	L	204,769,699	222,817,432	118,447,191	136,291,642	412,082,932	442,355,892
40.	Rhode Island RI	L	26,844,982	26,978,981	13,231,740	13,074,020	24,589,380	28,680,411
41.	South Carolina SC	L	99,154,444	104,846,835	42,534,904	53,587,229	56,091,908	77,053,185
42.	South Dakota SD	L	2,225,432	2,097,556	951,266	871,396	2,740,352	3,112,274
43.	Tennessee TN	L	59,000,995	62,855,049	27,853,276	45,994,843	41,748,683	52,878,647
44.	Texas TX	L	60,774,923	64,839,766	22,979,724	28,656,514	74,540,962	84,171,220
45.	Utah UT	L	30,579,285	34,035,191	16,378,934	18,016,995	20,385,579	24,013,050
46.	Vermont VT	L	6,337,586	6,947,074	3,347,730	4,169,773	4,315,404	7,026,577
47.	Virginia VA	L	139,660,867	145,698,644	60,165,879	69,172,833	87,623,880	113,841,335
48.	Washington WA	L	88,661,708	94,932,635	44,610,648	53,498,240	100,311,475	95,849,553
49.	West Virginia WV	L	26,175,519	27,161,354	11,711,166	17,657,979	23,634,472	22,811,191
50.	Wisconsin WI	L	7,456,045	8,708,172	4,848,986	6,396,125	39,442,699	51,042,791
51.	Wyoming WY	L	3,569,117	3,606,408	1,232,540	1,789,364	1,551,557	2,090,520
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	L					2,102,427	2,442,145
55.	U.S. Virgin Islands VI	N						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	L						
58.	Aggregate Other Alien OT	XXX					692	1,616
59.	Totals	(a) 51	3,861,416,930	4,110,653,483	2,559,747,736	2,220,412,162	6,775,413,728	6,712,234,515
	DETAILS OF WRITE-INS							
58001.	Other alien	XXX					692	1,616
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					692	1,616

(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.

(a) Insert the number of L responses except for Canada and Other Alien.

STATEMENT AS OF JUNE 30, 2013 OF THE ALLSTATE INSURANCE COMPANY

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 *
						New York Stock Exchange								
			36-3871531	2877532	0000899051		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		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 Non-Insurance Holdings, Inc.	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	
			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	
			20-4747177				Guggenheim Advisors Select Fund II	DE	DS	Allstate 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	
							Lykaion IAM Limited	CYM	DS	Allstate Insurance Company	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	
			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 Enterprises, LLC	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 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 *
			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

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	672,832	129,926	19.3	32.2
2.	Allied Lines	151,854,007	201,976,387	133.0	11.0
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	1,305,177,197	588,252,985	45.1	54.0
5.	Commercial multiple peril	162,817,734	61,842,996	38.0	35.9
6.	Mortgage guaranty				
8.	Ocean marine	485,688	105,821	21.8	11.9
9.	Inland marine	35,975,288	11,991,744	33.3	27.9
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	593,973	3,705	0.6	5.2
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		(2,073,551)		(463.7)
17.1	Other liability - occurrence	61,739,655	60,110,255	97.4	56.6
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	509,713	(18,988,163)	(3,725.3)	(4,778.4)
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	1,207,836,229	799,238,328	66.2	59.0
19.3,19.4	Commercial auto liability	81,586,812	48,121,622	59.0	40.1
21.	Auto physical damage	981,749,126	396,186,487	40.4	41.5
22.	Aircraft (all perils)				
23.	Fidelity	102,609	(46,795)	(45.6)	0.2
24.	Surety	1,304			
26.	Burglary and theft	26,705	(14,108)	(52.8)	25.7
27.	Boiler and machinery	1,015,595	176,708	17.4	2.9
28.	Credit				
29.	International				
30.	Warranty				202.3
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	1,533,136	3,122	0.2	0.2
35.	Totals	3,993,677,603	2,147,017,470	53.8	49.2
	DETAILS OF WRITE-INS				
3401.	Identity theft	1,533,136	3,122	0.2	0.2
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,533,136	3,122	0.2	0.2

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	272,514	571,162	751,748
2.	Allied Lines	89,346,764	155,752,508	144,026,521
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	669,190,125	1,208,017,438	1,268,483,551
5.	Commercial multiple peril	77,709,989	153,737,015	168,786,932
6.	Mortgage guaranty			
8.	Ocean marine	321,825	538,106	630,067
9.	Inland marine	22,044,269	35,921,733	39,128,528
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	333,499	559,204	523,955
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			86,818
17.1	Other liability - occurrence	28,289,952	54,288,960	67,369,922
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	268,311	607,493	488,791
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	582,964,585	1,179,795,791	1,311,061,125
19.3,19.4	Commercial auto liability	51,840,649	98,526,903	69,356,797
21.	Auto physical damage	475,807,186	969,905,814	1,037,689,599
22.	Aircraft (all perils)			
23.	Fidelity	3,708	26,016	142,486
24.	Surety			1,335
26.	Burglary and theft	294	2,430	41,483
27.	Boiler and machinery	951,172	1,777,554	572,863
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	770,193	1,388,803	1,510,962
35.	Totals	2,000,115,035	3,861,416,930	4,110,653,483
	DETAILS OF WRITE-INS			
3401.	Identity theft	770,193	1,388,803	1,510,962
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	770,193	1,388,803	1,510,962

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2013 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2013 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2013 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2010 + Prior	4,092,899	2,060,160	6,153,059	841,389	50,604	891,993	3,391,748	59,588	1,807,143	5,258,479	140,239	(142,825)	(2,586)
2. 2011	1,998,323	702,436	2,700,760	557,853	44,005	601,858	1,475,172	53,600	444,727	1,973,499	34,701	(160,104)	(125,403)
3. Subtotals 2011 + Prior	6,091,222	2,762,596	8,853,818	1,399,242	94,609	1,493,852	4,866,920	113,188	2,251,870	7,231,978	174,940	(302,929)	(127,989)
4. 2012	4,517,867	1,127,248	5,645,116	1,885,822	233,376	2,119,199	2,473,684	214,694	930,704	3,619,081	(158,361)	251,526	93,164
5. Subtotals 2012 + Prior	10,609,089	3,889,845	14,498,934	3,285,065	327,986	3,613,050	7,340,604	327,882	3,182,574	10,851,059	16,579	(51,403)	(34,824)
6. 2013	XXX	XXX	XXX	XXX	4,701,793	4,701,793	XXX	2,856,556	996,338	3,852,894	XXX	XXX	XXX
7. Totals	10,609,089	3,889,845	14,498,934	3,285,065	5,029,778	8,314,843	7,340,604	3,184,438	4,178,911	14,703,953	16,579	(51,403)	(34,824)
8. Prior Year-End Surplus As Regards Policyholders	16,260,878										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 0.2	2. (1.3)	3. (0.2)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.2)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your 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 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.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

2. Supplement A to Schedule T [Document Identifier 455]

3. Medicare Part D Coverage Supplement [Document Identifier 365]

4. Director and Officer Supplement [Document Identifier 505]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Patent intangible asset	1,641,667		1,641,667	1,941,667
2505. Advances	16,155,575	16,155,575		
2597. Summary of remaining write-ins for Line 25 from overflow page	17,797,242	16,155,575	1,641,667	1,941,667

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Deposit for assumed reinsurance from CNA	19,316,520	19,487,578
2505. Retroactive reinsurance reserve ceded	(13,797,594)	(13,912,561)
2506. Liability for OPEB benefits	1,687,500	
2507. Swap collateral reinvested		1,405,213
2597. Summary of remaining write-ins for Line 25 from overflow page	7,206,426	6,980,230

Additional Write-ins for Statement of Income Line 14

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. CNA renewal rights and option agreement		(3,618)	(3,618)
1497. Summary of remaining write-ins for Line 14 from overflow page		(3,618)	(3,618)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	329,593,512	333,475,797
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	3,089,270	34,282,745
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	45,189,057	4,399,906
5.	Deduct amounts received on disposals	82,791,863	5,869,439
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	325,720	10,616,709
8.	Deduct current year's depreciation	12,951,090	26,078,787
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	281,803,166	329,593,512
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	281,803,166	329,593,512

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	491,510,513	472,517,368
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		47,450,538
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other	(100,000)	
4.	Accrual of discount	25,925	57,590
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(160,100)	
7.	Deduct amounts received on disposals	13,813,677	28,388,709
8.	Deduct amortization of premium and mortgage interest points and commitment fees	97,931	126,273
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	477,364,730	491,510,513
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	477,364,730	491,510,513
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	477,364,730	491,510,513

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,692,622,276	3,696,701,683
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	100,252,182	427,645,855
	2.2 Additional investment made after acquisition	165,207,263	752,127,720
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	144,582,321	214,285,538
6.	Total gain (loss) on disposals	(6,075,066)	6,156,752
7.	Deduct amounts received on disposals	501,954,048	1,370,934,605
8.	Deduct amortization of premium and depreciation	22,577,751	33,430,763
9.	Total foreign exchange change in book/adjusted carrying value	(989,128)	70,095
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,571,068,048	3,692,622,276
12.	Deduct total nonadmitted amounts	10,547,688	10,688,502
13.	Statement value at end of current period (Line 11 minus Line 12)	3,560,520,360	3,681,933,774

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	31,462,422,358	30,681,212,454
2.	Cost of bonds and stocks acquired	9,619,965,668	13,323,858,436
3.	Accrual of discount	21,670,894	62,603,517
4.	Unrealized valuation increase (decrease)	(63,466,678)	558,789,318
5.	Total gain (loss) on disposals	498,375,407	474,729,005
6.	Deduct consideration for bonds and stocks disposed of	10,074,629,483	13,367,866,418
7.	Deduct amortization of premium	61,701,949	111,328,326
8.	Total foreign exchange change in book/adjusted carrying value	(28,144,470)	(21,029,490)
9.	Deduct current year's other than temporary impairment recognized	56,112,851	138,546,137
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	31,318,378,897	31,462,422,358
11.	Deduct total nonadmitted amounts	4,163,867	3,865,972
12.	Statement value at end of current period (Line 10 minus Line 11)	31,314,215,030	31,458,556,387

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	14,831,858,744	13,652,519,298	14,231,359,044	32,244,955	14,831,858,744	14,285,263,953		14,977,184,385
2. Class 2 (a)	5,876,817,785	857,628,519	727,400,013	(44,909,313)	5,876,817,785	5,962,136,978		5,830,348,624
3. Class 3 (a)	2,176,987,185	334,666,469	251,987,092	(58,056,166)	2,176,987,185	2,201,610,396		2,105,290,475
4. Class 4 (a)	794,516,819	253,896,294	109,569,184	26,961,291	794,516,819	965,805,221		717,946,420
5. Class 5 (a)	119,287,350	12,077,500	19,129,345	(11,325,083)	119,287,350	100,910,423		121,711,357
6. Class 6 (a)	67,658,389	106	5,632,969	6,226,911	67,658,389	68,252,437		98,043,170
7. Total Bonds	23,867,126,273	15,110,788,186	15,345,077,646	(48,857,405)	23,867,126,273	23,583,979,408		23,850,524,431
PREFERRED STOCK								
8. Class 1								
9. Class 2	37,568,886			(730,727)	37,568,886	36,838,159		42,981,457
10. Class 3	19,820,944			(65,000)	19,820,944	19,755,944		16,575,000
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	57,389,830			(795,727)	57,389,830	56,594,103		59,556,457
15. Total Bonds and Preferred Stock	23,924,516,104	15,110,788,186	15,345,077,646	(49,653,132)	23,924,516,104	23,640,573,511		23,910,080,887

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 755,761,523 ; NAIC 2 $; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	36,735,566	XXX	36,735,234	731	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	13,738,241	68,795,536
2.	Cost of short-term investments acquired	200,992,405	361,647,378
3.	Accrual of discount	1,945	80,109
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	54	(802)
6.	Deduct consideration received on disposals	177,997,079	415,892,137
7.	Deduct amortization of premium		891,845
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)	36,735,566	13,738,241
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	36,735,566	13,738,241

SCHEDULE DB - PART A - VERIFICATION

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	(22,158,733)
3.	Unrealized Valuation increase/(decrease)	8,928,383
4.	Total gain (loss) on termination recognized	(340,627)
5.	Considerations received/(paid) on terminations	(16,155,085)
6.	Amortization	(530,230)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(1,342,827)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(1,033,850)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(1,033,850)

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 to date minus	(1,678,375)			
	3.12 Section 1, Column 15, prior year	1,817,080	(3,495,455)		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus				
	3.14 Section 1, Column 18, prior year			(3,495,455)	
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	(1,678,375)			
	3.24 Section 1, Column 19, prior year	1,817,080	(3,495,455)	(3,495,455)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		10,285,023		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	10,285,023	10,285,023		
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 Current Statement Date

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
067901B*8	ABX 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security-YUM! BRANDS INC	2FE	5,000,000	5,031,529	4,980,799	03/15/2013	03/20/2018	CDS CS4202897 ON ABX 100 03/20/2018	(90,897)	(56,091)	988498-AG-6	YUM! BRANDS INC	2FE	5,122,426	5,036,890
191216E#3	KO 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security-HERSHEY COMPANY	1FE	5,000,000	5,145,085	5,571,229	08/21/2012	09/20/2017	CDS CS3857303 ON KO 100 09/20/2017	100,646	147,524	427866-AR-9	HERSHEY COMPANY	1FE	5,044,438	5,423,705
216871A*4	CBE-COOPIN 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security-RIO TINTO FIN USA LTD	2FE	5,000,000	4,700,837	5,023,682	06/25/2012	09/20/2017	CDS CS3739535 ON CBE-COOPIN 100 09/20/2017	36,395	48,887	767201-AK-2	RIO TINTO FIN USA LTD	1FE	4,664,443	4,974,795
237194B*5	DRI 100 12/20/2017 due 12/20/2017, CDS attached to Cash Security-UNITED BUSINESS MEDIA LT	2FE	5,000,000	4,894,634	4,970,446	10/12/2012	12/20/2017	CDS CS3990419 ON DRI 100 12/20/2017	(38,160)	(98,239)	90969Q-AA-0	UNITED BUSINESS MEDIA LT	2FE	4,932,794	5,068,685
565849C*5	MRO 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security-MARATHON PETROLEUM CORP	2FE	5,000,000	5,148,555	5,543,293	02/21/2013	03/20/2018	CDS CS4195216 ON MRO 100 03/20/2018	(26,860)	29,303	56585A-AD-4	MARATHON PETROLEUM CORP	2FE	5,175,415	5,513,990
69362BA#9	PEG 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-DTE ENERGY COMPANY	2FE	10,000,000	9,435,418	10,574,638	05/23/2011	06/20/2016	CDS CS3378565 ON PEG 100 06/20/2016	(44,291)	136,868	250847-EF-3	DTE ENERGY COMPANY	1FE	9,479,709	10,437,770
742718G#0	PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-PACIFIC GAS & ELECTRIC	1FE	20,000,000	20,717,731	21,362,053	01/26/2012	03/20/2017	CDS CS3537285 ON PG 100 03/20/2017	309,568	528,133	694308-GT-8	PACIFIC GAS & ELECTRIC	1FE	20,408,163	20,833,920
853250A@7	STAN-BANK 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security-MYLAN INC	1FE	5,000,000	5,756,341	5,662,687	01/30/2013	03/20/2018	CDS CS4192650 ON STAN-BANK 100 03/20/2018	11,253	(107,053)	628530-AL-1	MYLAN INC	2FE	5,745,088	5,769,740
91324PC#7	UNH 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-NOVARTIS SECS INVEST LTD	1FE	10,000,000	10,580,443	11,669,306	04/21/2010	06/20/2015	CDS CS3143050 ON UNH 100 06/20/2015	(53,789)	159,886	66989G-AA-8	NOVARTIS SECS INVEST LTD	1FE	10,634,232	11,509,420
94106LF#1	WMI 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security-GENZYME CORP-GENL DIVISN	2FE	10,000,000	10,756,164	11,323,809	02/22/2013	03/20/2018	CDS CS4200321 ON WMI 100 03/20/2018	45,203	121,569	372917-AS-3	GENZYME CORP-GENL DIVISN	1FE	10,710,961	11,202,240
717081C@0	PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-DENTSPLY INTERNATIONAL	1FE	5,000,000	5,118,048	5,208,319	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	21,210	132,129	249030-AC-1	DENTSPLY INTERNATIONAL	2FE	5,096,838	5,076,190
717081C@0	PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-OGLETHORPE POWER CORP	1FE	5,000,000	5,483,169	5,977,614	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	21,210	132,129	677050-AE-6	OGLETHORPE POWER CORP	1FE	5,461,959	5,845,485
APPLIED	BAC 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security-BANK OF AMERICA CORP	1FE	5,000,000	4,945,846	5,258,485	04/02/2013	06/20/2018	CDS CS4205502 ON BAC 100 06/20/2018	(79,391)	(72,830)	06051G-EH-8	BANK OF AMERICA CORP	1FE	5,025,237	5,331,315
APPLIED	HIG 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security-NATIONAL CINEMEDIA LLC	2FE	2,350,000	2,344,455	2,394,074	06/03/2013	06/20/2018	CDS CS4215691 ON HIG 100 06/20/2018	(5,545)	(17,613)	63530Q-AE-9	NATIONAL CINEMEDIA LLC	3FE	2,350,000	2,411,688
APPLIED	HIG 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security-ONEOK INC	2FE	2,650,000	2,642,602	2,587,370	06/03/2013	06/20/2018	CDS CS4215691 ON HIG 100 06/20/2018	(6,253)	(19,862)	682680-AQ-6	ONEOK INC	2FE	2,648,855	2,607,232
9999999 - Totals				102,700,858	108,107,806	XXX	XXX	XXX	200,300	1,064,741	XXX	XXX	XXX	102,500,558	107,043,064

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					33	363,326,024
2. Add: Opened or Acquired Transactions	6	35,707,940	9	38,317,322					15	74,025,262
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	28,385	XXX	31,612	XXX		XXX		XXX	59,997
4. Less: Closed or Disposed of Transactions	25	292,490,473	8	36,906,863					33	329,397,336
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		XXX		XXX	5,313,088
7. Ending Inventory	14	106,505,804	15	102,700,858					15	102,700,858

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	(1,033,851)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(1,678,375)	
3.	Total (Line 1 plus Line 2)		(2,712,226)
4.	Part D, Section 1, Column 5	1,885,547	
5.	Part D, Section 1, Column 6	(4,597,773)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	(169,409)	
8.	Part B, Section 1, Column 13	(406,850)	
9.	Total (Line 7 plus Line 8)		(576,259)
10.	Part D, Section 1, Column 8	2,776,490	
11.	Part D, Section 1, Column 9	(3,352,749)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	100,000,000	
14.	Part B, Section 1, Column 20	5,795,800	
15.	Part D, Section 1, Column 11	105,795,800	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	524,592,432	181,969,477
2.	Cost of cash equivalents acquired	22,495,712,605	36,372,590,150
3.	Accrual of discount	605,633	1,001,860
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	1,338	111
6.	Deduct consideration received on disposals	22,301,886,050	36,030,965,235
7.	Deduct amortization of premium		3,930
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)	719,025,957	524,592,432
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	719,025,957	524,592,432

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

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				2,261,373
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.	Wheeling	IL	01/01/1967	VARIOUS				40,253
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				263,966
Tech-Cor Training Center	Wheeling	IL	01/01/1973	VARIOUS				19,125
South Barrington Building	South Barrington	IL	01/01/1979	VARIOUS				317,091
0199999. Acquired by Purchase								2,901,807
0399999 - Totals								2,901,807

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, 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
South Barrington Building	South Barrington	IL			317,091				317,091		(317,091)								
IPC @ Irving/Dallas	Irving	TX	06/27/2013	Cole Real Estate Investments	45,079,919		22,406,368	552,695			(552,695)		21,853,673	52,207,147		30,353,474	30,353,474		1,991,881
Southwest Output Center	Irving	TX	06/27/2013	Cole Real Estate Investments	13,102,533		6,411,212	164,624			(164,624)		6,246,588	8,060,267		1,813,679	1,813,679		578,264
Texas Building 3	Irving	TX	06/27/2013	Cole Real Estate Investments	17,318,114		9,637,980	135,436			(135,436)		9,502,545	22,524,450		13,021,905	13,021,905		673,804
0199999. Property Disposed					75,817,657		38,455,560	852,755	317,091		(1,169,846)		37,602,806	82,791,863		45,189,057	45,189,057		3,243,949
0399999 - Totals					75,817,657		38,455,560	852,755	317,091		(1,169,846)		37,602,806	82,791,863		45,189,057	45,189,057		3,243,949

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

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	7,527,450							7,527,450	7,527,450			
0199999. Mortgages closed by repayment						7,527,450							7,527,450	7,527,450			
123276	FOUNTAIN VALLEY	CA		05/31/2011		171,694		(13)		(1,404)	(1,417)		170,278	170,278			
123277	FOUNTAIN VALLEY	CA		05/31/2011		112,469		(47)			(47)		112,422	112,422			
123299	GREENSBORO	NC		07/21/2011		309,220		(73)			(73)		309,147	309,147			
123313	LAKEWOOD	CO		07/07/2011		114,604							114,604	114,604			
123316	PHILADELPHIA	PA		07/26/2011		79,373							79,373	79,373			
123325	CINCINNATI	OH		08/08/2011		57,892							57,892	57,892			
123329	ORLANDO	FL		08/01/2011		71,608		17			17		71,625	71,625			
123333	CLEVELAND	OH		09/30/2011		76,931							76,931	76,931			
123346	WINSTON SALEM	NC		10/13/2011		131,737							131,737	131,737			
123350	INDIANAPOLIS	IN		10/13/2011		53,353							53,353	53,353			
123358	MAINVILLE	OH		11/30/2011		35,333							35,333	35,333			
123359	BURLINGAME	CA		11/04/2011		119,515							119,515	119,515			
123370	MARLTON	NJ		02/23/2012		71,116							71,116	71,116			
123371	STOUGHTON	MA		02/03/2012		41,405							41,405	41,405			
0299999. Mortgages with partial repayments						1,446,251		(116)		(1,404)	(1,520)		1,444,731	1,444,731			
0599999 - Totals						8,973,700		(116)		(1,404)	(1,520)		8,972,181	8,972,181			

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group		02/14/2011	2		58,321		9,985,923	1.750
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									58,321		9,985,923	XXX
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital		01/02/2008			174,402			1.100
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		120,221		3,887,851	0.210
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012			142,518		31,416,974	0.730
000000-00-0	ASTORG V	Paris	FR	Astorg Partners		12/28/2011	3		1,688,816		9,858,250	10.160
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings		05/07/2010			220,000		11,792,747	6.030
000000-00-0	AXA SECONDARY FUND V	New York	NY	AXA Private Equity		12/14/2011			2,912,133		21,337,854	3.710
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Grand Cayman Islands	KY	AXIOM ASIA PRIVATE CAPITAL		12/22/2011			128,750		4,589,240	1.080
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	Grand Cayman Islands	KY	BARING PRIVATE EQUITY ASIA		12/01/2010			210,000		13,122,197	0.850
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	BIRCH HILL EQUITY PARTNERS		05/01/2009	3		43,688			5.520
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		01/30/2006	3		11,962			0.040
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group		04/18/2007	3		1,961			0.020
000000-00-0	BRAIT IV LP	Johannesburg	SF	Brait		04/02/2007			52,521			2.200
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		12/22/2011	3		174		1,596,266	1.540
131388-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital		09/03/2004	2		7,992			1.300
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LU	CMP CAPITAL MANAGEMENT-PARTNERS		12/22/2011			1,273,317		9,591,318	6.440
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE CAPITAL PARTNERS		04/18/2006	3		21,130			30.750
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE CAPITAL PARTNERS		04/18/2006	3		21,463			2.300
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates		12/13/2004	3		15,683			0.740
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	EG	Barclays		02/20/2012	3		2,119,394		26,312,555	5.870
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.		09/30/2008	3		58,345			5.120
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	IS	FIMI Opportunity LTD		08/15/2012	3		996,123		24,429,239	2.730
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		12/22/2011	3		1,265,000		11,990,000	1.120
000000-00-0	GTCR FUND X	Chicago	IL	GTCR		07/18/2011	3		1,196,250		15,573,608	1.730
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners		11/12/2003	3		80,000			0.790
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners		11/12/2003			30,000			0.200
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		05/25/2007	3		118,549			1.230
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	3		807,859		49,369,973	13.910
000000-00-0	INVESTCORP INTERLACHEN MULTI-STRATEGY FUND LIMITED	Minneapolis	MN	INVESTCORP INVESTMENT ADVISORS		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
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CN	Jade Invest		07/12/2012			815,000		11,247,000	5.430
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital		05/10/2013	3	213,761			11,786,239	2.400
000000-00-0	KAINOS CAPITAL PARTNERS, ADVANCED SAV LP	Dallas	TX	Kainos Capital		04/08/2013	3	1,633,550				2.440
000000-00-0	KAINOS CAPITAL PARTNERS, EARTHBOUND SAV LP	Dallas	TX	Kainos Capital		04/08/2013	3	1,494,862				2.470
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	Dallas	TX	Kainos Capital		04/08/2013	3	8,227,144				2.430
000000-00-0	KAINOS CAPITAL PARTNERS, UNITEK SAV LP	Dallas	TX	Kainos Capital		04/08/2013	3	504,364				2.450
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co		06/27/2012	3		741,526		21,736,313	1.630
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners		01/04/2008	3		346,648		1,997,509	0.810
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners		06/25/2004			65,454			2.160
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS		10/01/2004	3		12,184			2.400
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS		12/22/2011	3		5,686		5,742,841	1.450
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.		06/18/2010			998,062		10,174,090	2.400
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND II LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC		07/30/2007			181,078			0.160
000000-00-0	MBK PARTNERS FUND II	Grand Cayman Islands	KY	MBK Partners		04/17/2013		1,189,889			14,182,540	0.420
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		12/22/2011	3		241,145			0.190
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners		06/04/2012	3		2,765,764		15,708,995	0.710
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners		12/28/2004	3		21,595			0.640
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		12/22/2011	3		89,181		4,163,934	0.410
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		22,671			2.160
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		50,653		3,261,864	0.680
000000-00-0	ORCHID ASIA V	Grand Cayman Islands	KY	ORCHID ASIA GROUP MANAGEMENT		12/22/2011			1,453,987		12,777,350	3.280
707148-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners		12/22/2011	2		1,005,000		8,955,000	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	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3		16,315			0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS I, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		04/28/2005	2		31,595			1.290
000000-00-0	S.A.C. CAPITAL INTERNATIONAL LTD.	Stamford	CT	S.A.C. CAPITAL ADVISORS		05/01/2013	5	717,894				0.030
000000-00-0	SAIF PARTNERS IV	Grand Cayman Islands	KY	SAIF Partners		08/27/2010			1,326,032		5,850,663	1.410
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	Boston	MA	Sankaty Advisors		10/17/2012			815,000		13,855,000	1.190
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor		04/28/2008	3		95,907		2,763,898	1.000
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		10/22/2007	3		64,277			0.120
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		3,939,513		11,153,434	4.580
000000-00-0	STRATEGIC VALUE RESTRUCTURING FUND, LTD	Greenwich	CT	STRATEGIC VALUE PARTNERS		04/01/2013	11	3,234,507				0.950
000000-00-0	SVRF (OFFSHORE) HOLDINGS LTD	Greenwich	CT	STRATEGIC VALUE PARTNERS		04/01/2013	11	513,737				0.490

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS, LP		07/10/2012	3		4,843,690		14,304,971	2.450
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.		09/30/2008	3		79,378		5,311,887	0.880
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.		03/25/2005	3		22,474			1.310
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma		11/02/2006	3		186,491			0.200
000000-00-0	TPG V	Fort Worth	TX	TPG Capital		06/27/2006	3		42			0.100
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		12/22/2011	3		727,357		4,575,117	0.090
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital		12/20/2010	3		1,121,957		13,324,491	1.280
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL PARTNERS		11/17/2004	3		9,949			1.950
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS		10/22/2007	3		104,989			0.470
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS		05/01/2013	3	433,908	366,396		4,356,720	0.250
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		5,108,454		23,277,390	1.590
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus		10/24/2007			302,400		168,000	0.150
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners		05/24/2013		1,921,535			27,332,500	1.120
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE		02/13/2009	3		157,812		5,240,643	0.450
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners		02/15/2006	3		214,114			1.540
1599999. Joint Venture Interests - Common Stock - Unaffiliated								22,729,963	42,068,027		488,116,461	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	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009			1,783,377		8,050,432	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group		10/22/2003			1,735			0.880
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group		09/30/2007			82,765			0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/30/2008			94,679			0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011			3,592,766		26,375,658	0.940
000000-00-0	BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT FUND II	Sao Paulo	BR	Brazilian Capital		12/22/2011			472,942			30.000
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties		02/28/2009			589,000		3,665,500	3.000
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	Luxembourg	LU	CB Richard Ellis		07/15/2011			875,000		9,553,512	28.570
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis		12/11/2007			52,773			3.530
000000-00-0	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	New York	NY	Blackstone Group		06/24/2011			337,330		15,067,907	11.420
000000-00-0	CLARION LION PROPERTIES FUND, LP	New York	NY	Clarion Partners		03/30/2012			212,431			1.940
000000-00-0	COMMREINVEST V LLC	Chicago	IL	COMMUNITY REINVESTMENT FUND INC.		12/20/2011			118,176		240,919	3.330
000000-00-0	DRA GROWTH & INCOME IV	New York	NY	DRA Advisors		05/29/2003			169,206			2.720
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BR	HEMISFERIO SUL INVESTIMENTOS		04/27/2012			823,625		26,024,370	4.660
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL		10/18/2006			34,589		40,355	7.150
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS		12/31/2008			44,473			2.610
000000-00-0	KTR INDUSTRIAL FUND III LP	Conshohocken	PA	KTR CAPITAL PARTNERS		06/26/2013		3,750,000			21,250,000	3.330
000000-00-0	LONE STAR FUND VII	Dallas	TX	Lone Star Funds		12/22/2011			8,780,036			3.750
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		11/06/2002			850			1.600
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		10/10/2006			8,191			1.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009			2,477,191			0.540
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/30/2007			15,736			0.130
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BR	Patria Investimentos		12/22/2011			1,483,481		20,466,639	9.850
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BR	PROSPERITAS INVESTIMENTOS S.A.		12/22/2011			403,352			1.960
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IN	RED FORT CAPITAL ADVISORS		10/04/2011			1,787,270		22,517,088	22.320
000000-00-0	ROCKPOINT REAL ESTATE FUND I	Boston	MA	Rockpoint Group		09/28/2004			2,836			1.220
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			25,952			1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			37,601			0.950
000000-00-0	WALTON STREET REAL ESTATE FUND IV	Chicago	IL	Walton Street		10/08/2003			3,073			2.670
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			71,158			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011			78,176			1.050
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners		05/04/2006			39,646			2.260
1799999. Joint Venture Interests - Real Estate - Unaffiliated								3,750,000	25,459,417		153,252,379	XXX
000000-00-0	AP REAL ESTATE LLC	DOVER	DE	ALLSTATE INSURANCE COMPANY		03/26/2012			22,500,000			100.000
1899999. Joint Venture Interests - Real Estate - Affiliated									22,500,000			XXX
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		12/27/2010	3		426,702		556,387	2.340
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		04/24/2013	3	153,342	203,879		13,142,779	1.350
000000-00-0	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2		1,452,974		24,913,009	2.730
1999999. Joint Venture Interests - Other - Unaffiliated								153,342	2,083,555		38,612,175	XXX
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIII	Boston	MA	Boston Capital		10/01/2010			(883,224)		1,287,616	8.000
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/23/2010			(103,010)		1,815,309	8.750
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/09/2011			(1,088,350)		2,964,534	8.510
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		02/29/2012			(448,821)		10,362,159	8.700
000000-00-0	RED STONE 2011 NATIONAL FUND	Cleveland	OH	RED STONE EQUITY PARTNERS		08/15/2011			(341,925)		2,338,504	11.910
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									(2,865,330)		18,768,121	XXX
000000-00-0	ARAMARK CORPORATION LC-2 FACILITY	Dover	DE	JPM Chase		11/30/2012			38,021			
000000-00-0	ARAMARK CORPORATION LC-3 FACILITY	Dover	DE	JPM Chase		04/01/2013		2,353				

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
3799999. Any Other Class of Assets - Unaffiliated								2,353	38,021			XXX
3999999. Total - Unaffiliated								26,635,657	66,842,010		708,735,059	XXX
4099999. Total - Affiliated									22,500,000			XXX
4199999 - Totals								26,635,657	89,342,010		708,735,059	XXX

SCHEDULE BA - PART 3

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

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	06/30/2013	35,734							35,734	35,734				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							35,734							35,734	35,734				
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	02/14/2011	05/03/2013	112,481							112,481	112,481				
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							112,481							112,481	112,481				
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	11/30/2006	06/10/2013	265,949							265,949	265,949				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008	06/26/2013	16,463							16,463	16,463				
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	09/30/2008	06/28/2013	1,810,028							1,810,028	1,810,028				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	06/26/2013	111,210							111,210	111,210				
000000-00-0	ASTORG V	Paris	FR	Astorg Partners	12/28/2011	06/30/2013									(33,064)	(33,064)		(33,064)	
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings	05/07/2010	04/29/2013	3,822,028							3,822,028	3,822,028				
000000-00-0	AXA SECONDARY FUND V	New York	NY	AXA Private Equity	12/14/2011	06/11/2013	479,973							479,973	479,973				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	BIRCH HILL EQUITY PARTNERS	05/01/2009	04/23/2013	1,731							1,731	1,358	(374)		(374)	
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	06/28/2013	428,859							428,859	428,859				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	04/18/2007	06/28/2013	263,971							263,971	263,971				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	03/17/2006	04/10/2013	69,145							69,145	69,145				
131388-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	04/17/2013	473,164							473,164	473,164				
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LU	CMP CAPITAL MANAGEMENT-PARTNERS	12/22/2011	06/30/2013									(253)	(253)		(253)	
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	2,946	(118)		(118)	
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	06/10/2013	1,196,442							1,196,442	1,196,442				
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	06/22/2007	04/30/2013	108,787							108,787	108,787				
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	EG	Barclays	02/20/2012	06/30/2013									(1,311)	(1,311)		(1,311)	
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	09/30/2008	06/27/2013	85,193							85,193	85,193				
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS, LLC	03/27/2007	04/12/2013	769,658							769,658	769,658				
000000-00-0	GEM REALTY SECURITIES LP	Chicago	IL	GEM REALTY ADVISORS	12/29/2010	04/30/2013									173,823		173,823	173,823	
G0115*-10-5	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group	07/07/2008	06/03/2013	2,001,469							2,001,469	2,001,469				
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR	12/01/2006	05/21/2013	1,589,573							1,589,573	1,589,573				
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	06/28/2013	277,200							277,200	277,200				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	St Peter Port	GR	HarbourVest Partners	12/31/2012	06/07/2013	767,167							767,167	767,167				
000000-00-0	HAVCO WOOD PRODUCTS	Dover	DE	HAVCO WOOD PRODUCTS	08/07/2002	06/30/2013									174,727		174,727	174,727	
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	06/21/2013	1,034,432							1,034,432	1,034,432				
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	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CN	Jade Invest	07/12/2012	04/26/2013	422,979							422,979	422,979				
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	12/28/2004	05/15/2013	735,211							735,211	735,211				
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	06/17/2013	131,850							131,850	131,850				
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	09/30/2008	05/08/2013	103,703							103,703	103,703				
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners	01/04/2008	05/16/2013	132,922							132,922	132,922				
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003	06/17/2013	66,704							66,704	66,704				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004	06/17/2013	185,266							185,266	185,266				

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

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	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004	06/28/2013	453,601							453,601	453,601				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	10/01/2004	04/01/2013	289,595							289,595	289,595				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	12/22/2011	06/17/2013	4,466							4,466	4,466				
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.	06/18/2010	04/04/2013	31,050							31,050	31,050				
000000-00-0	LONGBOW FOCUS L.P.	New York	NY	LONGBOW CAPITAL PARTNERS, L.P.	03/28/2012	04/01/2013	(12,500,000)							(12,500,000)	(12,553,120)		(53,120)	(53,120)	
000000-00-0	MBK PARTNERS FUND III	Grand Cayman Islands	KY	MBK Partners	04/17/2013	05/13/2013								72,429	72,429				
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	01/13/2005	04/12/2013	89,562							89,562	89,562				
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	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	06/26/2013	283,199							283,199	283,199				
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	06/26/2013	155,989							155,989	155,989				
000000-00-0	NEW VERNON INDIA FUND, LP	Jersey City	NJ	NEW VERNON MGMT	10/26/2007	06/06/2013	1,388							1,388	9,350		7,962	7,962	
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	12/22/2011	04/12/2013	637,572							637,572	637,572				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	05/17/2013	1,243,654							1,243,654	1,243,654				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	06/07/2013	632,806							632,806	632,806				
000000-00-0	ONCAP III	Toronto	ON	Onex Partners	07/08/2011	06/30/2013									(980)	(980)		(980)	
000000-00-0	ORCHID ASIA V	Grand Cayman Islands	KY	ORCHID ASIA GROUP MANAGEMENT	12/22/2011	06/25/2013	377,712							377,712	377,712				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group	06/27/2006	05/28/2013	420,095							420,095	388,223	(31,872)		(31,872)	
000000-00-0	PROTEGE PARTNERS QP FUND	DUBLIN	IR	PROTEGE PARTNERS LLC	11/28/2006	06/30/2013									3,261		3,261	3,261	
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	06/18/2013	110,619							110,619	110,619				
000000-00-0	REALOGY CORP. CO-INVESTMENT	New York	NY	Apollo Management	04/04/2007	04/24/2013									1,148,636		1,148,636	1,148,636	
000000-00-0	S.A.C. CAPITAL INTERNATIONAL LTD.	Stamford	CT	S.A.C. CAPITAL ADVISORS	05/01/2013	06/28/2013								1,503	1,503				
000000-00-0	S.A.C. CAPITAL MANAGEMENT, LP	Stamford	CT	SAC Capital Mgmt	12/28/2011	06/28/2013	(17,535,697)							(17,535,697)	(19,586,285)		(2,050,588)	(2,050,588)	
000000-00-0	SAIF PARTNERS IV	Grand Cayman Islands	KY	SAIF Partners	08/27/2010	06/27/2013	1,731,695							1,731,695	1,731,695				
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor	04/28/2008	06/17/2013	926,610							926,610	923,049	(3,561)		(3,561)	
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	06/28/2013	227,698							227,698	227,698				
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	06/10/2013	229,000							229,000	229,000				
000000-00-0	SVRF (OFFSHORE) HOLDINGS LTD	Greenwich	CT	STRATEGIC VALUE PARTNERS	04/01/2013	06/28/2013								52,397	52,397				
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS, LP	07/10/2012	05/31/2013	1,214,286							1,214,286	1,214,286				
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma	11/02/2006	06/30/2013									(859)	(859)		(859)	
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	06/28/2013	478,954							478,954	478,954				
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/20/2010	04/22/2013	66,842							66,842	66,842				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	06/28/2013								153,198	153,198				
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	06/28/2013	519,981							519,981	519,981				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	06/28/2013	988,970							988,970	988,970				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007	06/19/2013	863,699							863,699	863,699				
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	06/05/2013								145,000	145,000				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							342,761	4,719,098				4,719,098		5,486,386	99,597	(72,392)	(5,314,397)	(5,386,789)	
000000-00-0	GUGGENHEIM ADVISORS SELECT FUND II	New York	NY	Guggenheim Advisors	02/26/2007	05/31/2013	50,985,114							50,985,114	46,500,000		(4,485,114)	(4,485,114)	
1699999. Joint Venture Interests - Common Stock - Affiliated							50,985,114							50,985,114	46,500,000		(4,485,114)	(4,485,114)	
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008	06/13/2013	507,108							507,108	507,108				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	05/30/2013	1,563,293							1,563,293	1,515,565	(47,727)		(47,727)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003	05/17/2013	29,691							29,691	29,691				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	05/20/2013	678,397							678,397	678,397				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008	05/22/2013	596,010							596,010	596,010				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011	05/30/2013	1,054,116							1,054,116	1,054,116				
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	Luxembourg	LU	CB Richard Ellis	07/15/2011	06/14/2013	1,769,518							1,769,518	1,769,518				
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	12/11/2007	06/21/2013	52,773							52,773	52,773				
000000-00-0	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	New York	NY	Blackstone Group	06/24/2011	06/05/2013	710,230							710,230	710,230				
000000-00-0	CERBERUS INST PARTNERS LP	New York	NY	Blackacre Capital	05/06/2004	04/23/2013	109,369							109,369	109,369				
000000-00-0	COMMREINVEST V LLC	Chicago	IL	COMMUNITY REINVESTMENT FUND INC.	12/20/2011	04/10/2013	5,632							5,632	5,632				
000000-00-0	COMMUNITY REINVESTMENT FUND 2005 LLC	Chicago	IL	COMMUNITY REINVESTMENT FUND INC.	12/20/2011	04/10/2013	459							459	459				
000000-00-0	DRA GROWTH & INCOME IV	New York	NY	DRA Advisors	05/29/2003	06/13/2013	1,086,865							1,086,865	1,086,865				
000000-00-0	GEM REALTY FUND III	Chicago	IL	GEM REALTY CAPITAL, INC.	09/30/2008	06/14/2013	1,910,510							1,910,510	1,910,510				
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL	10/18/2006	06/04/2013	461,852							461,852	461,852				
000000-00-0	INVESCO CORE REAL ESTATE- U.S.A. LP	Dallas	TX	INVESCO	01/02/2013	04/19/2013								554,943	554,943				
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	12/31/2007	06/27/2013	855,681							855,681	855,681				
000000-00-0	LANDMARK FUND IV	Simsbury	CT	LANDMARK PARTNERS	03/27/2002	06/26/2013	29,010							29,010	29,010				

SCHEDULE BA - PART 3

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

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	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005	04/24/2013	105,785							105,785	105,785				
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS	12/22/2011	06/28/2013	489,067							489,067	489,067				
000000-00-0	LONE STAR FUND VII	Dallas	TX	Lone Star Funds	12/22/2011	06/26/2013	34,393,299							34,393,299	34,393,299				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	06/28/2013	417,262							417,262	417,262				
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	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	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	06/19/2013	2,060,200							2,060,200	2,060,200				
000000-00-0	WALTON STREET REAL ESTATE FUND IV	Chicago	IL	Walton Street	10/08/2003	04/26/2013	2,668,464							2,668,464	2,668,464				
000000-00-0	WALTON STREET REAL ESTATE FUND V	Chicago	IL	Walton Street	08/08/2006	05/22/2013	1,803,940							1,803,940	1,803,940				
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	12/03/2007	06/27/2013	1,539,394							1,539,394	1,539,394				
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/22/2011	06/27/2013	784,027							784,027	784,027				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							60,450,037							61,004,980	60,957,253	(47,727)		(47,727)	
000000-00-0	ENERVEST CO-INVESTMENT FUND XII-2A LP	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	12/19/2011	06/28/2013	107,361							107,361	107,361				
000000-00-0	KREOS CAPITAL IV	London	EG	Kreos Capital	04/26/2012	06/28/2013	102,519							102,519	100,486	(2,033)		(2,033)	
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	Nellis	NV	Sun Edison	07/20/2007	04/02/2013	85,898							85,898	85,898				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	04/02/2013	83,341							83,341	83,341				
1999999. Joint Venture Interests - Other - Unaffiliated							379,119							379,119	377,086	(2,033)		(2,033)	
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
2299999. Surplus Debentures, etc - Affiliated							200,000,000							200,000,000	200,000,000				10,033,333
3999999. Total - Unaffiliated							61,320,133	4,719,098				4,719,098		67,018,700	61,582,151	(122,152)	(5,314,397)	(5,436,549)	
4099999. Total - Affiliated							250,985,114							250,985,114	246,500,000		(4,485,114)	(4,485,114)	10,033,333
4199999 - Totals							312,305,247	4,719,098				4,719,098		318,003,814	308,082,151	(122,152)	(9,799,511)	(9,921,663)	10,033,333

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
912828-UY-4	US TREASURY N/B		05/01/2013	GOLDMAN, SACHS & CO.		49,992,847	50,075,000	340	1
912828-VA-5	US TREASURY N/B		05/10/2013	CITIGROUP GLOBAL MARKETS		19,870,312	20,000,000	7,948	1
912828-VD-9	US TREASURY N/B		05/31/2013	Various		114,737,473	114,850,000	3,720	1
912828-VE-7	US TREASURY N/B		06/20/2013	BARCLAYS BANK		49,326,170	50,000,000	28,689	1
0599999. Subtotal - Bonds - U.S. Governments						233,926,802	234,925,000	40,697	XXX
P8055K-VJ-1	REPUBLIC OF ARGENTINA	F	05/10/2013	PARIBAS CAPITAL MARKETS		44,894	51,454		4Z
1099999. Subtotal - Bonds - All Other Governments						44,894	51,454		XXX
57582P-Q2-9	MASSACHUSETTS ST REF-SER B		06/05/2013	Various		16,621,920	14,000,000		1FE
64966K-YF-4	NEW YORK CITY-I		05/24/2013	MERRILL LYNCH CAPITAL MARKETS		4,857,077	4,080,000		1FE
64966K-YR-8	NEW YORK CITY-I		05/24/2013	MERRILL LYNCH CAPITAL MARKETS		8,928,450	7,500,000		1FE
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		1FE
93974C-H5-2	WASHINGTON ST GO - MOTOR VEHICLE - REF -		05/13/2013	CITIGROUP GLOBAL MARKETS		5,996,650	5,000,000	93,750	1FE
97705L-2A-4	WISCONSIN ST SER-A		05/01/2013	J. P. MORGAN SECURITIES, INC.		14,912,022	12,430,000		1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						70,982,848	59,545,000	93,750	XXX
567389-QC-8	MARICOPA CNTY AZ USD 80 CHANDLER 03A		04/17/2013	EXCHANGE		1,046,573	1,045,000	15,385	1FE
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	1FE
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	2FE
553543-DM-8	MSD WARREN TWP IN VISION 2005 SCH BLDG C		05/09/2013	CITY SECURITIES CORPORATION		2,000,000	2,000,000		1FE
553543-DN-6	MSD WARREN TWP IN VISION 2005 SCH BLDG C		05/09/2013	CITY SECURITIES CORPORATION		2,285,000	2,285,000		1FE
553543-DP-1	MSD WARREN TWP IN VISION 2005 SCH BLDG C		05/09/2013	CITY SECURITIES CORPORATION		3,895,000	3,895,000		1FE
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	1FE
60534Q-5M-9	JACKSON MS PUBLIC SCH DIST 08		04/11/2013	PIPER JAFFRAY INC.		1,779,782	1,525,000	3,336	1FE
64966H-PQ-7	NEW YORK NY SER C		06/10/2013	CITIGROUP GLOBAL MARKETS		4,852,083	4,120,000	75,533	1FE
494791-QD-1	KING PUB HOSP #2-REF		04/26/2013	PIPER JAFFRAY INC.		6,730,503	5,700,000		1FE
494791-QE-9	KING PUB HOSP #2-REF		04/26/2013	PIPER JAFFRAY INC.		3,395,763	2,815,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						39,546,310	35,140,000	198,130	XXX
3137EA-DM-8	FREDDIE MAC		06/13/2013	GOLDMAN, SACHS & CO.		14,520,615	15,000,000	37,500	1FE
718849-BA-9	PHOENIX IMPT		06/28/2013	RBC DAIN RAUSCHER		4,823,028	4,250,000		1FE
718849-BB-7	PHOENIX IMPT		06/28/2013	RBC DAIN RAUSCHER		3,454,920	3,000,000		1FE
718849-BH-4	PHOENIX IMPT		06/28/2013	RBC DAIN RAUSCHER		3,386,304	3,200,000		1FE
718849-BJ-0	PHOENIX IMPT		06/28/2013	RBC DAIN RAUSCHER		2,429,680	2,200,000		1FE
914072-PR-8	UNIV OF ARKANSAS AR UNIV REVENUES REF-VA		05/02/2013	STEPHENS, INC.		1,248,863	1,100,000	1,589	1FE
914072-PS-6	UNIV OF ARKANSAS AR UNIV REVENUES REF-VA		05/02/2013	STEPHENS, INC.		1,151,650	1,000,000	1,444	1FE
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	1FE
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	1FE
20774Y-PD-3	CONNECTICUT ST HLTH & EDUCTNFACS AUTH RE		06/26/2013	J. P. MORGAN SECURITIES, INC.		15,000,000	15,000,000		1FE
207758-KW-2	CONNECTICUT ST SPL TAX OBLIG REVENUE TRA		06/25/2013	J. P. MORGAN SECURITIES, INC.		5,545,767	4,785,000	37,881	1FE
837227-S7-3	SOUTH CENTRL CT REGL WTR AUTH WTR SYS RE		04/24/2013	JANNEY MONTGOMERY SCOTT		1,130,690	1,000,000		1FE
246395-QJ-9	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		06/06/2013	RAYMOND JAMES & ASSOCIATES, INC.		115,460	115,000	2,566	1FE
343136-2M-8	FL TPK AUTH-A-REF		04/19/2013	WELLS FARGO BROKERAGE SERVICES		13,536,790	11,280,000		1FE
610530-FG-7	MONROE CNTY GA DEV AUTH GULF PWR CO PLAN		06/18/2013	SUNTRUST CAPITAL MARKETS		12,000,000	12,000,000		1FE
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	1FE
45471A-LE-0	IN FIN AUTH HOSP-A		05/09/2013	WELLS FARGO BROKERAGE SERVICES		2,978,696	2,555,000		1FE
45471A-LF-7	IN FIN AUTH HOSP-A		05/21/2013	WELLS FARGO BROKERAGE SERVICES		2,081,238	1,750,000	229	1FE
737347-AA-2	POSEY CNTY IN ECON DEV REVENUE REF-MIDWE		06/27/2013	GUGGENHEIM CAPITAL MARKETS		27,500,000	27,500,000		1FE
485512-MP-9	KANSAS ST TURNPIKE AUTH TURNPIKE REVENUE		05/01/2013	PIPER JAFFRAY INC.		3,013,100	2,500,000		1FE
546462-CR-1	LOUISIANA ST ENERGY & PWR AUTH PWR PROJ		04/04/2013	RAYMOND JAMES & ASSOCIATES, INC.		540,745	500,000		1FE
546462-CT-7	LOUISIANA ST ENERGY & PWR AUTH PWR PROJ		04/04/2013	RAYMOND JAMES & ASSOCIATES, INC.		1,159,600	1,000,000		1FE
576000-NQ-2	MASSACHUSETTS ST SCH BLDG AUTH SALES TAX		06/27/2013	GOLDMAN, SACHS & CO.		11,691,400	10,000,000	190,278	1FE
791638-C2-3	SAINT LOUIS MO ARPT REVENUE REF-LAMBERT-		06/06/2013	WELLS FARGO BROKERAGE SERVICES		2,296,440	2,000,000		1FE
914639-EK-1	UNIV OF NEBRASKA NE FACS CORP REVENUE UN		06/12/2013	AMERITAS INVESTMENT DORP.		7,042,752	6,400,000		1FE
914639-EL-9	UNIV OF NEBRASKA NE FACS CORP REVENUE UN		06/12/2013	AMERITAS INVESTMENT DORP.		5,334,797	4,785,000		1FE
64711N-SM-8	NEW MEXICO ST FIN AUTH REVENUE SENIOR LI		05/23/2013	MERRILL LYNCH CAPITAL MARKETS		3,092,539	2,595,000		1FE
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	1FE
64986A-2J-9	NEW YORK ENVRNMNTL FACS CORP ST CLEAN WT		06/27/2013	CITIGROUP GLOBAL MARKETS		1,421,375	1,250,000		1FE
64986A-2K-6	NEW YORK ENVRNMNTL FACS CORP ST CLEAN WT		06/27/2013	CITIGROUP GLOBAL MARKETS		690,138	600,000		1FE
64986A-Y8-8	NEW YORK ENVRNMNTL FACS CORP ST CLEAN WT		06/27/2013	BEAL, M.R., & CO.		1,103,280	1,000,000		1FE
650028-VA-8	NEW YORK ST THRUWAY AUTH PERSONAL INCOME		06/27/2013	MORGAN STANLEY DEAN WITTER		1,104,880	1,000,000		1FE
650028-VT-7	NEW YORK ST THRUWAY AUTH PERSONAL INCOME		06/27/2013	MORGAN STANLEY DEAN WITTER		718,563	625,000		1FE
736754-ME-9	PORTLAND OR WTR SYS REVENUE REF-SYS-SECO		04/24/2013	CITIGROUP GLOBAL MARKETS		1,576,406	1,300,000		1FE
235036-WX-4	DALLAS FT WORTH ARPT		04/15/2013	CABRERA CAPITAL MARKETS INC		1,593,282	1,335,000	30,965	1FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
414152-SQ-2	HARRIS HLTH-B-RF-MEM		05/02/2013	RAYMOND JAMES & ASSOCIATES, INC.		7,611,267	5,700,000	175,988	1FE
765433-JT-5	RICHMOND UTIL-B		04/17/2013	CITIGROUP GLOBAL MARKETS		5,776,500	5,000,000		1FE
592646-4X-8	MET WASH ARPT-A-REF		06/28/2013	SEIBERT BRANFORD		3,375,338	2,935,000		1FE
60242M-CT-8	MILWAUKEE WI SEWERAGE REVENUE SER S5		06/12/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,194,042	1,115,000		1FE
60242M-CU-5	MILWAUKEE WI SEWERAGE REVENUE SER S5		06/12/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,308,493	1,170,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						190,112,301	173,600,000	544,946	XXX
024747-AC-1	ABC SUPPLY CO INC		04/04/2013	DEUTSCHE BANK SECURITIES		500,000	500,000		4FE
02474R-AB-9	ABC SUPPLY HLDGS CO TERM B LOAN		06/03/2013	Various		10,596,875	10,500,000		4FE
00101J-AE-6	ADT CORP		05/07/2013	EXCHANGE		19,482,947	19,500,000	136,500	2FE
007903-AX-5	ADVANCED MICRO DEVICES		06/13/2013	EXCHANGE		2,437,003	2,475,000	60,844	4FE
007643-AB-5	AERCAP AVIATION SOLUTION	F	06/19/2013	BANK OF AMERICA		1,601,250	1,500,000	6,375	3FE
01310T-AB-5	ALBERTSON'S INC. NEW TERM LOAN B		04/10/2013	CITIBANK		497,500	500,000		3FE
01973J-AG-4	ALLISON TRANSMISSION, INC. TERM LOAN B-2		04/10/2013	CITIBANK		5,049,844	4,987,500		3FE
00164D-AM-5	AMC ENTMT INC INITIAL TERM LOANS		05/28/2013	CITIBANK		9,845,616	9,753,750		3FE
025816-BH-1	AMERICAN EXPRESS CO		05/15/2013	CITIBANK		30,000,000	30,000,000		1FE
02636P-AA-0	AMERICAN GILSONITE CO		04/04/2013	BANK OF AMERICA		2,130,000	2,000,000	24,278	4FE
02666Q-M5-9	AMERICAN HONDA FINANCE		05/22/2013	DEUTSCHE BANK SECURITIES		15,000,000	15,000,000		1FE
031652-BE-9	AMKOR TECHNOLOGIES INC		06/19/2013	CITIBANK		2,002,500	2,000,000	8,465	4FE
031652-BH-2	AMKOR TECHNOLOGY INC		05/15/2013	DEUTSCHE BANK SECURITIES		1,030,000	1,000,000	8,677	3FE
03232P-AB-4	AMSURG CORP		06/11/2013	EXCHANGE		2,709,664	2,700,000	4,641	4FE
037833-AG-5	APPLE INC		04/30/2013	GOLDMAN, SACHS & CO.		52,500,000	52,500,000		1FE
037833-AJ-9	APPLE INC		04/30/2013	GOLDMAN, SACHS & CO.		104,612,550	105,000,000		1FE
03852C-AC-0	ARAMARK CORPORATION LC-2 FACILITY (EXT)		06/06/2013	CITIBANK		219,720	217,887		4FE
03852C-AM-8	ARAMARK CORPORATION LC-3 FACILITY (EXT)		06/06/2013	CITIBANK		68,703	68,083		4FE
03852C-AP-1	ARAMARK CORPORATION TERM LOAN D		04/29/2013	J. P. MORGAN SECURITIES, INC.		1,990,000	2,000,000		4FE
03852C-AD-8	ARAMARK CORPORATION US TERM B LOAN (EXT)		06/06/2013	CITIBANK		2,333,482	2,313,117		4FE
03852C-AN-6	ARAMARK CORPORATION US TERM C LOAN (EXT)		06/07/2013	CITIBANK		4,281,863	4,277,899		4FE
03938L-AP-9	ARCELORMITTAL	F	04/17/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		1,543,125	1,500,000	2,188	3FE
03938L-AX-2	ARCELORMITTAL	F	04/17/2013	J. P. MORGAN SECURITIES, INC.		1,616,250	1,500,000	16,031	3FE
04269G-AC-6	ARRIS GROUP TERM LOAN A		04/26/2013	BANK OF AMERICA		1,497,000	1,500,000		3FE
04269G-AD-4	ARRIS GROUP TERM LOAN B		05/03/2013	BANK OF AMERICA		9,002,500	9,000,000		3FE
04822D-AB-5	ATLANTIC AVIATION TERM LOAN		06/18/2013	BARCLAYS BANK		2,970,000	3,000,000		3FE
04939M-AK-5	ATLAS PIPELINE LP/FIN CO		05/07/2013	Various		4,958,250	4,950,000		4FE
05070G-AD-0	AUDATEX NORTH AMERICA IN		06/27/2013	EXCHANGE		1,759,538	1,725,000	3,881	3FE
05070G-AE-8	AUDATEX NORTH AMERICA IN		06/27/2013	GOLDMAN, SACHS & CO.		1,950,000	1,950,000		3FE
058498-AS-5	BALL CORP		05/13/2013	Various		2,490,000	2,500,000		3FE
06366R-MT-9	BANK OF MONTREAL	A	04/04/2013	J. P. MORGAN SECURITIES, INC.		20,000,000	20,000,000		1FE
067901-AL-2	BARRICK GOLD CORP	A	06/26/2013	BARCLAYS BANK		3,424,520	4,000,000	38,500	2FE
067901-AM-0	BARRICK GOLD CORP	A	04/29/2013	CITIBANK		10,985,150	11,000,000		2FE
067901-AP-3	BARRICK GOLD CORP	A	04/29/2013	MORGAN STANLEY DEAN WITTER		9,979,700	10,000,000		2FE
071813-BH-1	BAXTER INTERNATIONAL INC		06/04/2013	CITIBANK		14,985,600	15,000,000		1FE
071813-BJ-7	BAXTER INTERNATIONAL INC		06/04/2013	CITIBANK		9,999,000	10,000,000		1FE
071813-BK-4	BAXTER INTERNATIONAL INC		06/04/2013	J. P. MORGAN SECURITIES, INC.		12,000,000	12,000,000		1FE
05531F-AN-3	BB&T CORPORATION		06/14/2013	DEUTSCHE BANK SECURITIES		5,991,240	6,000,000		1FE
05531F-AP-8	BB&T CORPORATION		06/14/2013	DEUTSCHE BANK SECURITIES		9,500,000	9,500,000		1FE
08511L-AH-1	BERLIN PACKAGING LLC TERM LOAN		04/26/2013	BANK OF AMERICA		3,980,000	4,000,000		4FE
08579J-AJ-1	BERRY PLASTICS CORPORATION NEW TERM LOAN		04/10/2013	CREDIT SUISSE		2,000,000	2,000,000		4FE
090613-AJ-9	BIOMET INC		06/27/2013	EXCHANGE		3,700,678	3,550,000	93,582	4FE
097023-BE-4	BOEING CO		04/30/2013	MORGAN STANLEY DEAN WITTER		9,889,900	10,000,000		1FE
097751-BF-7	BOMBARDIER INC	A	06/26/2013	DEUTSCHE BANK SECURITIES		2,992,500	3,000,000	85,240	3FE
05565Q-CE-6	BP CAPITAL MARKETS PLC	F	05/07/2013	BANK OF AMERICA		24,930,250	25,000,000		1FE
10801Q-AD-4	BRICKMAN GROUP HLDGS TERM B-2		05/29/2013	EXCHANGE		854,081	847,321		4FE
10801Q-AE-2	BRICKMAN GROUP HLDGS TERM B-3		05/29/2013	EXCHANGE		1,077,211	1,068,685		4FE
10919R-AC-3	BRIGHT HORIZONS FAMILY SOLUTIONS INC. TE		04/08/2013	GOLDMAN, SACHS & CO.		740,644	748,125		4FE
109641-AF-7	BRINKER INTERNATIONAL IN		05/08/2013	J. P. MORGAN SECURITIES, INC.		6,995,100	7,000,000		2FE
111021-AH-4	BRITISH TELECOM PLC	F	06/25/2013	HSBC SECURITIES, INC.		15,949,280	16,000,000		2FE
14041N-DX-6	CAPITAL ONE MULTI-ASSET EXECUT ABS		04/24/2013	MORGAN STANLEY DEAN WITTER		7,451,858	6,201,000	13,866	1FE
14149Y-AX-6	CARDINAL HEALTH INC		04/16/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		5,952,975	5,955,000	16,029	2FE
14313M-AC-8	CARMAX AUTO OWNER TRUST ABS		05/08/2013	BARCLAYS BANK		12,999,324	13,000,000		1FE
14313M-AD-6	CARMAX AUTO OWNER TRUST ABS		05/08/2013	BARCLAYS BANK		18,995,467	19,000,000		1FE
14754D-AD-2	CASH AMERICA INTERNATION		05/22/2013	Various		5,803,125	5,800,000	5,319	2Z
14987B-AD-5	CC HOLDINGS GS V LLC/CRO		06/27/2013	EXCHANGE		8,000,000	8,000,000	6,349	2FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
1248EP-BE-2	CCO HLDGS LLC/CAP CORP		04/19/2013	BANK OF AMERICA		3,750,000	3,750,000		3FE
12512Y-AD-3	CDW LLC TERM LOAN		06/17/2013	BARCLAYS BANK		11,987,500	12,000,000		4FE
15018L-AF-8	CEDAR FAIR, L.P. NEW TERM LOAN B		04/24/2013	J. P. MORGAN SECURITIES, INC.		997,500	1,000,000		3FE
156700-AR-7	CENTURYLINK INC		05/02/2013	CITIBANK		3,360,000	3,000,000	76,325	3FE
15672W-AE-4	CEQUEL COM HLDG I/CAP CP		05/13/2013	Various		7,243,250	7,225,000		4FE
12527G-AC-7	CF INDUSTRIES INC		05/20/2013	MORGAN STANLEY DEAN WITTER		9,990,700	10,000,000		2FE
161571-BC-7	CHASE ISSUANCE TRUST		04/02/2013	Various		30,478,360	27,025,000	77,472	1FE
161571-BT-0	CHASE ISSUANCE TRUST ABS		06/03/2013	J. P. MORGAN SECURITIES, INC.		2,306,484	2,000,000	6,102	1FE
161571-FU-3	CHASE ISSUANCE TRUST ABS		04/24/2013	MORGAN STANLEY DEAN WITTER		29,339,845	29,000,000	14,661	1FE
161571-FW-9	CHASE ISSUANCE TRUST ABS		04/12/2013	J. P. MORGAN SECURITIES, INC.		40,000,000	40,000,000		1FE
165258-AA-2	CHESAPEAKE OIL OP/FIN		04/17/2013	BANK OF AMERICA		1,284,375	1,250,000	36,115	3FE
166764-AC-4	CHEVRON CORP		06/17/2013	BARCLAYS BANK		9,200,000	9,200,000		1FE
166764-AE-0	CHEVRON CORP		06/17/2013	BARCLAYS BANK		85,000,000	85,000,000		1FE
166764-AG-5	CHEVRON CORP		06/17/2013	BARCLAYS BANK		10,000,000	10,000,000		1FE
12543K-AE-4	CHS/COMMUNITY HEALTH SYS INC TERM LOAN E		04/05/2013	Various		5,383,209	5,341,895		3FE
172442-AM-7	CINEMARK USA INC. TERM LOAN		05/08/2013	BARCLAYS BANK		7,011,178	6,982,500		3FE
17305E-DY-8	CITIBANK CREDIT CARD ISSUANCE ABS		05/10/2013	DEUTSCHE BANK SECURITIES		16,402,963	13,747,000	118,663	1FE
17305E-FA-8	CITIBANK CREDIT CARD ISSUANCE ABS		05/22/2013	CITIGROUP GLOBAL MARKETS		30,000,000	30,000,000		1FE
17308B-AN-8	CITIBANK OMNI MASTER TRUST ABS		04/23/2013	MORGAN STANLEY DEAN WITTER		34,584,885	32,436,000	710,799	1FE
172967-GS-4	CITIGROUP INC		04/24/2013	CITIBANK		9,992,900	10,000,000		1FE
184496-AL-1	CLEAN HARBORS INC		05/22/2013	EXCHANGE		7,886,656	7,700,000	180,870	3FE
19238V-AG-0	COGECO CABLE INC	A	04/18/2013	BANK OF AMERICA		1,550,000	1,550,000		3FE
19259P-AH-5	COINSTAR INC		06/28/2013	Various		3,346,188	3,325,000	59,779	3FE
201723-AK-9	COMMERCIAL METALS CO		05/24/2013	Various		3,933,750	3,950,000	1,354	3FE
20337E-AK-7	COMMSCOPE INC. TRANCHE 2 TERM LOAN		05/01/2013	J. P. MORGAN SECURITIES, INC.		3,180,432	3,137,294		3FE
20478F-AH-0	COMPUCOM SYSTEMS INC TERM LOAN		06/17/2013	CITIBANK		1,990,000	2,000,000		4FE
210797-AH-9	CONTINENTAL (UNITED) AIRLINES CLASS B TE		05/31/2013	Various		4,292,813	4,250,000		3FE
212015-AK-7	CONTINENTAL RESOURCES		04/02/2013	BANK OF AMERICA		500,000	500,000		3FE
210795-QC-7	CONTL AIRLINES 2012-2 B ABS		06/07/2013	BLAYLOCK ROBERT VAN, LLC		520,000	500,000	3,285	3AM
226567-AK-1	CRICKET COMMUNICATIONS TERM LOAN C		04/23/2013	DEUTSCHE BANK SECURITIES		496,250	500,000		4FE
12630U-AD-8	CSC HOLDINGS INC. TERM B LOAN		05/24/2013	Various		26,915,000	27,000,000		2FE
12646R-AA-3	CST BRANDS INC		05/29/2013	Various		5,148,594	5,025,000	5,712	3FE
24823U-AH-1	DENBURY RESOURCES INC		06/10/2013	Various		1,448,750	1,500,000	23,510	4FE
25389N-AJ-6	DIGITALGLOBE INC NEW TERM LOAN B		06/24/2013	MORGAN STANLEY DEAN WITTER		4,027,500	4,000,000		3FE
254683-BA-2	DISCOVER CARD MASTER TRUST I ABS		05/03/2013	J. P. MORGAN SECURITIES, INC.		8,927,465	8,900,000	3,923	1FE
25470X-AL-9	DISH DBS CORP		05/15/2013	EXCHANGE		3,018,227	3,000,000	57,500	3FE
25470X-AM-7	DISH DBS CORP		04/02/2013	DEUTSCHE BANK SECURITIES		3,000,000	3,000,000		3FE
25470X-AN-5	DISH DBS CORP		04/02/2013	DEUTSCHE BANK SECURITIES		3,000,000	3,000,000		3FE
25470X-AR-6	DISH DBS CORP		05/15/2013	BARCLAYS BANK		3,500,000	3,500,000		3FE
75524E-AK-4	DJO FINANCE (AKA REABLE) TRANCHE B TL		05/10/2013	CREDIT SUISSE		2,967,499	2,912,883		4FE
256677-AB-1	DOLLAR GENERAL CORP		04/08/2013	GOLDMAN, SACHS & CO.		24,971,500	25,000,000		2FE
26441C-AK-1	DUKE ENERGY CORP		06/10/2013	GOLDMAN, SACHS & CO.		19,478,745	19,500,000		2FE
26817H-AC-4	DYNEGY INC. INTIAL TRANCHE B-2 LOANS	F	05/24/2013	CREDIT SUISSE		1,836,923	1,846,154		4FE
26987E-AB-7	EAGLE SPINCO INC TERM LOAN		05/13/2013	BARCLAYS BANK		3,379,423	3,338,317		3FE
268648-AP-7	EMC CORP		06/03/2013	BANK OF AMERICA		63,963,520	64,000,000		1FE
29264F-AJ-5	ENDO PHARMACEUT HLDGS IN		05/08/2013	BANK OF AMERICA		1,108,750	1,000,000	23,764	4FE
26878U-AF-4	EP ENERGY, LLC (FKA EVEREST) TRANCHE B-2		06/12/2013	CREDIT SUISSE		3,019,223	3,000,000		4FE
29977H-AB-6	EP ENERGY/EP FINANCE INC		04/29/2013	WELLS FARGO		2,130,688	1,825,000	475	4FE
29444U-AL-0	EQUINIX INC		06/27/2013	CITIBANK		1,962,500	2,000,000	31,688	3FE
26885G-AB-5	ERA GROUP INC		06/10/2013	EXCHANGE		3,195,483	3,250,000	128,036	4Z
315786-AA-1	FIDELITY & GUARANTY LIFE		05/29/2013	Various		5,418,906	5,225,000	31,291	4FE
31620M-AJ-5	FIDELITY NATIONAL INFORM		04/10/2013	BANK OF AMERICA		8,467,445	8,500,000		2FE
31620M-AK-2	FIDELITY NATIONAL INFORM		04/10/2013	BANK OF AMERICA		4,960,400	5,000,000		2FE
336130-AA-7	FIRST QUALITY FINANCE CO		05/09/2013	WELLS FARGO		1,510,000	1,500,000		4FE
33938E-AP-2	FLEXTRONICS INTL LTD	F	05/01/2013	KNIGHT LIBERTAS, LLC		1,957,000	1,900,000	18,551	3FE
30251G-AN-7	FMG RESOURCES AUG 2006	F	05/24/2013	Various		1,293,750	1,250,000	12,318	4FE
34529Q-AD-5	FORD CREDIT AUTO LEASE TRUST		04/17/2013	CREDIT AGRICOLE		9,890,205	9,841,000	2,930	1FE
34529T-AD-9	FORD CREDIT AUTO LEASE TRUST		04/17/2013	CREDIT AGRICOLE		5,345,547	5,300,000	1,672	1FE
34530E-AD-9	FORD CREDIT AUTO OWNER TRUST ABS		05/14/2013	RBC DOMINION SECURITIES		9,998,410	10,000,000		1FE
345397-WJ-8	FORD MOTOR CREDIT CO LLC		05/06/2013	GOLDMAN, SACHS & CO.		34,966,400	35,000,000		2FE
G3930A-AB-4	FORTESCUE METALS GROUP LTD TERM LOAN B	F	04/23/2013	Various		7,090,310	6,982,456		3FE
35906A-AN-8	FRONTIER COMMUNICATIONS		04/17/2013	BANK OF AMERICA		5,344,125	5,150,000	10,156	3FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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35906A-9A-8	FRONTIER COMMUNICATIONS TERM LOAN A		05/22/2013	GREENWICH NATWEST		4,836,806	4,861,111		3FE
36159J-DH-1	GE CAPITAL CREDIT CARD MASTER ABS		04/02/2013	RBC DOMINION SECURITIES		3,867,657	3,835,000	2,898	1FE
37045X-AK-2	GENERAL MOTORS FINL CO		05/07/2013	DEUTSCHE BANK SECURITIES		700,000	700,000		3FE
37252K-AJ-1	GEO GROUP INC. TERM LOAN		05/17/2013	BNP PARIBAS SECURITIES CORP		2,000,000	2,000,000		4FE
373200-AY-0	GEORGIA GULF CORPORATION		06/28/2013	WELLS FARGO		864,000	900,000	5,850	3FE
378272-AB-4	GLENCORE FUNDING LLC		05/22/2013	BANK OF AMERICA		28,988,110	29,000,000		2FE
378272-AC-2	GLENCORE FUNDING LLC		05/22/2013	BANK OF AMERICA		5,000,000	5,000,000		2FE
378272-AD-0	GLENCORE FUNDING LLC		05/22/2013	BANK OF AMERICA		24,875,500	25,000,000		2FE
378272-AE-8	GLENCORE FUNDING LLC		05/22/2013	BANK OF AMERICA		50,000,000	50,000,000		2FE
380956-AC-6	GOLDCORP INC	A	05/03/2013	BANK OF AMERICA		5,011,200	5,000,000	14,167	2FE
380956-AD-4	GOLDCORP INC	A	06/28/2013	MIZUHO INTERNATIONAL PLC		1,719,585	1,944,000	20,579	2FE
38141G-VK-7	GOLDMAN SACHS GROUP INC		04/25/2013	GOLDMAN, SACHS & CO.		50,000,000	50,000,000		1FE
41283T-AD-0	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		04/02/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		4,843,222	4,821,000	2,437	1FE
41283Y-AC-1	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		04/16/2013	CITIGROUP GLOBAL MARKETS		10,999,969	11,000,000		1FE
41283Y-AD-9	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		04/16/2013	CITIGROUP GLOBAL MARKETS		14,996,075	15,000,000		1FE
41754W-AP-6	HARVEST OPERATIONS CORP	A	05/07/2013	BARCLAYS BANK		9,963,700	10,000,000		1FE
419838-AA-5	HAWAIIAN AIRLINES 13-1A		05/14/2013	CITIBANK		7,500,000	7,500,000		3FE
419839-AA-3	HAWAIIAN AIRLINES 13-1A		05/14/2013	CITIBANK		2,850,000	2,850,000		3FE
420088-AA-4	HAWK ACQUISITION SUB INC		04/12/2013	GOLDMAN, SACHS & CO.		1,253,125	1,250,000	2,361	3FE
42218B-AJ-4	HEALTH MANAGEMENT ASSOCIATES, INC. NEW T		05/14/2013	Various		7,099,955	7,032,629		3FE
422704-AC-0	HECLA MINING CO		04/09/2013	BANK OF AMERICA		1,250,000	1,250,000		4FE
42804V-AM-3	HERTZ CORP B-1 TL		04/12/2013	DEUTSCHE BANK SECURITIES		5,024,906	4,987,500		3FE
441339-AA-6	HOT TOPIC INC		06/06/2013	BANK OF AMERICA		197,236	200,000		4FE
44328M-BT-0	HSBC BANK PLC	F	05/08/2013	HSBC SECURITIES, INC.		14,971,950	15,000,000		1FE
44701Q-AZ-5	HUNTSMAN INTERNATIONAL L		05/08/2013	EXCHANGE		1,872,037	1,900,000	43,482	4FE
44701P-AT-1	HUNTSMAN INTL LLC EXTENDED TLB		04/17/2013	J. P. MORGAN SECURITIES, INC.		497,500	500,000		3FE
448579-AE-2	HYATT HOTELS CORP		05/07/2013	J. P. MORGAN SECURITIES, INC.		14,924,700	15,000,000		2FE
44923X-AD-1	HYUNDAI AUTO LEASE SECURITIZAT		04/16/2013	DEUTSCHE BANK SECURITIES		7,970,119	7,920,000	986	1FE
44890L-AD-6	HYUNDAI AUTO RECEIVABLES TRUST ABS		06/19/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		69,977,677	70,000,000		1FE
45256#-AA-0	IMPACT C.I.L. PARENT, LLC CMBS		06/27/2013	DIRECT		4,537,131	4,537,131		2AM
45672J-AB-6	INEOS US FINANCE CASH DOLLAR TL		06/13/2013	BARCLAYS BANK		2,000,000	2,000,000		4FE
45671X-AA-8	INERGY MID LP / FIN CORP		06/13/2013	OPPENHEIMER & CO. INC		4,301,250	4,250,000	32,458	4FE
52078D-AE-9	INFOR US INC TRANCHE B-1 TL (LAWSON)		04/08/2013	BARCLAYS BANK		1,097,834	1,085,620		4FE
45672L-AB-1	INFOR US INC TRANCHE B-3 TL (LAWSON)		06/03/2013	EXCHANGE		1,097,330	1,085,620		4FE
87156D-AD-2	Information Resources-Symphony TL 2013		05/06/2013	BANK OF AMERICA		693,249	693,249		4FE
45687A-AH-5	INGERSOLL-RAND GL HLD CO	F	06/17/2013	BANK OF AMERICA		9,981,500	10,000,000		2FE
45687A-AK-8	INGERSOLL-RAND GL HLD CO	F	06/17/2013	GOLDMAN, SACHS & CO.		9,236,125	9,250,000		2FE
457030-AH-7	INGLES MARKETS INC		05/29/2013	BANK OF AMERICA		6,000,000	6,000,000		4FE
45824T-AN-5	INTELSAT JACKSON HLDG	F	05/28/2013	Various		3,084,750	3,100,000		4FE
459506-AC-5	INTL FLAVOR & FRAGRANCES		04/01/2013	MORGAN STANLEY DEAN WITTER		7,493,400	7,500,000		2FE
459745-GR-0	INTL LEASE FINANCE CORP		05/21/2013	GOLDMAN, SACHS & CO.		20,000,000	20,000,000		3FE
464592-AP-9	ISLE OF CAPRI CASINOS		04/12/2013	CITIBANK		1,256,250	1,250,000	8,568	4FE
464592-AQ-7	ISLE OF CAPRI CASINOS		06/11/2013	EXCHANGE		5,999,174	6,000,000	94,000	4FE
47110C-AU-5	JARDEN CORP. NEW TLA		04/24/2013	BARCLAYS BANK		981,143	971,429		3FE
47110C-AY-7	JARDEN CORP. TERM LOAN A1		04/17/2013	BARCLAYS BANK		1,995,000	1,995,000		3FE
46611N-AD-5	JC PENNEY CORPORATION INC TL		06/17/2013	GOLDMAN, SACHS & CO.		5,970,000	6,000,000		4FE
485161-AR-4	KANSAS CITY SOUTHERN MEX	F	04/24/2013	BANK OF AMERICA		9,958,700	10,000,000		2FE
492914-AS-5	KEY ENERGY SERVICES INC		04/12/2013	STERNE AGEE & LEACH		1,306,250	1,250,000	10,781	4FE
49638V-AC-2	KING 2006-3A SUB CLO LOANS	F	06/18/2013	MORGAN STANLEY DEAN WITTER		10,422,500	12,500,000		4AM
50307M-AB-2	LA FRONTERA GENERATION LLC TL		06/17/2013	BANK OF AMERICA		5,940,000	6,000,000		4FE
521865-AT-2	LEAR CORP		05/30/2013	Various		5,019,000	5,000,000	76,627	3FE
501889-AA-7	LKQ CORP		05/03/2013	Various		3,955,000	3,900,000		3FE
50217K-AE-9	LTS BUYER LLC TERM B LOAN		06/06/2013	J. P. MORGAN SECURITIES, INC.		995,000	1,000,000		4FE
561234-AB-1	MALLINCKRODT INTL FIN		04/08/2013	J. P. MORGAN SECURITIES, INC.		14,997,150	15,000,000		3FE
58446V-AG-6	MEDIACOM BRDBND LLC/CORP		04/29/2013	EXCHANGE		3,073,987	3,000,000	14,875	4FE
58446H-AH-5	MEDIACOM LLC GROUP TERM C		04/01/2013	J. P. MORGAN SECURITIES, INC.		2,234,454	2,226,106		3FE
58768V-AC-5	MERCEDES-BENZ AUTO LEASE TRUST ABS		04/16/2013	BANK OF AMERICA		11,998,952	12,000,000		1FE
58768V-AD-3	MERCEDES-BENZ AUTO LEASE TRUST ABS		04/23/2013	Various		16,001,631	16,000,000	160	1FE
58933Y-AH-8	MERCK & CO INC		05/15/2013	J. P. MORGAN SECURITIES, INC.		50,000,000	50,000,000		1FE
59001A-AT-9	MERITAGE HOMES CORP		05/23/2013	EXCHANGE		2,065,000	2,065,000	18,069	4FE
59001K-AB-6	MERITOR INC		05/28/2013	CITIBANK		3,400,000	3,400,000		4FE
591709-AL-4	METROPCS WIRELESS INC		06/11/2013	DEUTSCHE BANK SECURITIES		1,045,000	1,000,000	5,337	3FE

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552953-BX-8	MGM RESORTS INTL		05/02/2013	STERNE AGEE & LEACH		2,305,000	2,000,000	22,389	4FE
55313Y-AD-3	MMCA AUTOMOBILE TRUST ABS		04/24/2013	WELLS FARGO		2,330,188	2,300,000	1,404	1FE
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TERM LOAN		05/13/2013	BANK OF AMERICA		4,020,000	4,000,000		4FE
617446-7U-7	MORGAN STANLEY		04/22/2013	MORGAN STANLEY DEAN WITTER		34,975,150	35,000,000		1FE
617446-7V-5	MORGAN STANLEY		05/16/2013	MORGAN STANLEY DEAN WITTER		15,022,500	15,000,000	16,852	1FE
61747Y-DU-6	MORGAN STANLEY		05/16/2013	MORGAN STANLEY DEAN WITTER		9,994,300	10,000,000		2FE
628530-AP-2	MYLAN INC		06/21/2013	J. P. MORGAN SECURITIES, INC.		3,797,500	3,500,000	23,917	2FE
628530-AZ-0	MYLAN INC		06/18/2013	GOLDMAN, SACHS & CO.		18,985,750	19,000,000		2FE
628530-BA-4	MYLAN INC		06/18/2013	MORGAN STANLEY DEAN WITTER		19,958,200	20,000,000		2FE
637432-MU-6	NATIONAL RURAL UTIL COOP ABS		05/30/2013	RBC DOMINION SECURITIES		14,978,700	15,000,000		1FE
62886E-AG-3	NCR CORP		04/24/2013	BARCLAYS BANK		1,750,000	1,750,000	16,637	3FE
62886E-AH-1	NCR CORP		05/31/2013	EXCHANGE		3,500,000	3,500,000	47,663	3FE
62886E-AJ-7	NCR CORP		05/31/2013	EXCHANGE		2,802,129	2,750,000	51,944	3FE
64015@-AB-3	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		06/01/2013	SCHEDULED PAY UP		106	106		6
62908U-AD-8	NEP/NCP HOLDCO INC NEW TERM LOAN		05/06/2013	BARCLAYS BANK		4,987,500	4,987,500		4FE
65409Y-AV-7	NIELSEN CLASS E USD TL TERM LOAN		05/07/2013	Various		3,271,910	3,261,935		3FE
Q6775D-AB-9	NINE ENTERTAINMENT CO HOLDINGS LTD TLB	F	04/19/2013	UNION BANK OF SWITZERLAND		249,688	250,000		3FE
65476L-AD-3	NISSAN AUTO LEASE TRUST ABS		04/18/2013	J. P. MORGAN SECURITIES, INC.		16,904,785	16,860,000	2,773	1FE
65476V-AD-1	NISSAN AUTO LEASE TRUST ABS		06/11/2013	Various		16,978,947	17,000,000	3,022	1FE
664397-AJ-5	NORTHEAST UTILITIES		05/08/2013	BANK OF AMERICA		11,991,960	12,000,000		2FE
666807-BF-8	NORTHROP GRUMMAN CORP		05/28/2013	J. P. MORGAN SECURITIES, INC.		42,881,320	43,000,000		2FE
67001B-AN-3	NOVELIS CORPORATION TERM LOAN	L	05/10/2013	Various		10,142,855	9,974,534		3FE
629377-BT-8	NRG ENERGY INC		04/12/2013	INCAPITAL		1,340,625	1,250,000	7,361	3FE
62947Q-AN-8	NXP BV/NXP FUNDING LLC	F	05/28/2013	Various		3,386,563	3,250,000	30,826	4FE
67104G-AC-2	OAK HILL CREDIT PARTNERS SUB CLO LOANS	F	04/17/2013	BANK OF AMERICA		9,500,000	10,000,000		5AM
678026-AE-5	OIL STATES INTL INC		04/12/2013	WELLS FARGO		1,026,160	1,016,000	16,778	3FE
704549-AF-1	PEABODY ENERGY CORP		04/10/2013	Various		1,290,000	1,200,000	42,591	3FE
709629-AC-3	PENTAIR FINANCE SA	F	04/29/2013	EXCHANGE		24,991,800	25,000,000	143,438	2FE
709629-AK-5	PENTAIR FINANCE SA	F	04/29/2013	EXCHANGE		29,983,488	30,010,000	68,773	2FE
714290-AD-5	PERRIGO COMPANY		05/09/2013	MORGAN STANLEY DEAN WITTER		9,948,500	10,000,000		2FE
71647N-AB-5	PETROBRAS GLOBAL FINANCE	F	05/13/2013	CITIBANK		17,883,360	18,000,000		2FE
71647N-AC-3	PETROBRAS GLOBAL FINANCE	F	05/13/2013	J. P. MORGAN SECURITIES, INC.		19,916,800	20,000,000		2FE
71647N-AD-1	PETROBRAS GLOBAL FINANCE	F	05/13/2013	BANK OF AMERICA		17,500,000	17,500,000		2FE
71647N-AE-9	PETROBRAS GLOBAL FINANCE	F	05/13/2013	MORGAN STANLEY DEAN WITTER		43,000,000	43,000,000		2FE
717081-DF-7	PFIZER INC		05/28/2013	CITIBANK		35,000,000	35,000,000		1FE
717081-DG-5	PFIZER INC		05/28/2013	GOLDMAN, SACHS & CO.		10,808,727	10,815,000		1FE
71755V-AB-5	PHILADELPHIA ENERGY SOLUTIONS INITIAL TL		05/24/2013	J. P. MORGAN SECURITIES, INC.		3,447,500	3,500,000		4FE
72347N-AL-4	PINNACLE FOODS FINANCE TERM LOAN G		06/20/2013	BARCLAYS BANK		6,483,750	6,500,000		3FE
69352P-AF-0	PPL CAPITAL FUNDING INC		05/21/2013	BANK OF AMERICA		9,970,500	10,000,000		2FE
69352P-AG-8	PPL CAPITAL FUNDING INC		05/21/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		3,996,000	4,000,000		2FE
74153W-BZ-1	PRICOA GLOBAL FUNDING 1		05/21/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		14,988,450	15,000,000		1FE
C7500W-AC-0	PROGRESSIVE WASTE SOLUTIONS LTD TERM B L	A	04/18/2013	BANK OF AMERICA		4,266,457	4,224,214		3FE
693656-AA-8	PVH CORP		05/23/2013	BANK OF AMERICA		1,111,000	1,100,000	21,863	3FE
74819R-AP-1	QUEBECOR MEDIA INC	A	05/22/2013	EXCHANGE		4,290,160	4,225,000	105,948	4FE
75157E-AF-9	RAMPART CLO LTD 2007-1A CLO LOANS	F	04/26/2013	RAYMOND JAMES & ASSOCIATES, INC.		4,037,500	5,000,000		3AM
75281A-AQ-2	RANGE RESOURCES CORP		06/27/2013	EXCHANGE		4,000,000	4,000,000	55,000	3FE
75321E-AF-0	RANPAK CORP USD TERM LOAN		06/19/2013	GOLDMAN, SACHS & CO.		2,985,000	3,000,000		4Z
75886A-AH-1	REGENCY ENERGY PARTNERS		04/24/2013	J. P. MORGAN SECURITIES, INC.		1,500,000	1,500,000		4FE
7591EP-AJ-9	REGIONS FINANCIAL CORP		04/25/2013	MORGAN STANLEY DEAN WITTER		19,933,200	20,000,000		2FE
76009N-AJ-9	RENT-A-CENTER INC		04/29/2013	J. P. MORGAN SECURITIES, INC.		900,000	900,000		3FE
76720A-AJ-5	RIO TINTO FIN USA PLC	F	06/14/2013	J. P. MORGAN SECURITIES, INC.		12,100,000	12,100,000		1FE
76720A-AM-8	RIO TINTO FIN USA PLC	F	06/14/2013	J. P. MORGAN SECURITIES, INC.		8,917,740	9,000,000		1FE
774478-AS-0	ROCKWOOD SPECIALTIES GROUP INC TERM LOAN		04/19/2013	WELLS FARGO		1,385,219	1,381,765		2FE
777779-AD-1	ROSETTA RESOURCES INC		04/18/2013	J. P. MORGAN SECURITIES, INC.		1,550,000	1,550,000		4FE
78118M-AB-2	RUBY WESTERN PIPELINE TERM LOAN		05/01/2013	BARCLAYS BANK		3,275,000	3,250,000		3FE
785592-AA-4	SABINE PASS LIQUEFACTION		04/10/2013	MORGAN STANLEY DEAN WITTER		1,178,750	1,150,000	13,477	3FE
785592-AB-2	SABINE PASS LIQUEFACTION		04/29/2013	Various		3,394,750	3,325,000	5,813	3FE
78572X-AD-3	SABRA HEALTH/CAPTL CORP		05/20/2013	BANK OF AMERICA		200,000	200,000		4FE
801060-AB-0	SANOFI	F	04/03/2013	J. P. MORGAN SECURITIES, INC.		64,714,650	65,000,000		1FE
78403D-AD-2	SBA TOWER TRUST ABS		04/04/2013	DEUTSCHE BANK SECURITIES		30,000,000	30,000,000		1FE
78403D-AE-0	SBA TOWER TRUST ABS		04/04/2013	DEUTSCHE BANK SECURITIES		10,000,000	10,000,000		2AM
806261-AE-3	SCHAEFFLER FINANCE BV	F	04/23/2013	CITIBANK		300,000	300,000		3FE

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81180W-AG-6	SEAGATE HDD CAYMAN	F	05/28/2013	Various		3,728,125	3,750,000	1,484	3FE
81211K-AU-4	SEALED AIR CORP		05/02/2013	BANK OF AMERICA		2,105,000	2,000,000	13,417	4FE
816752-AC-3	SEMINOLE HARD ROCK ENT I		05/08/2013	Various		7,643,500	7,550,000		4FE
81675K-AD-1	SEMINOLE HARD ROCK TERM LOAN		06/05/2013	BANK OF AMERICA		1,990,000	2,000,000		3FE
81683U-AF-4	SEMINOLE TRIBE OF FLORIDA INITIAL TL		06/11/2013	Various		11,026,250	11,000,000		2FE
81725W-AG-8	SENSATA TECHNOLOGIES BV	F	04/10/2013	Various		12,598,750	12,500,000		4FE
817565-BX-1	SERVICE CORP INTL		06/17/2013	J. P. MORGAN SECURITIES, INC.		900,000	900,000		4FE
822538-AA-2	SHELF DRILL HOLD LTD	F	05/24/2013	JEFFERIES & COMPANY, INC.		2,955,000	2,750,000	74,091	4FE
82967N-AJ-7	SIRIUS XM RADIO INC		05/03/2013	J. P. MORGAN SECURITIES, INC.		4,905,625	4,900,000		4FE
82967N-AL-2	SIRIUS XM RADIO INC		05/29/2013	Various		8,032,250	8,050,000	1,201	4FE
78428G-AA-2	SIWF MERGER SUB/SPRING I		05/21/2013	J. P. MORGAN SECURITIES, INC.		500,000	500,000		4FE
83051G-AA-6	SKANDINAVISKA ENSKILDA	F	05/21/2013	DEUTSCHE BANK SECURITIES		19,956,800	20,000,000		1FE
78454L-AG-5	SM ENERGY CO		05/15/2013	BANK OF AMERICA		2,000,000	2,000,000		3FE
832248-AV-0	SMITHFIELD FOODS INC		05/28/2013	DEUTSCHE BANK SECURITIES		4,946,250	4,500,000	70,759	4FE
83545G-AW-2	SONIC AUTOMOTIVE INC		05/07/2013	WUNDERLICH SECURITIES LLC		1,025,000	1,000,000	139	4FE
847788-AQ-9	SPEEDWAY MOTORSPORTS INC		05/22/2013	EXCHANGE		209,186	200,000	4,163	3FE
84857H-AK-6	SPIRIT AEROSYSTEMS INC TLB		04/09/2013	BANK OF AMERICA		8,351,945	8,309,549		3FE
852061-AS-9	SPRINT NEXTEL CORP		04/29/2013	Various		5,269,625	5,075,000	138,350	4FE
85208D-AE-2	SPROUTS FARMERS MKTS INITIAL TL		06/04/2013	CREDIT SUISSE		4,975,000	5,000,000		4FE
85571N-AB-5	STARZ LLC/STARZ FIN CORP		06/19/2013	STERNE AGEE & LEACH		5,037,500	5,000,000	68,750	3FE
857477-AK-9	STATE STREET CORP		05/08/2013	BANK OF AMERICA		16,983,680	17,000,000		1FE
857477-AL-7	STATE STREET CORP		05/08/2013	BANK OF AMERICA		12,978,940	13,000,000		1FE
85771P-AM-4	STATOIL ASA	F	05/08/2013	ROYAL BANK OF SCOTLAND PLC		15,000,000	15,000,000		1FE
86736G-AN-4	SUNGARD DATA SYSTEMS INC TRANCHE D TERM		04/11/2013	J. P. MORGAN SECURITIES, INC.		5,068,547	4,987,500		3FE
86736G-AP-9	SUNGARD DATA TRANCHE E TERM LOAN		04/15/2013	J. P. MORGAN SECURITIES, INC.		10,983,102	10,847,508		3FE
87612B-AN-2	TARGA RESOURCES PARTNERS		05/09/2013	WELLS FARGO		800,000	800,000		3FE
877249-AC-6	TAYLOR MORRISON COMM/MON		04/11/2013	CITIBANK		1,400,000	1,400,000		4FE
87938W-AQ-6	TELEFONICA EMISIONES SAU	F	04/17/2013	GOLDMAN, SACHS & CO.		33,000,000	33,000,000		2FE
87951Y-AN-1	TELESAT CANADA TERM LOAN B		05/20/2013	Various		5,107,425	5,055,063		3FE
88033G-BZ-2	TENET HEALTHCARE CORP		05/23/2013	Various		5,082,125	5,100,000		3FE
88160J-AB-5	TESORO CORP INITIAL TERM LOAN		06/07/2013	J. P. MORGAN SECURITIES, INC.		5,759,450	5,700,000		3FE
882508-AV-6	TEXAS INSTRUMENTS INC		05/01/2013	J. P. MORGAN SECURITIES, INC.		38,389,625	38,750,000		1FE
883556-AY-8	THERMO FISHER SCIENTIFIC		04/19/2013	J. P. MORGAN SECURITIES, INC.		21,080,800	20,000,000	94,222	2FE
883556-BA-9	THERMO FISHER SCIENTIFIC		04/16/2013	BANK OF AMERICA		9,331,398	9,066,000	35,827	2FE
884903-BL-8	THOMSON REUTERS CORP	A	05/16/2013	GREENWICH CAPITAL MARKETS, INC.		22,830,649	22,892,000		1FE
89114Q-AG-3	TORONTO-DOMINION BANK	A	04/23/2013	GOLDMAN, SACHS & CO.		28,980,570	29,000,000		1FE
89114Q-AH-1	TORONTO-DOMINION BANK	A	04/23/2013	GOLDMAN, SACHS & CO.		20,000,000	20,000,000		1FE
891906-AA-7	TOTAL SYSTEM SERVICES IN		05/16/2013	Various		29,830,186	29,705,000		2FE
891906-AB-5	TOTAL SYSTEM SERVICES IN		05/15/2013	J. P. MORGAN SECURITIES, INC.		7,939,200	8,000,000		2FE
89236R-AD-1	TOYOTA AUTO RECEIVABLES OWNER ABS		04/09/2013	BANK OF AMERICA		12,996,309	13,000,000		1FE
89236T-AK-1	TOYOTA MOTOR CREDIT CORP		05/14/2013	CITIBANK		10,000,000	10,000,000		1FE
89352H-AJ-8	TRANS-CANADA PIPELINES	A	06/28/2013	DEUTSCHE BANK SECURITIES		6,500,000	6,500,000		1FE
893647-AQ-0	TRANSDIGM INC		06/12/2013	Various		2,577,500	2,500,000	21,694	5FE
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		04/10/2013	CREDIT SUISSE		710,889	710,889		3FE
N8879V-AB-3	TRONOX PIGMENTS (NETHERLANDS) BV TL	F	05/21/2013	GOLDMAN, SACHS & CO.		1,492,500	1,500,000		3FE
87312A-AC-1	TW TELECOM HOLDINGS TLB		06/20/2013	WELLS FARGO		995,000	1,000,000		3FE
90170W-AB-0	TWIN RIVER MANAGEMENT GROUP TL		05/30/2013	DEUTSCHE BANK SECURITIES		1,976,741	1,955,556		4FE
909218-AB-5	UNIT CORP		04/01/2013	STERNE AGEE & LEACH		525,000	500,000	12,790	3FE
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI		06/27/2013	Various		3,439,320	3,250,000	69,049	4FE
90346W-AA-1	US AIRWAYS 2013-1A PTT ABS		04/10/2013	GOLDMAN, SACHS & CO.		7,500,000	7,500,000		2FE
90346W-AB-9	US AIRWAYS 2013-1B PTT ABS		04/10/2013	GOLDMAN, SACHS & CO.		2,275,000	2,275,000		4FE
92343E-AE-2	VERISIGN INC		04/11/2013	J. P. MORGAN SECURITIES, INC.		1,600,000	1,600,000		3FE
92867L-AD-4	VOLKSWAGEN AUTO LOAN ENHANCED ABS		04/23/2013	MORGAN STANLEY DEAN WITTER		7,845,094	7,850,000	864	1FE
92912E-AC-7	VPII ESCROW CORP	A	06/27/2013	GOLDMAN, SACHS & CO.		900,000	900,000		4FE
931142-DE-0	WAL-MART STORES INC		04/04/2013	MORGAN STANLEY DEAN WITTER		28,479,765	28,500,000		1FE
931142-DF-7	WAL-MART STORES INC		04/04/2013	MORGAN STANLEY DEAN WITTER		82,114,385	82,190,000		1FE
94974B-FK-1	WELLS FARGO & COMPANY		04/16/2013	WELLS FARGO BROKERAGE SERVICES		35,000,000	35,000,000		1FE
950589-AJ-0	WENDYS INTL INC TERM B LOAN		06/12/2013	BANK OF AMERICA		1,000,000	1,000,000		4FE
95081H-AN-4	WESCO AIRCRAFT HARDWARE CORP TL		05/09/2013	MORGAN STANLEY DEAN WITTER		4,746,288	4,780,488		3FE
952355-AK-1	WEST CORP		06/28/2013	BANK OF AMERICA		1,833,125	1,750,000	18,375	4FE
97381W-AZ-7	WINDSTREAM CORP		04/18/2013	EXCHANGE		250,000	250,000	3,763	4FE
976656-CF-3	WISC ELEC POWER		06/10/2013	J. P. MORGAN SECURITIES, INC.		3,000,000	3,000,000		1FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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92933B-AE-4	WMG ACQUISITION CORP		04/29/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		3,036,875	2,825,000	85,221	3FE
98160K-AD-7	WORLD OMNI AUTO RECEIVABLES TR ABS		05/21/2013	BANK OF AMERICA		15,997,408	16,000,000		1FE
98389B-AP-5	XCEL ENERGY INC		05/06/2013	BANK OF AMERICA		24,994,000	25,000,000		2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,114,113,930	3,103,219,865	3,933,976	XXX
8399997. Total - Bonds - Part 3						3,648,727,085	3,606,481,319	4,811,499	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						3,648,727,085	3,606,481,319	4,811,499	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
88579Y-10-1	3M COMPANY		06/21/2013	Various	19,288.000	2,127,616			L
002824-10-0	ABBOTT LABS		06/03/2013	Various	183,865.000	6,764,859			L
00287Y-10-9	ABBVIE INC		06/07/2013	Various	25,716.000	1,142,686			L
G1151C-10-1	ACCENTURE PLC		05/03/2013	DEUTSCHE BANK AG	2,151.000	171,005			L
H0023R-10-5	ACE LIMITED		06/03/2013	Various	20,841.000	1,866,398			L
00507K-10-3	ACTAVIS INC		06/03/2013	Various	13,118.000	1,384,847			L
00507V-10-9	ACTIVISION BLIZZARD INC	R	06/03/2013	Various	362,874.000	5,351,654			L
00751Y-10-6	ADVANCED AUTO PARTS INC.		06/03/2013	Various	77,657.000	6,409,126			L
00817Y-10-8	AETNA INC.		05/07/2013	MERGER	1,165.500	68,403			L
00846U-10-1	AGILENT TECHNOLOGIES INC		06/03/2013	GOLDMAN, SACHS & CO.	110,956.000	4,732,162			L
008916-10-8	AGRIUM INC	A	06/06/2013	Various	60,495.000	5,493,662			L
015271-10-9	ALEXANDRIA REAL ESTATE		06/07/2013	CHEEVERS	800.000	54,044			L
017175-10-0	ALLEGHANY CORP.		06/03/2013	Various	12,118.000	4,694,242			L
018490-10-2	ALLERGAN I NC COM		06/03/2013	Various	58,324.000	6,385,344			L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		06/21/2013	JEFFERIES	100.000	17,162			L
02503X-10-5	AMERICAN CAPITAL AGENCY CORP		06/03/2013	Various	360,244.000	11,242,229			L
025537-10-1	AMERICAN ELEC PWR INC		06/26/2013	Various	294,388.000	13,610,732			L
026874-78-4	AMERICAN INTL GROUP INC		06/21/2013	Various	800.000	35,684			L
03027X-10-0	AMERICAN TOWER CORP		06/03/2013	Various	107,416.000	8,550,978			L
03076C-10-6	AMERIPRISE FINL INC		06/21/2013	JEFFERIES	200.000	15,832			L
03073E-10-5	AMERISOURCEBERGEN CORP		06/03/2013	Various	107,813.000	5,733,181			L
031162-10-0	AMGEN INC		06/03/2013	Various	41,089.000	4,295,382			L
032511-10-7	ANADARKO PETE CORP		06/21/2013	JEFFERIES	200.000	16,500			L
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		06/03/2013	Various	678,253.000	10,222,695			L
03662Q-10-5	ANSYS INC		06/03/2013	Various	14,073.000	1,060,557			L
G0408V-10-2	AON PLC		06/03/2013	Various	60,841.000	3,745,553			L
037833-10-0	APPLE INC.		06/21/2013	Various	118,200.000	50,937,724			L
G0450A-10-5	ARCH CAPITAL GROUP		06/03/2013	Various	122,954.000	6,370,596			L
G0464B-10-7	ARGO GROUP INTL		05/30/2013	STOCK DIV.	50.000	1,314			L
N07059-21-0	ASML HOLDINGS NV		05/31/2013	MERGER	805.140	65,434			L
00206R-10-2	AT&T INC		06/03/2013	Various	102,268.000	3,670,447			L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		06/03/2013	Various	137,752.000	9,111,445			L
053332-10-2	AUTOZONE INC		06/03/2013	Various	19,305.000	7,574,126			L
053484-10-1	AVALONBAY CMNTYS INC		06/21/2013	JEFFERIES	100.000	12,949			L
05463D-10-0	AXIALL CORP		05/17/2013	CABRERA CAPITAL MARKETS INC	100.000	4,930			L
060505-10-4	BANK AMER CORP COM		06/07/2013	CHEEVERS	2,600.000	33,774			L
067383-10-9	BARD (C.R.) INC.		06/03/2013	Various	56,352.000	5,759,396			L
071813-10-9	BAXTER INTL INC		06/03/2013	Various	11,954.000	840,865			L
073730-10-3	BEAM INC		06/21/2013	Various	2,100.000	136,245			L
075887-10-9	BECTON DICKINSON		06/03/2013	Various	84,182.000	8,148,105			L
084423-10-2	BERKLEY W R CORP COM		06/03/2013	Various	99,111.000	4,353,655			L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		06/21/2013	Various	16,426.000	1,831,293			L
088606-10-8	BHP BILLITON LTD ADR	F	06/06/2013	Various	85,211.000	5,602,371			L
09062X-10-3	BIOGEN IDEC INC.		05/17/2013	Various	992.000	217,807			L
09247X-10-1	BLACKROCK INC		05/17/2013	CABRERA CAPITAL MARKETS INC	100.000	28,899			L
055921-10-0	BMC SOFTWARE INC		06/03/2013	Various	18,722.000	847,990			L
097023-10-5	BOEING CO		06/21/2013	Various	500.000	49,843			L
099724-10-6	BORG WARNER INC.		06/21/2013	JEFFERIES	100.000	8,333			L
101121-10-1	BOSTON PPTYS INC		06/21/2013	Various	200.000	20,929			L
110122-10-8	BRISTOL MYERS SQUIBB CO		06/03/2013	Various	177,131.000	7,439,908			L
G16249-10-7	BROOKFIELD PROPERTY PARTNERS LP	C	04/15/2013	DISTRIBUTION	2,083.810	28,453			U

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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12673P-10-5	CA INC		06/03/2013	Various	188,751.000	5,042,228			L
133131-10-2	CAMDEN PROP		06/07/2013	Various	11,810.000	819,299			L
134429-10-9	CAMPBELL SOUP CO		06/03/2013	Various	81,658.000	3,684,378			L
136375-10-2	CANADIAN NATL RAILWAY CO	L	06/06/2013	GOLDMAN, SACHS & CO.	55,719.000	5,456,770			L
14040H-10-5	CAPITAL ONE FINL CORP		06/07/2013	CHEEVERS	100.000	6,206			L
14149Y-10-8	CARDINAL HEALTH INC		05/31/2013	Various	78,887.000	3,557,263			L
14170T-10-1	CAREFUSION CORP		06/03/2013	Various	142,547.000	4,950,962			L
149123-10-1	CATERPILLAR INC		06/21/2013	Various	300.000	25,492			L
124857-20-2	CBS CORP C LASS B		05/17/2013	CABRERA CAPITAL MARKETS INC	100.000	5,093			L
151020-10-4	CELGENE CORP.		06/03/2013	Various	16,291.000	1,946,232			L
156700-10-6	CENTURYLINK INC		05/03/2013	Various	166,214.000	6,069,726			L
16411R-20-8	CHENIERE ENERGY INC		06/07/2013	CHEEVERS	1,100.000	31,203			L
166764-10-0	CHEVRON CORP		06/21/2013	Various	61,704.000	7,475,293			L
171232-10-1	CHUBB CORP		06/03/2013	Various	114,207.000	10,047,250			L
171340-10-2	CHURCH & DWIGHT CO.		06/03/2013	Various	51,543.000	3,192,904			L
125509-10-9	CIGNA CORP		06/21/2013	JEFFERIES	100.000	7,037			L
17275R-10-2	CISCO SYS INC		05/31/2013	UNION BANK OF SWITZERLAND	21,422.000	515,842			L
172967-42-4	CITIGROUP INC		06/21/2013	Various	2,500.000	126,626			L
178566-10-5	CITY NATIONAL CORP.		06/07/2013	CHEEVERS	500.000	28,905			L
189054-10-9	CLOROX CO		06/03/2013	Various	11,248.000	965,212			L
19075F-10-6	COBALT INTERNATIONAL ENERGY		06/07/2013	CHEEVERS	700.000	18,330			L
191216-10-0	COCA COLA CO.		06/03/2013	DEUTSCHE BANK AG	58,598.000	2,436,065			L
194162-10-3	COLGATE PALMOLIVE CO		06/03/2013	Various	20,004.000	1,615,054			L
197236-10-2	COLUMBIA BKG SYS INC		04/01/2013	MERGER	330.320	7,155			L
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	D	04/05/2013	STOCK DIV.	2,561.000	182,776			U
Q2721E-10-5	COMPUTERSHARE	D	02/19/2013	STOCK DIV.	477.000	5,362			L
20825C-10-4	CONOCOPHILLIPS		06/06/2013	Various	98,171.000	5,918,772			L
209115-10-4	CONSOLIDATED EDISON INC		06/26/2013	Various	393,108.000	23,498,890			L
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		06/07/2013	Various	1,300.000	69,057			L
22025Y-40-7	CORRECTIONS CORP OF AMERICA		04/17/2013	STOCK DIV.	359.670	7,098			L
222816-10-0	COVANCE INC		05/17/2013	CABRERA CAPITAL MARKETS INC	100.000	7,706			L
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	04/30/2013	STOCK DIV.	1,899.730	41,335			L
H3698D-50-0	CREDIT SUISSE GROUP RIGHTS	D	04/30/2013	DIRECT	83,945.680				L
228227-10-4	CROWN CASTLE INTL		06/03/2013	Various	99,306.000	7,259,587			L
12646R-10-5	CST BRANDS INC		05/02/2013	DISTRIBUTION	7,577.440	214,195			L
126408-10-3	CSX CORP		06/06/2013	Various	226,261.000	5,564,201			L
232577-20-5	CYNOSURE INC CL A		06/24/2013	MERGER	84.570	1,983			L
244199-10-5	DEERE & CO.		06/06/2013	Various	63,909.000	5,528,819			L
G27823-10-6	DELPHI AUTOMOTIVE PLC		06/07/2013	CHEEVERS	700.000	31,726			L
25179M-10-3	DEVON ENERGY CORP.		06/06/2013	Various	97,173.000	5,377,845			L
25490A-30-9	DIRECTV		05/03/2013	DEUTSCHE BANK AG	5,949.000	344,388			L
256677-10-5	DOLLAR GENERAL CORP		06/03/2013	Various	89,763.000	4,577,024			L
256746-10-8	DOLLAR TREE INC		06/03/2013	Various	34,720.000	1,629,812			L
25746U-10-9	DOMINION RES INC VA		06/26/2013	Various	319,774.000	18,479,263			L
257559-20-3	DOMTAR CORP		05/17/2013	CABRERA CAPITAL MARKETS INC	100.000	7,231			L
26153M-20-0	DREAM UNLIMITED CORP CLASS A	C	05/29/2013	DIRECT	5,800.000	52,459			L
233331-10-7	DTE ENERGY CO		06/26/2013	Various	200,526.000	13,645,588			L
26441C-20-4	DUKE ENERGY HLDG CORP		06/26/2013	Various	317,011.000	22,212,998			L
278865-10-0	ECOLAB INC		06/03/2013	Various	85,807.000	7,049,757			L
532457-10-8	ELI LILLY & CO		06/03/2013	Various	120,791.000	6,695,765			L
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT LL		05/06/2013	STOCK DIV.	10.130	249			L
G3157S-10-6	ENSCO PLC	R	06/06/2013	Various	90,988.000	5,250,342			L
26875P-10-1	EOG RESOUR CES INC COM		06/21/2013	JEFFERIES	100.000	12,962			L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		06/03/2013	Various	19,523.000	1,116,016			L
297178-10-5	ESSEX PROPERTY		05/17/2013	CABRERA CAPITAL MARKETS INC	100.000	16,683			L
G3223R-10-8	EVEREST RE GROUP LTD		06/03/2013	Various	32,316.000	4,174,680			L
30231G-10-2	EXXON MOBIL CORP		06/06/2013	Various	96,052.000	8,631,989			L
30303M-10-2	FACEBOOK INC		04/25/2013	CHEEVERS	1,200.000	31,578			L
307000-10-9	FAMILY DOLLAR STORE		06/03/2013	Various	35,121.000	2,123,502			L
313549-12-3	FEDERAL MOGUL CORP RIGHTS		06/05/2013	DIRECT	300.000				U
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		06/03/2013	Various	55,566.000	6,255,411			L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		06/03/2013	Various	51,319.000	2,115,245			L

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335934-10-5	FIRST QUANTUM MINERALS LTD	C	04/10/2013	MERGER	5,594.040	106,086			U
33616C-10-0	FIRST REPUBLIC BANK		06/03/2013	Various	60,727.000	2,374,682			L
336433-10-7	FIRST SOLAR		06/07/2013	CHEEVERS	100.000	5,297			L
337915-10-2	FIRSTMERIT CORP		04/12/2013	MERGER	959.000	15,996			L
337738-10-8	FISERV INC COM		06/03/2013	Various	55,519.000	4,845,166			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	06/03/2013	Various	672,078.000	4,773,589			L
345838-10-6	FOREST LABS INC		06/03/2013	Various	70,868.000	2,743,188			L
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		06/07/2013	Various	700.000	29,957			L
354613-10-1	FRANKLIN RES INC		06/21/2013	JEFFERIES	100.000	13,746			L
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		05/31/2013	MERGER	4,004.580	124,342			L
370334-10-4	GENERAL MLS INC		06/03/2013	Various	184,561.000	9,015,843			L
372460-10-5	GENUINE PARTS CO		06/03/2013	Various	18,263.000	1,413,639			L
362013-21-1	GMO EMERGING DOMESTIC OPPORTUNITIES FUND		04/08/2013	DIRECT	1,995,172.970	50,000,000			U
36191G-10-7	GNC HOLDINGS INC CLASS A		06/21/2013	JEFFERIES	100.000	4,631			L
38259P-50-8	GOOGLE INC.		06/21/2013	Various	1,718.000	1,474,057			L
MM0008-XM-7	GREAT EAGLE HOLDINGS RIGHTS	D	05/08/2013	DIRECT	317.760				L
40222T-10-4	GULF COAST ULTRA DEEP ROYALTY TRUST		06/04/2013	DISTRIBUTION	2,185.000	4,632			U
404428-20-3	H & R REIT	C	04/09/2013	MERGER	1,872.000	43,103			U
SB8II88-69-8	HAKON INVEST AB RIGHTS	D	05/03/2013	DIRECT	814.510				L
406216-10-1	HALLIBURTON CO		06/06/2013	Various	131,375.000	5,389,103			L
412822-10-8	HARLEY DAVIDSON INC		06/21/2013	JEFFERIES	100.000	5,097			L
413875-10-5	HARRIS CORP.		06/03/2013	Various	97,505.000	4,463,391			L
40412C-10-1	HCA HOLDINGS INC		04/25/2013	CHEEVERS	600.000	22,791			L
40414L-10-9	HCP INC		06/07/2013	Various	71,923.000	3,416,332			L
42217K-10-6	HEALTH CARE REIT INC		06/07/2013	Various	25,066.000	1,707,363			L
427866-10-8	HERSHEY COMPANY		06/03/2013	Various	54,443.000	4,773,585			L
42805T-10-5	HERTZ GLOBAL HOLDINGS INC		06/07/2013	CHEEVERS	600.000	15,302			L
42809H-10-7	HESS CORP		06/03/2013	Various	85,001.000	5,963,127			L
432589-10-9	HILLSHIRE BRANDS CO		06/03/2013	Various	159,193.000	5,529,021			L
423074-10-3	HJ HEINZ CO		05/03/2013	Various	29,581.000	2,141,250			L
437076-10-2	HOME DEPOT INC		06/21/2013	Various	1,870.000	140,743			L
438516-10-6	HONEYWELL INTERNATIONAL INC		06/21/2013	Various	200.000	15,755			L
440452-10-0	HORMEL FOODS CORP		06/03/2013	Various	123,129.000	5,004,906			L
458140-10-0	INTEL CORP		06/03/2013	DEUTSCHE BANK AG	38,006.000	940,397			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		06/03/2013	Various	13,736.000	2,839,860			L
460690-10-0	INTERPUBLIC GROUP OF COS INC		06/04/2013	Various	358,632.000	4,975,515			L
461202-10-3	INTUIT INC.		06/03/2013	Various	82,523.000	5,164,255			L
464288-37-2	ISHARES S&P GLOBAL INFRASTRUCTURE		06/06/2013	JPMORGAN CHASE & CO.	671,173.000	25,393,022			L
478160-10-4	JOHNSON & JOHNSON		06/21/2013	Various	39,467.000	3,363,335			L
46625H-10-0	JP MORGAN CHASE & CO		06/21/2013	Various	700.000	37,054			L
487836-10-8	KELLOGG CO.		06/03/2013	Various	21,810.000	1,384,227			L
Y4740G-10-4	KEPPEL REIT	D	04/24/2013	DISTRIBUTION	18,280.000	12,756			U
494368-10-3	KIMBERLY-CLARK CORP		06/03/2013	Various	83,429.000	8,340,138			L
49456B-10-1	KINDER MORGAN INC DEL		06/03/2013	Various	198,555.000	7,670,895			L
49455U-10-0	KINDER MORGAN MANAGEMENT LLC		06/03/2013	Various	98,410.780	8,547,146			L
50540R-40-9	LABORATORY CORP AMER HLDGS		06/03/2013	Various	88,588.000	8,499,713			L
517834-10-7	LAS VEGAS SANDS CORP		06/07/2013	Various	500.000	29,023			L
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	R	06/07/2013	MERGER	1,884.860	143,702			L
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	R	06/07/2013	MERGER	1,407.440	100,646			L
53217V-10-9	LIFE TECHNOLOGIES CORP		06/21/2013	Various	1,200.000	88,759			L
53578A-10-8	LINKEDIN CORP		05/17/2013	CABRERA CAPITAL MARKETS INC	100.000	18,192			L
539830-10-9	LOCKHEED MARTIN CORP		06/03/2013	Various	64,091.000	6,315,153			L
50212V-10-0	LPL FINANCIAL HOLDINGS INC		06/11/2013	DISTRIBUTION	11,287.000	417,958			L
549764-10-8	LUFKIN INDUSTRIES INC		06/21/2013	Various	500.000	44,225			L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A	R	06/21/2013	Various	2,200.000	143,963			U
55261F-10-4	M & T BANK CORP		06/21/2013	Various	1,000.000	104,725			L
554382-10-1	MACERICH COMPANY		06/07/2013	CHEEVERS	500.000	31,390			L
565849-10-6	MARATHON OIL CORP		06/06/2013	Various	161,039.000	5,234,763			L
56585A-10-2	MARATHON PETROLEUM CORP		06/21/2013	JEFFERIES	100.000	7,208			L
570535-10-4	MARKEL CORP		05/02/2013	MERGER	38.840	20,777			L
571748-10-2	MARSH + MCLENNAN COS INC		06/03/2013	Various	63,383.000	2,522,255			L
57636Q-10-4	MASTERCARD INC CLASS A		06/03/2013	Various	5,345.000	3,043,278			L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
579780-20-6	MCCORMICK & CO.		06/03/2013	Various	90,248.000	6,430,311			L
580135-10-1	MCDONALDS CORP		06/21/2013	Various	51,424.000	5,176,458			L
580645-10-9	MCGRAW HILL FINANCIAL INC		05/03/2013	Various	6,218.000	328,733			L
58155Q-10-3	MCKESSON CORP		06/03/2013	Various	40,303.000	4,572,517			L
585055-10-6	MEDTRONIC INC.		06/03/2013	Various	54,676.000	2,791,675			L
58933Y-10-5	MERCK & CO. INC.		06/03/2013	Various	58,814.000	2,767,095			L
H5498Z-15-1	MEYER BURGER TECHNOLOGY RIGHTS	D	04/29/2013	DIRECT	2,975.020				L
594918-10-4	MICROSOFT CORP		06/03/2013	DEUTSCHE BANK AG	76,698.000	2,643,838			L
609207-10-5	MONDELEZ INTERNATIONAL INC		06/03/2013	Various	66,731.000	2,043,495			L
61166W-10-1	MONSANTO CO		06/06/2013	Various	55,523.000	5,749,121			L
61945C-10-3	MOSAIC COMPANY		06/06/2013	Various	91,618.000	5,430,668			L
620076-30-7	MOTOROLA SOLUTIONS INC		06/03/2013	Various	69,604.000	4,277,027			L
G6359F-10-3	NABORS INDUSTRIES LTD		06/03/2013	Various	337,177.000	5,291,533			L
64110D-10-4	NETAPP INC		06/03/2013	Various	132,825.000	4,743,737			L
64828T-10-2	NEW RESIDENTIAL INVESTMENT		05/16/2013	DISTRIBUTION	2,200.000	5,214			L
651639-10-6	NEWMONT MINING CORP		06/03/2013	Various	137,929.000	5,182,085			L
65339F-10-1	NEXTERA ENERGY INC		06/26/2013	Various	172,924.000	13,754,832			L
N63218-10-6	NIELSEN HOLDINGS B V		06/03/2013	Various	14,123.000	479,538			L
J28583-16-9	NIPPON PAPER INDUSTRIES CO LTD	D	04/01/2013	MERGER	8,200.000	127,053			U
655044-10-5	NOBLE ENER GY INC COM		06/06/2013	Various	58,407.000	5,417,325			L
655844-10-8	NORFOLK SOUTHERN CORP		06/06/2013	Various	72,508.000	5,562,163			L
664397-10-6	NORTHEAST UTILITIES		06/26/2013	Various	322,203.000	13,565,704			L
67020Y-10-0	NUANCE COMMUNICATIONS INC		05/09/2013	GOLDMAN, SACHS & CO.	2,620,000.000	50,840,230			L
674599-10-5	OCCIDENTAL PETROLEUM CORP		06/06/2013	Various	58,952.000	5,116,347			L
678026-10-5	OIL STATES INTL		06/21/2013	Various	200.000	19,056			L
683399-10-9	ONYX PHARMACEUTICALS INC		06/07/2013	CHEEVERS	100.000	9,218			L
68389X-10-5	ORACLE CORP COM		05/03/2013	DEUTSCHE BANK AG	4,948.000	165,164			L
67103H-10-7	OREILLY AUTOMOTIVE INC		06/03/2013	Various	37,803.000	3,953,049			L
69331C-10-8	P G & E CORP		06/26/2013	Various	407,282.000	18,727,806			L
697435-10-5	PALO ALTO NETWORKS INC		04/25/2013	CHEEVERS	100.000	5,395			L
G6852T-10-5	PARTNERRE LTD		05/31/2013	UNION BANK OF SWITZERLAND	4,870.000	441,466			L
703395-10-3	PATTERSON COS INC		05/31/2013	Various	11,542.000	451,061			L
704326-10-7	PAYCHEX INC		06/03/2013	Various	265,271.000	9,536,179			L
713448-10-8	PEPSICO INC.		06/21/2013	Various	38,100.000	3,127,425			L
714290-10-3	PERRIGO COMPANY		06/03/2013	Various	17,891.000	2,095,139			L
717081-10-3	PFIZER INC		06/03/2013	Various	97,256.000	2,755,514			L
716933-10-6	PHARMACYCLICS INC		06/07/2013	CHEEVERS	100.000	8,702			L
718546-10-4	PHILLIPS 66		06/06/2013	GOLDMAN, SACHS & CO.	86,122.000	5,300,966			L
724479-10-0	PITNEY BOWES INC		06/03/2013	GOLDMAN, SACHS & CO.	389,415.000	5,807,633			L
729251-10-8	PLUM CREEK TIMBER CO INC COM		06/06/2013	Various	116,878.000	5,940,444			L
693475-10-5	PNC FINL SVCS GROUP INC		06/21/2013	Various	300.000	21,362			L
731068-10-2	POLARIS INDUSTRIES INC		06/21/2013	Various	200.000	18,970			L
73755L-10-7	POTASH CORP OF SASKATCHEWAN	L	06/06/2013	Various	132,947.000	5,383,407			L
69351T-10-6	PPL CORP		06/26/2013	Various	446,939.000	13,627,867			L
74005P-10-4	PRAXAIR INC.		06/03/2013	Various	15,562.000	1,783,053			L
740189-10-5	PRECISION CASTPARTS CORP COM		06/03/2013	Various	11,034.000	2,367,162			L
742718-10-9	PROCTER & GAMBLE CO		06/21/2013	Various	36,178.000	2,818,135			L
744320-10-2	PRUDENTIAL FINL INC		06/21/2013	JEFFERIES	100.000	7,111			L
74460D-10-9	PUBLIC STORAGE		06/03/2013	Various	27,942.000	4,380,512			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		06/26/2013	Various	408,335.000	13,684,983			L
693656-10-0	PVH CORP		04/25/2013	CHEEVERS	100.000	11,063			L
747525-10-3	QUALCOMM INC		06/21/2013	Various	17,320.000	1,097,969			L
74834L-10-0	QUEST DIAGNOSTICS INC		06/03/2013	Various	181,199.000	10,488,158			L
754907-10-3	RAYONIER INC		06/06/2013	Various	101,123.000	5,843,803			L
75605Y-10-6	REALOGY HOLDINGS CORP		06/21/2013	Various	900.000	44,282			L
756109-10-4	REALTY INCOME CORP		06/10/2013	Various	179,591.000	8,473,328			L
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		06/03/2013	Various	40,318.000	3,641,026			L
760759-10-0	REPUBLIC S VCS INC COM		06/03/2013	Various	115,629.000	3,848,736			L
767204-10-0	RIO TINTO PLC ADR		06/06/2013	Various	127,800.000	5,711,013			L
778296-10-3	ROSS STORES, INC.		06/03/2013	Various	62,598.000	3,826,682			L
78390X-10-1	SAIC INC		05/03/2013	Various	201,677.000	2,846,453			L
78388J-10-6	SBA COMMUNICATIONS CORP CL A		06/03/2013	Various	52,454.000	3,933,879			L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
806407-10-2	SCHEIN HENRY INC		05/31/2013	Various	8,389.000	807,777			L
806857-10-8	SCHLUMBERGER LTD		06/06/2013	Various	75,977.000	5,581,707			L
816851-10-9	SEMPRA ENERGY		06/26/2013	Various	164,652.000	13,436,242			L
824348-10-6	SHERWIN WILLIAMS CO		06/03/2013	Various	12,251.000	2,174,252			L
82735Q-10-2	SILVER BAY REALTY TRUST CORP		03/29/2013	Various	(2.010)	(8)			L
828806-10-9	SIMON PPTY GROUP INC		06/21/2013	Various	500.000	86,904			L
842587-10-7	SOUTHERN CO		06/26/2013	Various	490,490.000	22,353,733			L
84470P-10-9	SOUTHSIDE BANCSHARES INC		04/16/2013	STOCK DIV.	10.500	174			L
847560-10-9	SPECTRA ENERGY CORP		06/06/2013	Various	375,776.000	11,524,505			L
848637-10-4	SPLUNK INC		06/07/2013	CHEEVERS	200.000	8,433			L
855030-10-2	STAPLES INC.		06/03/2013	Various	333,558.000	4,544,183			L
855244-10-9	STARBUCKS CORP		06/21/2013	Various	25,807.000	1,629,173			L
85571Q-10-2	STARZ		06/03/2013	MORGAN STANLEY	64,292.000	1,439,163			L
858912-10-8	STERICYCLE INC		06/03/2013	Various	66,880.000	7,205,401			L
867914-10-3	SUNTRUST B KS INC COM		06/07/2013	CHEEVERS	1,800.000	56,555			L
78486Q-10-1	SVB FINANCIAL GROUP		06/07/2013	CHEEVERS	100.000	7,637			L
871607-10-7	SYNOPSYS INC		06/03/2013	Various	139,408.000	4,942,602			L
74144T-10-8	T. ROWE PRICE GROUP		06/21/2013	JEFFERIES	100.000	7,194			L
87612G-10-1	TARGA RES CORP		05/17/2013	DISTRIBUTION	1,700.000	115,255			L
87612E-10-6	TARGET CORP		06/21/2013	Various	96,280.000	6,722,054			L
876664-10-3	TAUBMAN CENTERS INC		06/07/2013	CHEEVERS	100.000	7,960			L
H84989-10-4	TE CONNECTIVITY LTD		06/03/2013	Various	118,068.000	5,162,358			L
W95878-17-4	TELE2 AB B-REDEMPTION SHARES	D	05/16/2013	DIRECT	19,608.000	80,023			L
880349-10-5	TENNECO AUTOMOTIVE INC.		06/21/2013	Various	300.000	13,133			L
88160R-10-1	TESLA MOTORS INC		06/21/2013	Various	200.000	20,010			L
887389-10-4	TIMKEN CO.		06/03/2013	Various	99,227.000	5,346,130			L
872540-10-9	TJX COMPANIES INC		06/03/2013	Various	177,432.000	8,876,117			L
891906-10-9	TOTAL SYSTEM SERVICES INC		06/03/2013	Various	150,621.000	3,657,949			L
89417E-10-9	TRAVELERS COS INC		06/21/2013	Various	35,830.000	3,042,868			L
896945-20-1	TRIPADVISOR INC		06/07/2013	CHEEVERS	100.000	6,369			L
87264S-10-6	TRW AUTOMOTIVE HOLDINGS		06/21/2013	Various	400.000	25,203			L
90384S-30-3	ULTA US		06/21/2013	JEFFERIES	100.000	9,283			L
907818-10-8	UNION PACIFIC CORP		06/21/2013	Various	36,741.000	5,522,187			L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		06/21/2013	Various	32,391.000	2,772,361			L
913017-10-9	UNITED TECHNOLOGIES CORP		06/21/2013	Various	59,700.000	5,502,782			L
913456-10-9	UNIVERSAL CORP VA		06/21/2013	Various	700.000	41,864			L
91913Y-10-0	VALERO ENERGY CORP		06/06/2013	Various	141,875.000	5,540,977			L
92276F-10-0	VENTAS INC		06/07/2013	Various	12,209.000	876,305			L
92343E-10-2	VERISIGN INC.		06/03/2013	Various	9,689.000	453,823			L
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		06/03/2013	Various	124,545.000	7,533,213			L
92343V-10-4	VERIZON COMMUNICATIONS		06/03/2013	DEUTSCHE BANK AG	59,363.000	3,009,742			L
92532F-10-0	VERTEX PHARMACEUTICALS		04/25/2013	CHEEVERS	400.000	32,261			L
92826C-83-9	VISA INC		06/03/2013	Various	12,055.000	2,164,735			L
929042-10-9	VORNADO RLTY TR		06/21/2013	Various	300.000	23,571			L
931142-10-3	WAL-MART STORES		06/03/2013	Various	54,518.000	4,171,060			L
94106L-10-9	WASTE MGMT INC DEL		06/03/2013	Various	139,148.000	5,529,209			L
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		06/03/2013	GOLDMAN, SACHS & CO.	348,628.000	4,604,592			L
949746-10-1	WELLS FARGO CO		06/21/2013	Various	1,800.000	69,658			L
959802-10-9	WESTERN UN CO COM		06/03/2013	GOLDMAN, SACHS & CO.	301,490.000	4,698,162			L
962166-10-4	WEYERHAEUSER CO		06/06/2013	Various	193,503.000	5,833,354			L
966244-10-5	WHITEWAVE FOOD CO CLASS A		05/24/2013	DISTRIBUTION	1,149.500	9,090			U
966244-20-4	WHITEWAVE FOODS CO CLASS B		05/24/2013	DISTRIBUTION	1,637.110	12,946			L
G96666-10-5	WILLIS GROUP HOLDINGS,INC	R	06/03/2013	Various	45,633.000	1,783,234			L
97381W-10-4	WINDSTREAM CORP		05/03/2013	Various	83,229.000	706,987			L
976657-10-6	WISCONSIN ENERGY		06/03/2013	Various	151,550.000	6,535,059			L
98389B-10-0	XCEL ENERGY INC		06/26/2013	Various	646,050.000	19,056,581			L
984332-10-6	YAHOO INC COM		06/03/2013	Various	42,863.000	1,103,729			L
985817-10-5	YELP INC		05/15/2013	DISTRIBUTION	22,255.000	667,873			L
988498-10-1	YUM! BRANDS INC		06/21/2013	Various	23,621.000	1,612,868			L
989701-10-7	ZIONS BANCORP		06/07/2013	CHEEVERS	500.000	13,690			L
98978V-10-3	ZOETIS INC		06/21/2013	Various	16,993.100	520,580			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,149,254,920	XXX		XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
G7095B-80-2	ASHMORE EMERGING MARKETS LIQUID INVESTME	F	06/10/2013	DIRECT	50,348.750				A
L54483-82-8	INVESTEC EM MARKET LC DEBT S SHARES INC	F	04/18/2013	DIRECT	76,216.080	7,360,949			U
464286-50-9	ISHARES MSCI CANADA ETF	I	05/20/2013	Various	21,142.000	576,290			L
464287-46-5	ISHARES MSCI EAFE INDEX FUND	R	05/20/2013	Various	64,121.000	3,846,397			L
46429B-68-9	ISHARES MSCI EAFE MINIMUM VOLATILITY ETF		06/03/2013	GOLDMAN, SACHS & CO.	1,285,474.000	74,999,952			L
46429B-69-7	ISHARES MSCI USA MIN VOL		06/24/2013	Various	154,000.000	5,109,480			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		04/01/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	146.000	13,778			L
78462F-10-3	SPDR S&P 500 ETF TRUST		04/01/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,638.000	570,472			L
922042-85-8	VANGUARD FTSE EMERGING MARKETS ETF	R	06/17/2013	Various	4,722,358.000	200,033,832			L
9299999. Subtotal - Common Stocks - Mutual Funds						292,511,150	XXX		XXX
9799997. Total - Common Stocks - Part 3						1,441,766,070	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,441,766,070	XXX		XXX
9899999. Total - Preferred and Common Stocks						1,441,766,070	XXX		XXX
9999999 - Totals						5,090,493,155	XXX	4,811,499	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 12

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		06/01/2013	SCHEDULED REDEMPTION		216	216	226	225		(9)		(9)		216				9	01/15/2020	1
362162-WV-7	GOVT NATL MTG ASSOC I #181660		06/01/2013	SCHEDULED REDEMPTION		2	2	2	2						2					01/15/2020	1
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		06/01/2013	SCHEDULED REDEMPTION		12	12	12	12						12					03/15/2017	1
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		06/01/2013	SCHEDULED REDEMPTION		318	318	331	330		(12)		(12)		318				14	02/15/2020	1
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		06/01/2013	SCHEDULED REDEMPTION		262	262	279	277		(15)		(15)		262				11	10/15/2020	1
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		06/01/2013	SCHEDULED REDEMPTION		534	534	559	561		(27)		(27)		534				23	04/15/2020	1
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		06/01/2013	SCHEDULED REDEMPTION		85	85	87	87		(2)		(2)		85				3	08/15/2022	1
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		06/01/2013	SCHEDULED REDEMPTION		7	7	7	7						7					09/15/2022	1
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		06/01/2013	SCHEDULED REDEMPTION		42	42	42	43		(1)		(1)		42				1	11/15/2022	1
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		06/01/2013	SCHEDULED REDEMPTION		4,777	4,777	4,703	4,687		90		90		4,777				169	12/15/2022	1
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		06/01/2013	SCHEDULED REDEMPTION		233	233	244	251		(18)		(18)		233				9	01/15/2026	1
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		06/01/2013	SCHEDULED REDEMPTION		271	271	274	273		(2)		(2)		271				9	12/15/2022	1
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		06/01/2013	SCHEDULED REDEMPTION		463	463	477	485		(22)		(22)		463				16	04/15/2024	1
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		06/01/2013	SCHEDULED REDEMPTION		226	226	233	236		(9)		(9)		226				8	03/15/2024	1
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		06/01/2013	SCHEDULED REDEMPTION		7,934	7,934	7,538	7,540		395		395		7,934				255	10/15/2023	1
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		06/01/2013	SCHEDULED REDEMPTION		86	86	87	88		(2)		(2)		86				3	03/15/2023	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		06/01/2013	SCHEDULED REDEMPTION		14,092	14,092	13,875	13,885		207		207		14,092				419	01/15/2024	1
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		06/01/2013	SCHEDULED REDEMPTION		35	35	35	36		(1)		(1)		35				1	09/15/2023	1
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		06/01/2013	SCHEDULED REDEMPTION		114	114	115	115		(1)		(1)		114				4	09/15/2023	1
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		06/01/2013	SCHEDULED REDEMPTION		5,782	5,782	5,499	5,552		230		230		5,782				178	12/15/2023	1
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		06/01/2013	SCHEDULED REDEMPTION		2,000	2,000	1,900	1,904		95		95		2,000				61	12/15/2023	1
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		06/01/2013	SCHEDULED REDEMPTION		3,071	3,071	3,023	3,031		40		40		3,071				93	12/15/2023	1
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		06/01/2013	SCHEDULED REDEMPTION		716	716	739	742		(26)		(26)		716				25	02/15/2024	1
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		06/01/2013	SCHEDULED REDEMPTION		567	567	585	590		(23)		(23)		567				20	02/15/2024	1
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		06/01/2013	SCHEDULED REDEMPTION		399	399	412	423		(24)		(24)		399				14	08/15/2025	1
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		06/01/2013	SCHEDULED REDEMPTION		17,982	17,982	17,088	17,106		876		876		17,982				574	12/15/2023	1
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		06/01/2013	SCHEDULED REDEMPTION		2,716	2,716	2,674	2,673		44		44		2,716				84	01/15/2024	1
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		05/01/2013	SCHEDULED REDEMPTION		19,289	19,289	19,681	19,556		(267)		(267)		19,289				558	12/15/2027	1
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		06/01/2013	SCHEDULED REDEMPTION		12,384	12,384	12,101	12,156		227		227		12,384				367	01/15/2024	1
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		06/01/2013	SCHEDULED REDEMPTION		283	283	288	289		(6)		(6)		283				9	06/15/2024	1
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		06/01/2013	SCHEDULED REDEMPTION		1,532	1,532	1,557	1,558		(26)		(26)		1,532				51	05/15/2024	1
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		06/01/2013	SCHEDULED REDEMPTION		71	71	74	75		(4)		(4)		71				3	08/15/2024	1
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		06/01/2013	SCHEDULED REDEMPTION		8	8	8	8						8					11/15/2024	1
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		06/01/2013	SCHEDULED REDEMPTION		388	388	388	386		2		2		388				12	04/15/2026	1
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		06/01/2013	SCHEDULED REDEMPTION		85	85	88	94		(9)		(9)		85				3	06/15/2029	1
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		06/01/2013	SCHEDULED REDEMPTION		6	6	6	6						6					07/15/2025	1
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		06/01/2013	SCHEDULED REDEMPTION		47	47	47	47						47				2	10/15/2025	1
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		06/01/2013	SCHEDULED REDEMPTION		110	110	113	115		(5)		(5)		110				4	08/15/2025	1
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		06/01/2013	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	03/15/2028	1
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		06/01/2013	SCHEDULED REDEMPTION		3,828	3,828	3,913	3,953		(125)		(125)		3,828				112	04/15/2028	1
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		06/01/2013	SCHEDULED REDEMPTION		142	142	149	160		(17)		(17)		142				6	10/15/2030	1
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		06/01/2013	SCHEDULED REDEMPTION		1,400	1,400	1,463	1,524		(124)		(124)		1,400				52	05/15/2026	1
36206L-ZV-4	GOVT NATL MTG ASSOC I #414856		06/01/2013	SCHEDULED REDEMPTION		2	2	2	2						2					12/15/2025	1
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		06/01/2013	SCHEDULED REDEMPTION		325	325	339	349		(25)		(25)		325				12	02/15/2026	1
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		06/01/2013	SCHEDULED REDEMPTION		92	92	93	94		(2)		(2)		92				3	07/15/2028	1
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		06/01/2013	SCHEDULED REDEMPTION		935	935	935	929		6		6		935				27	03/15/2026	1
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		06/01/2013	SCHEDULED REDEMPTION		226	226	231	232		(5)		(5)		226				7	08/15/2027	1
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		06/01/2013	SCHEDULED REDEMPTION		495	495	517	530		(35)		(35)		495				19	03/15/2026	1
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		06/01/2013	SCHEDULED REDEMPTION		905	905	945	1,002		(97)		(97)		905				34	04/15/2026	1
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		06/01/2013	SCHEDULED REDEMPTION		483	483	483	480		3		3		483				15	04/15/2026	1
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		06/01/2013	SCHEDULED REDEMPTION		103	103	108	109		(6)		(6)		103				4	08/15/2026	1
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		06/01/2013	SCHEDULED REDEMPTION		80	80	84	86		(6)		(6)		80				3	06/15/2026	1
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		06/01/2013	SCHEDULED REDEMPTION		92	92	96	101		(9)		(9)		92				3	06/15/2026	1
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		06/01/2013	SCHEDULED REDEMPTION		189	189	189	188		1		1		189				6	03/15/2026	1
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		06/01/2013	SCHEDULED REDEMPTION		185	185	194	199		(13)		(13)		185				7	06/15/2026	1
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		06/01/2013	SCHEDULED REDEMPTION		63	63	66	69		(6)		(6)		63				2	09/15/2026	1
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		06/01/2013	SCHEDULED REDEMPTION		45	45	45	46		(2)		(2)		45				2	01/15/2028	1
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		06/01/2013	SCHEDULED REDEMPTION		117	117	123	125		(8)		(8)		117				4	09/15/2026	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		06/01/2013	SCHEDULED REDEMPTION		3,232	3,232	3,287	3,299		(67)		(67)		3,232				113	01/15/2028	1
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		06/01/2013	SCHEDULED REDEMPTION		476	476	497	503		(27)		(27)		476				18	09/15/2026	1
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		06/01/2013	SCHEDULED REDEMPTION		199	199	208	212		(13)		(13)		199				8	10/15/2026	1
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		06/01/2013	SCHEDULED REDEMPTION		618	618	645	674		(56)		(56)		618				22	06/15/2026	1
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		06/01/2013	SCHEDULED REDEMPTION		47	47	48	49		(2)		(2)		47				2	02/15/2029	1
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		06/01/2013	SCHEDULED REDEMPTION		190	190	193	194		(5)		(5)		190				6	01/15/2028	1
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		06/01/2013	SCHEDULED REDEMPTION		2,434	2,434	2,476	2,490		(56)		(56)		2,434				72	02/15/2028	1
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		06/01/2013	SCHEDULED REDEMPTION		1,150	1,150	1,170	1,179		(29)		(29)		1,150				34	03/15/2028	1
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		06/01/2013	SCHEDULED REDEMPTION		128	128	127	126		2		2		128				4	02/15/2029	1
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		06/01/2013	SCHEDULED REDEMPTION		140	140	138	136		4		4		140				4	04/15/2029	1
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		06/01/2013	SCHEDULED REDEMPTION		120	120	121	122		(2)		(2)		120				4	04/15/2029	1
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		06/01/2013	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					12/15/2029	1
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		06/01/2013	SCHEDULED REDEMPTION		384	384	401	416		(32)		(32)		384				14	07/15/2026	1
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		06/01/2013	SCHEDULED REDEMPTION		7,173	7,173	7,296	7,328		(155)		(155)		7,173				210	01/15/2028	1
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		06/01/2013	SCHEDULED REDEMPTION		9	9	10	10						9					11/15/2027	1
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		06/01/2013	SCHEDULED REDEMPTION		229	229	239	254		(25)		(25)		229				9	12/15/2026	1
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		06/01/2013	SCHEDULED REDEMPTION		12	12	12	12						12					01/15/2028	1
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		06/01/2013	SCHEDULED REDEMPTION		132	132	134	134		(3)		(3)		132				4	01/15/2028	1
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		06/01/2013	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12				1	07/15/2027	1
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		06/01/2013	SCHEDULED REDEMPTION		193	193	197	199		(5)		(5)		193				6	06/15/2028	1
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		06/01/2013	SCHEDULED REDEMPTION		223	223	227	228		(4)		(4)		223				8	10/15/2027	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		06/01/2013	SCHEDULED REDEMPTION		10	10	11	11						10					11/15/2027	1
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		06/01/2013	SCHEDULED REDEMPTION		444	444	439	438		6		6		444				15	01/15/2028	1
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		06/01/2013	SCHEDULED REDEMPTION		150	150	153	153		(3)		(3)		150				5	11/15/2027	1
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		06/01/2013	SCHEDULED REDEMPTION		333	333	339	339		(6)		(6)		333				11	09/15/2027	1
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		06/01/2013	SCHEDULED REDEMPTION		123	123	125	126		(3)		(3)		123				4	12/15/2027	1
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		06/01/2013	SCHEDULED REDEMPTION		8,785	8,785	8,923	8,945		(160)		(160)		8,785				305	11/15/2027	1
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		06/01/2013	SCHEDULED REDEMPTION		147	147	149	149		(3)		(3)		147				5	06/15/2028	1
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		06/01/2013	SCHEDULED REDEMPTION		299	299	296	294		5		5		299				10	04/15/2028	1
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		06/01/2013	SCHEDULED REDEMPTION		1,198	1,198	1,219	1,230		(32)		(32)		1,198				42	04/15/2028	1
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		06/01/2013	SCHEDULED REDEMPTION		301	301	307	306		(6)		(6)		301				10	11/15/2027	1
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		06/01/2013	SCHEDULED REDEMPTION		394	394	400	401		(7)		(7)		394				13	09/15/2027	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		06/01/2013	SCHEDULED REDEMPTION		162	162	154	151		11		11		162				5	02/15/2028	1
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		06/01/2013	SCHEDULED REDEMPTION		344	344	333	330		13		13		344				10	03/15/2029	1
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		06/01/2013	SCHEDULED REDEMPTION		156	156	158	159		(3)		(3)		156				5	12/15/2027	1
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		06/01/2013	SCHEDULED REDEMPTION		328	328	333	339		(11)		(11)		328				11	01/15/2028	1
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		06/01/2013	SCHEDULED REDEMPTION		77	77	76	74		3		3		77				3	03/15/2028	1
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		06/01/2013	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	05/15/2028	1
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		06/01/2013	SCHEDULED REDEMPTION		571	571	583	584		(13)		(13)		571				19	11/15/2027	1
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		06/01/2013	SCHEDULED REDEMPTION		361	361	369	370		(9)		(9)		361				12	11/15/2027	1
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		06/01/2013	SCHEDULED REDEMPTION		178	178	181	182		(4)		(4)		178				6	12/15/2027	1
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		06/01/2013	SCHEDULED REDEMPTION		126	126	129	129		(3)		(3)		126				4	01/15/2028	1
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		06/01/2013	SCHEDULED REDEMPTION		47	47	48	48		(1)		(1)		47				2	01/15/2028	1
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		06/01/2013	SCHEDULED REDEMPTION		198	198	201	202		(4)		(4)		198				7	01/15/2028	1
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		06/01/2013	SCHEDULED REDEMPTION		107	107	108	109		(3)		(3)		107				4	07/15/2028	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		06/01/2013	SCHEDULED REDEMPTION		220	220	223	225		(5)		(5)		220				7	11/15/2027	1
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		06/01/2013	SCHEDULED REDEMPTION		151	151	154	155		(4)		(4)		151				5	01/15/2028	1
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		06/01/2013	SCHEDULED REDEMPTION		1,999	1,999	2,038	2,050		(51)		(51)		1,999				69	01/15/2028	1
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		06/01/2013	SCHEDULED REDEMPTION		286	286	291	291		(5)		(5)		286				9	01/15/2028	1
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		06/01/2013	SCHEDULED REDEMPTION		182	182	184	185		(3)		(3)		182				6	06/15/2028	1
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		06/01/2013	SCHEDULED REDEMPTION		836	836	856	860		(25)		(25)		836				28	12/15/2027	1
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		06/01/2013	SCHEDULED REDEMPTION		7,828	7,828	7,944	8,072		(244)		(244)		7,828				230	04/15/2029	1
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		06/01/2013	SCHEDULED REDEMPTION		311	311	316	318		(7)		(7)		311				10	01/15/2028	1
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		06/01/2013	SCHEDULED REDEMPTION		407	407	414	414		(8)		(8)		407				13	01/15/2028	1
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		06/01/2013	SCHEDULED REDEMPTION		4,347	4,347	4,397	4,477		(129)		(129)		4,347				152	04/15/2028	1
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		06/01/2013	SCHEDULED REDEMPTION		675	675	691	690		(15)		(15)		675				22	07/15/2028	1
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		06/01/2013	SCHEDULED REDEMPTION		165	165	169	171		(6)		(6)		165				5	03/15/2028	1
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		06/01/2013	SCHEDULED REDEMPTION		23	23	23	24		(1)		(1)		23				1	08/15/2029	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		06/01/2013	SCHEDULED REDEMPTION		167	167	165	164		3		3		167				5	05/15/2029	1
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		06/01/2013	SCHEDULED REDEMPTION		288	288	285	285		4		4		288				10	05/15/2029	1
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		06/01/2013	SCHEDULED REDEMPTION		155	155	158	159		(4)		(4)		155				5	05/15/2028	1
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		06/01/2013	SCHEDULED REDEMPTION		78	78	80	80		(2)		(2)		78				3	04/15/2028	1
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		06/01/2013	SCHEDULED REDEMPTION		15	15	14	14						15				1	04/15/2029	1
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		06/01/2013	SCHEDULED REDEMPTION		885	885	904	906		(22)		(22)		885				30	05/15/2028	1
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		06/01/2013	SCHEDULED REDEMPTION		382	382	390	394		(12)		(12)		382				13	06/15/2028	1
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		06/01/2013	SCHEDULED REDEMPTION		570	570	584	589		(19)		(19)		570				19	06/15/2028	1
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		06/01/2013	SCHEDULED REDEMPTION		216	216	221	223		(7)		(7)		216				7	06/15/2028	1
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		06/01/2013	SCHEDULED REDEMPTION		38	38	37	37		1		1		38				1	05/15/2028	1
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		06/01/2013	SCHEDULED REDEMPTION		231	231	219	215		16		16		231				7	06/15/2028	1
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		06/01/2013	SCHEDULED REDEMPTION		135	135	134	132		3		3		135				4	05/15/2029	1
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		06/01/2013	SCHEDULED REDEMPTION		15	15	15	17		(2)		(2)		15				1	03/15/2030	1
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		06/01/2013	SCHEDULED REDEMPTION		165	165	168	175		(10)		(10)		165				5	12/15/2030	1
36209U-HY-5	GOVT NATL MTG ASSOC I #481847		06/01/2013	SCHEDULED REDEMPTION		495	495	515	508		(13)		(13)		495				16	07/15/2028	1
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		06/01/2013	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					05/15/2031	1
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		06/01/2013	SCHEDULED REDEMPTION		4,769	4,769	4,769	4,741		28		28		4,769				130	09/15/2028	1
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		06/01/2013	SCHEDULED REDEMPTION		464	464	458	456		8		8		464				14	05/15/2029	1
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		06/01/2013	SCHEDULED REDEMPTION		62	62	61	61		1		1		62				2	01/15/2029	1
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		06/01/2013	SCHEDULED REDEMPTION		4,025	4,025	3,708	3,989		36		36		4,025				107	03/15/2014	1
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		06/01/2013	SCHEDULED REDEMPTION		2,941	2,941	2,710	2,916		25		25		2,941				74	04/15/2014	1
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		06/01/2013	SCHEDULED REDEMPTION		158	158	163	171		(13)		(13)		158				6	08/15/2029	1
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		06/01/2013	SCHEDULED REDEMPTION		36	36	37	38		(2)		(2)		36				1	08/15/2029	1
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		06/01/2013	SCHEDULED REDEMPTION		2,256	2,256	2,079	2,233		23		23		2,256				59	03/15/2014	1
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		06/01/2013	SCHEDULED REDEMPTION		1,581	1,581	1,456	1,568		12		12		1,581				41	04/15/2014	1
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		06/01/2013	SCHEDULED REDEMPTION		66	66	69	73		(6)		(6)		66				2	08/15/2029	1
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		06/01/2013	SCHEDULED REDEMPTION		5,910	5,910	5,444	5,833		76		76		5,910				154	07/15/2014	1
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		06/01/2013	SCHEDULED REDEMPTION		99	99	100	102		(3)		(3)		99				3	01/15/2029	1
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		06/01/2013	SCHEDULED REDEMPTION		183	183	187	190		(7)		(7)		183				7	02/15/2029	1
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		06/01/2013	SCHEDULED REDEMPTION		43	43	43	43						43				1	01/15/2029	1
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		06/01/2013	SCHEDULED REDEMPTION		62	62	64	67		(5)		(5)		62				2	11/15/2029	1
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		06/01/2013	SCHEDULED REDEMPTION		17	17	18	19		(2)		(2)		17				1	11/15/2029	1
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		06/01/2013	SCHEDULED REDEMPTION		1,507	1,507	1,388	1,487		20		20		1,507				39	05/15/2014	1
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		06/01/2013	SCHEDULED REDEMPTION		7,831	7,831	7,214	7,746		84		84		7,831				203	06/15/2014	1
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		06/01/2013	SCHEDULED REDEMPTION		1,039	1,039	957	1,028		11		11		1,039				27	04/15/2014	1
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		06/01/2013	SCHEDULED REDEMPTION		1,118	1,118	1,030	1,109		9		9		1,118				29	03/15/2014	1
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		06/01/2013	SCHEDULED REDEMPTION		2,609	2,609	2,486	2,480		129		129		2,609				84	11/15/2029	1
36210X-MU-8	GOVT NATL MTG ASSOC I #505371		06/01/2013	SCHEDULED REDEMPTION		15	15	16	17		(2)		(2)		15				1	01/15/2030	1
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		06/01/2013	SCHEDULED REDEMPTION		27	27	25	27						27				1	05/15/2014	1
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		06/01/2013	SCHEDULED REDEMPTION		50	50	52	59		(8)		(8)		50				2	09/15/2029	1
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		06/01/2013	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	04/15/2029	1
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		06/01/2013	SCHEDULED REDEMPTION		76	76	77	80		(4)		(4)		76				3	05/15/2029	1
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		06/01/2013	SCHEDULED REDEMPTION		225	225	234	240		(15)		(15)		225				9	02/15/2030	1
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		05/01/2013	SCHEDULED REDEMPTION		11,000	11,000	10,134	10,899		101		101		11,000				230	04/15/2014	1
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		06/01/2013	SCHEDULED REDEMPTION		20	20	21	23		(2)		(2)		20				1	09/15/2029	1
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		06/01/2013	SCHEDULED REDEMPTION		2,442	2,442	2,249	2,417		25		25		2,442				63	06/15/2014	1
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		06/01/2013	SCHEDULED REDEMPTION		4	4	4	5		(1)		(1)		4					12/15/2029	1
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		06/01/2013	SCHEDULED REDEMPTION		73	73	75	77		(4)		(4)		73				2	11/15/2029	1
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		06/01/2013	SCHEDULED REDEMPTION		45	45	46	47		(2)		(2)		45				2	05/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		06/01/2013	SCHEDULED REDEMPTION		38	38	37	37						38				1	06/15/2029	1
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		06/01/2013	SCHEDULED REDEMPTION		121	121	126	133		(12)		(12)		121				4	06/15/2029	1
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		06/01/2013	SCHEDULED REDEMPTION		119	119	123	132		(13)		(13)		119				4	07/15/2029	1
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		06/01/2013	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					09/15/2029	1
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		06/01/2013	SCHEDULED REDEMPTION		11	11	11	11						11					09/15/2029	1
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		06/01/2013	SCHEDULED REDEMPTION		266	266	276	272		(6)		(6)		266				9	01/15/2030	1
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		06/01/2013	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	01/15/2030	1
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		06/01/2013	SCHEDULED REDEMPTION		224	224	232	250		(25)		(25)		224				8	12/15/2029	1
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		06/01/2013	SCHEDULED REDEMPTION		144	144	151	148		(5)		(5)		144				5	02/15/2030	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36212L-G6-6	GOVT NATL MTG ASSOC I #527721		06/01/2013	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12				1	02/15/2030	1
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		06/01/2013	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	01/15/2031	1
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		06/01/2013	SCHEDULED REDEMPTION		157	157	163	176		(19)		(19)		157				6	12/15/2030	1
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		06/01/2013	SCHEDULED REDEMPTION		102	102	104	107		(5)		(5)		102				3	03/15/2031	1
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		06/01/2013	SCHEDULED REDEMPTION		29	29	29	30		(1)		(1)		29				1	06/15/2031	1
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		06/01/2013	SCHEDULED REDEMPTION		1,751	1,751	1,788	1,851		(100)		(100)		1,751				61	12/15/2030	1
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		06/01/2013	SCHEDULED REDEMPTION		39	39	40	41		(2)		(2)		39				1	08/15/2031	1
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		06/01/2013	SCHEDULED REDEMPTION		209	209	214	219		(9)		(9)		209				7	02/15/2031	1
36213C-Z7-8	GOVT NATL MTG ASSOC I #550766		04/01/2013	SCHEDULED REDEMPTION		1,810	1,810	1,881	1,937		(128)		(128)		1,810				39	12/15/2035	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		06/01/2013	SCHEDULED REDEMPTION		110,368	110,368	112,730	111,530		(1,162)		(1,162)		110,368				2,642	07/15/2018	1
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		06/01/2013	SCHEDULED REDEMPTION		40	40	41	43		(2)		(2)		40				1	05/15/2031	1
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		06/01/2013	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	05/15/2032	1
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		06/01/2013	SCHEDULED REDEMPTION		59	59	60	62		(3)		(3)		59				2	07/15/2031	1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		06/01/2013	SCHEDULED REDEMPTION		273	273	282	294		(21)		(21)		273				9	05/15/2032	1
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		06/01/2013	SCHEDULED REDEMPTION		37	37	36	36		1		1		37				1	06/15/2031	1
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		06/01/2013	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	06/15/2032	1
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		06/01/2013	SCHEDULED REDEMPTION		258	258	271	268		(10)		(10)		258				8	01/15/2032	1
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		06/01/2013	SCHEDULED REDEMPTION		2,567	2,567	2,558	2,561		6		6		2,567				59	02/15/2032	1
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		06/01/2013	SCHEDULED REDEMPTION		116	116	120	123		(7)		(7)		116				4	05/15/2032	1
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		06/01/2013	SCHEDULED REDEMPTION		115	115	119	124		(9)		(9)		115				4	04/15/2032	1
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		06/01/2013	SCHEDULED REDEMPTION		1,081	1,081	1,077	1,078		3		3		1,081				29	12/15/2032	1
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		06/01/2013	SCHEDULED REDEMPTION		444	444	442	442		2		2		444				10	03/15/2033	1
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		06/01/2013	SCHEDULED REDEMPTION		434	434	432	432		2		2		434				10	04/15/2033	1
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		06/01/2013	SCHEDULED REDEMPTION		681	681	679	679		2		2		681				19	02/15/2033	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		06/01/2013	SCHEDULED REDEMPTION		620	620	645	647		(27)		(27)		620				19	01/15/2036	1
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		06/01/2013	SCHEDULED REDEMPTION		20	20	20	20						20				1	02/15/2034	1
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		06/01/2013	SCHEDULED REDEMPTION		701	701	738	749		(48)		(48)		701				23	02/15/2033	1
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		06/01/2013	SCHEDULED REDEMPTION		595	595	593	593		2		2		595				16	03/15/2033	1
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		06/01/2013	SCHEDULED REDEMPTION		239	239	238	238		1		1		239				7	02/15/2033	1
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		06/01/2013	SCHEDULED REDEMPTION		335	335	334	334		1		1		335				9	04/15/2033	1
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		06/01/2013	SCHEDULED REDEMPTION		352	352	363	368		(16)		(16)		352				10	08/15/2033	1
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		06/01/2013	SCHEDULED REDEMPTION		1,746	1,746	1,800	1,801		(55)		(55)		1,746				49	08/15/2033	1
36290T-VP-1	GOVT NATL MTG ASSOC I #617222		06/01/2013	SCHEDULED REDEMPTION		65,995	65,995	68,604	70,140		(4,145)		(4,145)		65,995				2,142	06/15/2036	1
36290U-E5-1	GOVT NATL MTG ASSOC I #617656		06/01/2013	SCHEDULED REDEMPTION		504	504	520	519		(14)		(14)		504				16	08/15/2037	1
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		06/01/2013	SCHEDULED REDEMPTION		1,131	1,131	1,127	1,127		4		4		1,131				29	08/15/2033	1
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		06/01/2013	SCHEDULED REDEMPTION		903	903	931	935		(32)		(32)		903				26	08/15/2033	1
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		06/01/2013	SCHEDULED REDEMPTION		96,052	96,052	99,533	98,941		(2,889)		(2,889)		96,052				2,734	07/15/2034	1
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		06/01/2013	SCHEDULED REDEMPTION		1,002	1,002	999	1,000		2		2		1,002				23	04/15/2035	1
36291L-DD-4	GOVT NATL MTG ASSOC I #631100		06/01/2013	SCHEDULED REDEMPTION		614	614	638	639		(25)		(25)		614				19	06/15/2036	1
36291N-RU-7	GOVT NATL MTG ASSOC I #633299		05/01/2013	SCHEDULED REDEMPTION		2,877	2,877	2,991	3,004		(127)		(127)		2,877				78	11/15/2035	1
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		06/01/2013	SCHEDULED REDEMPTION		27	27	27	27						27				1	12/15/2034	1
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		06/01/2013	SCHEDULED REDEMPTION		29	29	29	29						29				1	01/15/2035	1
36292C-HN-7	GOVT NATL MTG ASSOC I #644737		06/01/2013	SCHEDULED REDEMPTION		365	365	379	378		(13)		(13)		365				11	04/15/2035	1
36292C-PR-9	GOVT NATL MTG ASSOC I #644932		06/01/2013	SCHEDULED REDEMPTION		51,251	51,251	52,148	52,159		(908)		(908)		51,251				1,405	07/15/2035	1
36292K-G6-7	GOVT NATL MTG ASSOC I #651021		06/01/2013	SCHEDULED REDEMPTION		72	72	75	75		(3)		(3)		72				2	02/15/2036	1
36292L-BW-3	GOVT NATL MTG ASSOC I #651753		06/01/2013	SCHEDULED REDEMPTION		2,096	2,096	2,319	2,350		(253)		(253)		2,096				55	03/15/2036	1
36292L-FW-9	GOVT NATL MTG ASSOC I #651881		06/01/2013	SCHEDULED REDEMPTION		6,971	6,971	7,091	7,083		(112)		(112)		6,971				189	09/15/2036	1
36292L-MM-3	GOVT NATL MTG ASSOC I #652064		06/01/2013	SCHEDULED REDEMPTION		84	84	88	92		(7)		(7)		84				3	04/15/2036	1
36292L-MN-1	GOVT NATL MTG ASSOC I #652065		06/01/2013	SCHEDULED REDEMPTION		73,455	73,455	76,359	77,139		(3,684)		(3,684)		73,455				2,385	04/15/2036	1
36292L-7A-6	GOVT NATL MTG ASSOC I #652589		06/01/2013	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10					05/15/2036	1
36294N-5L-8	GOVT NATL MTG ASSOC I #655251		06/01/2013	SCHEDULED REDEMPTION		3,016	3,016	3,135	3,151		(135)		(135)		3,016				97	10/15/2036	1
36294P-BV-4	GOVT NATL MTG ASSOC I #655352		06/01/2013	SCHEDULED REDEMPTION		33	33	34	35		(2)		(2)		33				1	05/15/2036	1
36294Q-HM-6	GOVT NATL MTG ASSOC I #656436		06/01/2013	SCHEDULED REDEMPTION		2,828	2,828	2,940	2,894		(66)		(66)		2,828				87	04/15/2037	1
36294R-3R-8	GOVT NATL MTG ASSOC I #657908		06/01/2013	SCHEDULED REDEMPTION		3,334	3,334	3,466	3,528		(194)		(194)		3,334				108	08/15/2036	1
36294S-BP-1	GOVT NATL MTG ASSOC I #658046		06/01/2013	SCHEDULED REDEMPTION		184	184	187	188		(4)		(4)		184				5	08/15/2036	1
36294S-3P-0	GOVT NATL MTG ASSOC I #658806		06/01/2013	SCHEDULED REDEMPTION		13	13	13	13						13					07/15/2037	1
36294W-LL-0	GOVT NATL MTG ASSOC I #661931		06/01/2013	SCHEDULED REDEMPTION		1,352	1,352	1,394	1,386		(34)		(34)		1,352				41	06/15/2037	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		06/01/2013	SCHEDULED REDEMPTION		112	112	116	116		(4)		(4)		112				4	09/15/2037	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36295F-HS-6	GOVT NATL MTG ASSOC I #669041		06/01/2013	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	04/15/2037	1
36295J-AD-8	GOVT NATL MTG ASSOC I #671504		06/01/2013	SCHEDULED REDEMPTION		229	229	237	237		(8)		(8)		229				7	08/15/2037	1
36295J-BA-3	GOVT NATL MTG ASSOC I #671533		06/01/2013	SCHEDULED REDEMPTION		2,057	2,057	2,121	2,128		(71)		(71)		2,057				62	09/15/2037	1
36295M-GG-8	GOVT NATL MTG ASSOC I #674399		06/01/2013	SCHEDULED REDEMPTION		982	982	1,013	1,014		(31)		(31)		982				32	09/15/2037	1
36295M-H3-6	GOVT NATL MTG ASSOC I #674450		06/01/2013	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	09/15/2037	1
36295M-KD-0	GOVT NATL MTG ASSOC I #674492		06/01/2013	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	10/15/2037	1
36295M-6Q-7	GOVT NATL MTG ASSOC I #675079		06/01/2013	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				1	01/15/2038	1
36295P-YV-8	GOVT NATL MTG ASSOC I #676724		06/01/2013	SCHEDULED REDEMPTION		1,102	1,102	1,137	1,140		(37)		(37)		1,102				30	02/15/2038	1
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		06/01/2013	SCHEDULED REDEMPTION		114,798	114,798	122,098	121,311		(6,513)		(6,513)		114,798				2,183	07/15/2024	1
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		06/01/2013	SCHEDULED REDEMPTION		2,742	2,742	2,879	2,820		(78)		(78)		2,742				105	11/15/2017	1
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		06/01/2013	SCHEDULED REDEMPTION		225	225	235	237		(11)		(11)		225				8	12/15/2023	1
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		06/01/2013	SCHEDULED REDEMPTION		3,037	3,037	3,189	3,124		(87)		(87)		3,037				115	09/15/2017	1
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		06/01/2013	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				1	11/15/2026	1
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		06/01/2013	SCHEDULED REDEMPTION		1,702	1,702	1,740	1,747		(45)		(45)		1,702				52	09/15/2027	1
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		06/01/2013	SCHEDULED REDEMPTION		1,662	1,662	1,696	1,703		(41)		(41)		1,662				55	10/15/2027	1
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		06/01/2013	SCHEDULED REDEMPTION		1,034	1,034	1,051	1,057		(23)		(23)		1,034				33	02/15/2028	1
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		06/01/2013	SCHEDULED REDEMPTION		751	751	760	772		(21)		(21)		751				26	11/15/2028	1
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		06/01/2013	SCHEDULED REDEMPTION		175	175	182	198		(23)		(23)		175				6	10/15/2029	1
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		06/01/2013	SCHEDULED REDEMPTION		666	666	663	664		2		2		666				17	07/15/2033	1
36225B-5P-9	GOVT NATL MTG ASSOC I #781754		06/01/2013	SCHEDULED REDEMPTION		30,493	30,493	32,626	32,258		(1,766)		(1,766)		30,493				722	06/15/2019	1
36241K-LN-6	GOVT NATL MTG ASSOC I #782133		06/01/2013	SCHEDULED REDEMPTION		7,688	7,688	8,356	8,288		(600)		(600)		7,688				222	01/15/2022	1
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		06/01/2013	SCHEDULED REDEMPTION		228,693	228,693	245,394	245,357		(16,664)		(16,664)		228,693				5,494	06/15/2025	1
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		06/01/2013	SCHEDULED REDEMPTION		18,192	18,192	19,343	19,251		(1,059)		(1,059)		18,192				349	08/20/2025	1
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		06/01/2013	SCHEDULED REDEMPTION		53,422	53,422	56,803	56,610		(3,188)		(3,188)		53,422				1,019	01/20/2026	1
49549C-AA-6	KING INTL LEASING LLC		04/15/2013	SCHEDULED REDEMPTION		93,866	93,866	93,866	93,866						93,866				1,293	10/15/2022	1FE
74046B-AA-4	PREMIER AIRCRAFT LEASING	E	05/06/2013	SCHEDULED REDEMPTION		379,319	379,319	379,319	379,319						379,319				6,782	02/06/2022	1FE
74046B-AB-2	PREMIER AIRCRAFT LEASING	E	04/10/2013	SCHEDULED REDEMPTION		202,457	202,457	202,457	202,457						202,457				3,591	04/10/2022	1FE
746388-AA-5	PURPLE CHEN 2011 LLC		05/01/2013	SCHEDULED REDEMPTION		95,112	95,112	95,112	95,112						95,112				1,301	08/01/2023	1FE
797224-AB-8	SAN CLEMENTE LEASING LLC		06/07/2013	SCHEDULED REDEMPTION		190,652	190,652	190,652	190,652						190,652				3,193	06/07/2022	1FE
89609G-AB-8	TRICAHUE LEASING LLC		05/26/2013	SCHEDULED REDEMPTION		148,585	148,585	148,585	148,585						148,585				2,782	02/26/2022	1FE
912828-RT-9	US TREASURY N/B		06/06/2013	MORGAN STANLEY DEAN WITTER		26,889,219	26,500,000	26,240,614	26,279,146		15,441		15,441		26,294,587		594,632	594,632	189,156	11/30/2018	1
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	1
912828-UM-0	US TREASURY N/B		05/01/2013	GOLDMAN, SACHS & CO.		50,180,628	50,075,000	50,110,208			(2,027)		(2,027)		50,108,181		72,448	72,448	39,424	02/15/2016	1
912828-UP-3	US TREASURY N/B		06/19/2013	Various		150,070,704	150,000,000	150,003,087			(187)		(187)		150,002,900		67,804	67,804	90,693	02/28/2015	1
912828-UY-4	US TREASURY N/B		05/10/2013	BANK OF MONTREAL		18,460,255	18,500,000	18,469,649			454		454		18,470,103		(9,848)	(9,848)	817	04/30/2015	1
912828-VA-5	US TREASURY N/B		05/20/2013	MORGAN STANLEY DEAN WITTER		19,740,626	20,000,000	19,870,312			389		389		19,870,701		(130,075)	(130,075)	12,840	04/30/2020	1
912828-VD-9	US TREASURY N/B		06/20/2013	BARCLAYS BANK		49,929,690	50,000,000	49,951,170			1,072		1,072		49,952,242		(22,552)	(22,552)	7,172	05/31/2015	1
0599999. Subtotal - Bonds - U.S. Governments						352,720,779	352,306,219	351,807,944	63,461,737		(18,928)		(18,928)		351,847,235		873,545	873,545	631,119	XXX	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	1FE
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	1FE
01306G-AA-1	PROVINCE OF ALBERTA	A	06/17/2013	SCOTIA CAPITAL MARKETS (USA)		10,046,700	10,000,000	10,122,900	10,117,660		(12,170)		(12,170)		10,105,490		(58,790)	(58,790)	49,722	06/21/2017	1FE
P8055K-VJ-1	REPUBLIC OF ARGENTINA	F	05/10/2013	PARIBAS CAPITAL MARKETS		44,894	51,454	44,894			13		13		44,907		(14)	(14)		10/03/2015	4Z
1099999. Subtotal - Bonds - All Other Governments						57,146,244	57,051,454	57,211,594	57,067,599		(16,482)		(16,482)		57,096,012		50,232	50,232	399,708	XXX	XXX
011832-4T-6	ALASKA HSG FIN CORP 1ST SER VET 07A-2		06/01/2013	CALLED @ 100.00000000		535,000	535,000	535,562	535,297		(21)		(21)		535,276		(276)	(276)	19,881	06/01/2027	1FE
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	1FE
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	1FE
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	1FE
57582P-D2-3	MASSACHUSETTS ST- SER E		06/12/2013	MORGAN STANLEY DEAN WITTER		2,552,823	2,340,000	2,692,123	2,673,339		(20,955)		(20,955)		2,652,384		(99,561)	(99,561)	50,960	12/01/2022	1FE
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	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
882722-E4-9	TX ST-REF-PUB FIN		06/27/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		300,830	250,000	317,450	312,750		(3,847)		(3,847)		308,903		(8,073)	(8,073)	9,410	10/01/2020	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						38,196,517	32,195,000	39,200,681	38,810,328		(348,421)		(348,421)		38,461,907		(265,390)	(265,390)	913,850	XXX	XXX
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	1FE
919289-DM-7	VALLEY AL G O WTS 2007		04/16/2013	JEFFERIES & COMPANY, INC.		8,100,750	7,715,000	7,715,000	7,715,000						7,715,000		385,750	385,750	360,355	03/01/2037	5*
567389-QD-6	MARICOPA CNTY AZ USD 80 CHANDLER 03A		04/17/2013	EXCHANGE		1,046,573	1,045,000	1,066,202	1,048,878		(2,284)		(2,284)		1,046,594		(22)	(22)	41,510	07/01/2016	1FE
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	1FE
058219-NJ-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	1FE
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	1FE
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	1FE
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	1FE
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	1FE
134141-XX-3	CAMPBELL CA UNI SCH DIST G O 2007		05/23/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		108,703	100,000	99,248	99,354		9		9		99,363		9,340	9,340	3,725	08/01/2032	1FE
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	2FE
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	2FE
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	2FE
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	2FE
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	1FE
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	2FE
245595-EW-9	DELANO CA JT UNION HSD 2003 A REF		06/04/2013	RBC DAIN RAUSCHER		1,116,063	975,000	999,034	990,201		(513)		(513)		989,688		126,375	126,375	42,266	02/01/2023	2FE
626905-JG-9	MURRIETA VALLEY CA UNI SCH DIST 08A		06/11/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		712,530	2,000,000	493,000	626,014		16,087		16,087		642,100		70,430	70,430		09/01/2033	1FE
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	2FE
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	2FE
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	2FE
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	1FE
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	1FE
108151-L7-4	BRIDGEPORT CT G O 2006 B		06/05/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		212,778	195,000	192,746	193,456		55		55		193,511		19,268	19,268	219	12/01/2022	1FE
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	1FE
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	1FE
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	1FE
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	1FE
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	1FE
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	1FE
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	1FE
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	1FE
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	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
391881-AZ-2	GREATER JASPER IN MID SCH BLDG CAP 01		06/14/2013	HARRIS TRUST & SAVINGS BANK		645,840	1,000,000	391,231	534,936		19,066		19,066		554,002		91,838	91,838		07/15/2024	1FE
926740-CE-9	VIGO CNTY IN SCH BLDG CORP 1ST MTG 07		06/19/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		107,902	100,000	99,478	99,590		11		11		99,601		8,301	8,301	4,300	01/10/2027	1FE
96023P-FF-7	WESTFIELD-WASHINGTON IN MULTI SCH 07		06/27/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		156,177	140,000	138,796	138,717		55		55		138,772		17,405	17,405	6,747	07/15/2022	1FE
546279-N6-3	LOUISIANA LOC GOVT EAST ASCENSION 07		04/04/2013	BOSC, INC.		755,375	695,000	685,291	687,174		110		110		687,284		68,090	68,090	11,120	12/01/2026	1FE
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	1FE
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	1
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				4,445	06/15/2017	1
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	1FE
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	1FE
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	1FE
178882-HL-3	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		04/05/2013	DAVIDSON, D.A., & CO.		1,328,325	1,500,000	666,783	1,048,900		13,931		13,931		1,062,831		265,494	265,494		06/15/2020	1FE
01728V-JQ-4	ALLEGHENY CNTY PA G O 2008 C-61		06/04/2013	MORGAN STANLEY DEAN WITTER		629,878	590,000	586,460	587,132		72		72		587,203		42,675	42,675	13,718	12/01/2025	1FE
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	1FE
762243-E9-0	RHODE ISLAND HLTH PUB SCH FING 08A		06/11/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		393,100	360,000	355,550	356,524		103		103		356,627		36,473	36,473	9,128	05/15/2024	1FE
189152-FN-6	CLOVER SC SCH DIST NO 2 2007A		05/08/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,284,963	1,160,000	1,152,530	1,153,958		111		111		1,154,070		130,893	130,893	36,290	03/01/2027	1FE
095175-LX-1	BLOUNT CNTY TN PUB WASHINGTON CNTY 07 B1		06/27/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,257,355	1,100,000	1,188,264	1,151,528		(3,565)		(3,565)		1,147,963		109,392	109,392	32,236	06/01/2022	1FE
835214-BH-9	SOMERVELL CNTY TX TAX AND REV 2008		06/12/2013	HARRIS TRUST & SAVINGS BANK		1,374,358	1,295,000	1,281,454	1,283,083		185		185		1,283,269		91,089	91,089	55,676	02/15/2033	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						81,372,987	112,230,000	57,591,969	72,034,793		951,144		951,144		72,985,937		8,387,049	8,387,049	902,117	XXX	XXX
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	1FE
31297V-LN-6	FED HOME LOAN MTG CORP #A39333		06/01/2013	SCHEDULED REDEMPTION		17,913	17,913	17,054	17,391		521		521		17,913				446	10/01/2035	1
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		06/01/2013	SCHEDULED REDEMPTION		94	94	97	96		(3)		(3)		94				3	08/01/2033	1
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		06/01/2013	SCHEDULED REDEMPTION		606	606	632	650		(44)		(44)		606				19	10/01/2033	1
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		06/01/2013	SCHEDULED REDEMPTION		150	150	153	152		(2)		(2)		150				4	11/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		06/01/2013	SCHEDULED REDEMPTION		316	316	324	321		(4)		(4)		316				9	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		06/01/2013	SCHEDULED REDEMPTION		459	459	475	474		(15)		(15)		459				15	01/01/2034	1
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		06/01/2013	SCHEDULED REDEMPTION		23,337	23,337	23,755	23,530		(193)		(193)		23,337				597	02/01/2034	1
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		06/01/2013	SCHEDULED REDEMPTION		755	755	781	796		(41)		(41)		755				24	02/01/2034	1
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		06/01/2013	SCHEDULED REDEMPTION		1,233	1,233	1,259	1,246		(13)		(13)		1,233				32	02/01/2034	1
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		06/01/2013	SCHEDULED REDEMPTION		13	13	13	13						13					04/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		06/01/2013	SCHEDULED REDEMPTION		415	415	430	429		(14)		(14)		415				13	06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		06/01/2013	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	06/01/2034	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		06/01/2013	SCHEDULED REDEMPTION		57	57	59	59		(2)		(2)		57				2	07/01/2034	1
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		06/01/2013	SCHEDULED REDEMPTION		1,755	1,755	1,816	1,847		(91)		(91)		1,755				48	07/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		06/01/2013	SCHEDULED REDEMPTION		701	701	726	729		(28)		(28)		701				20	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		06/01/2013	SCHEDULED REDEMPTION		1,730	1,730	1,790	1,810		(80)		(80)		1,730				53	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		06/01/2013	SCHEDULED REDEMPTION		286	286	296	294		(9)		(9)		286				9	08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		06/01/2013	SCHEDULED REDEMPTION		1,047	1,047	1,083	1,078		(32)		(32)		1,047				31	08/01/2034	1
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		06/01/2013	SCHEDULED REDEMPTION		138	138	143	141		(3)		(3)		138				4	09/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		06/01/2013	SCHEDULED REDEMPTION		457	457	473	469		(11)		(11)		457				15	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		06/01/2013	SCHEDULED REDEMPTION		682	682	705	704		(22)		(22)		682				18	09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		06/01/2013	SCHEDULED REDEMPTION		103	103	107	106		(2)		(2)		103				3	10/01/2034	1
31297F-2U-6	FED HOME LOAN MTG CORP GOLD #A27987		06/01/2013	SCHEDULED REDEMPTION		9,506	9,506	9,659	9,664		(158)		(158)		9,506				235	07/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		06/01/2013	SCHEDULED REDEMPTION		25	25	26	25						25				1	12/01/2034	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		06/01/2013	SCHEDULED REDEMPTION		105	105	109	108		(3)		(3)		105				3	02/01/2035	1
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		06/01/2013	SCHEDULED REDEMPTION		3,013	3,013	2,838	2,920		94		94		3,013				67	03/01/2035	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		06/01/2013	SCHEDULED REDEMPTION		2,946	2,946	2,775	2,892		53		53		2,946				63	04/01/2035	1
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		06/01/2013	SCHEDULED REDEMPTION		3,420	3,420	3,452	3,446		(26)		(26)		3,420				89	04/01/2035	1
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		06/01/2013	SCHEDULED REDEMPTION		165,795	165,795	166,883	166,259		(464)		(464)		165,795				4,553	08/01/2035	1
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		06/01/2013	SCHEDULED REDEMPTION		4,987	4,987	5,020	5,000		(13)		(13)		4,987				130	08/01/2035	1
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		06/01/2013	SCHEDULED REDEMPTION		498	498	469	479		19		19		498				11	03/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		06/01/2013	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					04/01/2035	1
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		06/01/2013	SCHEDULED REDEMPTION		21,125	21,125	20,487	20,924		201		201		21,125				440	04/01/2035	1
31297Q-09-3	FED HOME LOAN MTG CORP GOLD #A34980		06/01/2013	SCHEDULED REDEMPTION		35,196	35,196	35,751	35,508		(312)		(312)		35,196				946	05/01/2035	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		06/01/2013	SCHEDULED REDEMPTION		2,577	2,577	2,606	2,591		(14)		(14)		2,577				68	01/01/2036	1
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673		06/01/2013	SCHEDULED REDEMPTION		4,411	4,411	4,238	4,312		99		99		4,411				108	11/01/2035	1
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040		06/01/2013	SCHEDULED REDEMPTION		20,167	20,167	20,392	20,265		(98)		(98)		20,167				517	10/01/2036	1
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791		06/01/2013	SCHEDULED REDEMPTION		797	797	767	783		14		14		797				19	11/01/2036	1
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD #A60081		06/01/2013	SCHEDULED REDEMPTION		269,431	269,431	250,781	262,084		7,347		7,347		269,431				5,799	05/01/2037	1
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD #A60600		06/01/2013	SCHEDULED REDEMPTION		31,410	31,410	29,236	30,494		917		917		31,410				683	05/01/2037	1
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD #A62506		06/01/2013	SCHEDULED REDEMPTION		20,386	20,386	18,975	19,777		609		609		20,386				426	06/01/2037	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		06/01/2013	SCHEDULED REDEMPTION		487	487	493	493		(6)		(6)		487				15	09/01/2037	1
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		06/01/2013	SCHEDULED REDEMPTION		2,957	2,957	3,034	2,990		(33)		(33)		2,957				70	10/01/2018	1
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		06/01/2013	SCHEDULED REDEMPTION		5,859	5,859	6,013	5,927		(68)		(68)		5,859				138	11/01/2018	1
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		06/01/2013	SCHEDULED REDEMPTION		8,768	8,768	8,999	8,847		(79)		(79)		8,768				194	12/01/2018	1
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		06/01/2013	SCHEDULED REDEMPTION		22,452	22,452	23,048	22,912		(460)		(460)		22,452				478	01/01/2019	1
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		06/01/2013	SCHEDULED REDEMPTION		1,752	1,752	1,673	1,721		32		32		1,752				33	04/01/2019	1
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		06/01/2013	SCHEDULED REDEMPTION		1,834	1,834	1,795	1,817		17		17		1,834				36	05/01/2019	1
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		06/01/2013	SCHEDULED REDEMPTION		15,702	15,702	14,994	15,539		164		164		15,702				297	05/01/2019	1
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		06/01/2013	SCHEDULED REDEMPTION		24,223	24,223	23,130	23,803		420		420		24,223				474	05/01/2019	1
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		06/01/2013	SCHEDULED REDEMPTION		17,721	17,721	16,922	17,376		345		345		17,721				346	05/01/2019	1
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		06/01/2013	SCHEDULED REDEMPTION		5,166	5,166	4,933	5,070		96		96		5,166				95	05/01/2019	1
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		06/01/2013	SCHEDULED REDEMPTION		21,398	21,398	20,432	20,984		414		414		21,398				421	05/01/2019	1
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		06/01/2013	SCHEDULED REDEMPTION		14,615	14,615	13,956	14,370		245		245		14,615				273	05/01/2019	1
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		06/01/2013	SCHEDULED REDEMPTION		9,194	9,194	8,779	9,009		185		185		9,194				177	05/01/2019	1
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		06/01/2013	SCHEDULED REDEMPTION		15,404	15,404	14,709	15,166		238		238		15,404				301	06/01/2019	1
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		06/01/2013	SCHEDULED REDEMPTION		6,373	6,373	6,085	6,277		96		96		6,373				121	06/01/2019	1
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		06/01/2013	SCHEDULED REDEMPTION		15,752	15,752	15,041	15,487		265		265		15,752				299	06/01/2019	1
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297 RMBS		06/01/2013	SCHEDULED REDEMPTION		1,179	1,179	1,152	1,166		13		13		1,179				20	06/01/2019	1
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		06/01/2013	SCHEDULED REDEMPTION		4,666	4,666	4,458	4,586		80		80		4,666				91	05/01/2019	1
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		06/01/2013	SCHEDULED REDEMPTION		9,175	9,175	8,761	9,016		160		160		9,175				173	07/01/2019	1
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		06/01/2013	SCHEDULED REDEMPTION		10,814	10,814	10,326	10,645		169		169		10,814				205	07/01/2019	1
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		06/01/2013	SCHEDULED REDEMPTION		6,701	6,701	6,399	6,586		115		115		6,701				128	07/01/2019	1
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660		06/01/2013	SCHEDULED REDEMPTION		18,601	18,601	18,164	18,407		194		194		18,601				345	07/01/2019	1
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		06/01/2013	SCHEDULED REDEMPTION		26,930	26,930	25,715	26,425		505		505		26,930				496	07/01/2019	1
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		06/01/2013	SCHEDULED REDEMPTION		6,171	6,171	5,893	6,058		113		113		6,171				117	07/01/2019	1
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		06/01/2013	SCHEDULED REDEMPTION		878	878	839	859		19		19		878				17	09/01/2019	1
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		06/01/2013	SCHEDULED REDEMPTION		2,312	2,312	2,208	2,269		44		44		2,312				44	09/01/2019	1
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667		06/01/2013	SCHEDULED REDEMPTION		2,853	2,853	2,790	2,822		31		31		2,853				53	01/01/2020	1
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880		06/01/2013	SCHEDULED REDEMPTION		747	747	731	739		8		8		747				13	02/01/2020	1
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042		06/01/2013	SCHEDULED REDEMPTION		7,089	7,089	6,924	7,012		77		77		7,089				124	03/01/2020	1
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277		06/01/2013	SCHEDULED REDEMPTION		42,163	42,163	41,243	41,716		447		447		42,163				800	04/01/2020	1
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458		06/01/2013	SCHEDULED REDEMPTION		17,404	17,404	17,029	17,237		166		166		17,404				323	05/01/2020	1
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		06/01/2013	SCHEDULED REDEMPTION		11,680	11,680	11,396	11,544		136		136		11,680				227	01/01/2020	1
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		06/01/2013	SCHEDULED REDEMPTION		14,208	14,208	13,908	14,065		143		143		14,208				275	01/01/2020	1
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		06/01/2013	SCHEDULED REDEMPTION		49,225	49,225	48,082	48,694		531		531		49,225				905	01/01/2020	1
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		06/01/2013	SCHEDULED REDEMPTION		80,652	80,652	78,944	79,863		789		789		80,652				1,531	02/01/2020	1
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		06/01/2013	SCHEDULED REDEMPTION		4,489	4,489	4,390	4,437		52		52		4,489				87	02/01/2020	1
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		06/01/2013	SCHEDULED REDEMPTION		17,488	17,488	17,080	17,282		206		206		17,488				347	03/01/2020	1
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		06/01/2013	SCHEDULED REDEMPTION		8,679	8,679	8,486	8,605		73		73		8,679				163	03/01/2020	1
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		06/01/2013	SCHEDULED REDEMPTION		2,045	2,045	2,000	2,029		16		16		2,045				39	03/01/2020	1
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023		06/01/2013	SCHEDULED REDEMPTION		11,784	11,784	11,530	11,677		107		107		11,784				223	03/01/2020	1
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027		06/01/2013	SCHEDULED REDEMPTION		37,293	37,293	36,436	36,960		334		334		37,293				737	03/01/2020	1
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		06/01/2013	SCHEDULED REDEMPTION		7,007	7,007	6,856	6,939		68		68		7,007				138	04/01/2020	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		06/01/2013	SCHEDULED REDEMPTION		4,961	4,961	4,840	4,907		54		54		4,961				94	05/01/2020	1
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785		06/01/2013	SCHEDULED REDEMPTION		39,525	39,525	38,677	39,097		427		427		39,525				740	08/01/2020	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		06/01/2013	SCHEDULED REDEMPTION		77	77	79	79		(2)		(2)		77				3	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		06/01/2013	SCHEDULED REDEMPTION		4,543	4,543	4,642	4,657		(114)		(114)		4,543				150	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		06/01/2013	SCHEDULED REDEMPTION		3,710	3,710	3,559	3,553		157		157		3,710				115	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		06/01/2013	SCHEDULED REDEMPTION		5,934	5,934	6,059	6,071		(137)		(137)		5,934				187	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		06/01/2013	SCHEDULED REDEMPTION		513	513	523	523		(10)		(10)		513				17	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		06/01/2013	SCHEDULED REDEMPTION		1,277	1,277	1,308	1,306		(29)		(29)		1,277				37	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		06/01/2013	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		06/01/2013	SCHEDULED REDEMPTION		3,953	3,953	4,049	4,170		(217)		(217)		3,953				129	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		06/01/2013	SCHEDULED REDEMPTION		87	87	89	89		(2)		(2)		87				2	10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		06/01/2013	SCHEDULED REDEMPTION		2,108	2,108	2,160	2,175		(67)		(67)		2,108				59	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		06/01/2013	SCHEDULED REDEMPTION		3,296	3,296	3,377	3,377		(81)		(81)		3,296				92	04/01/2029	1
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		06/01/2013	SCHEDULED REDEMPTION		1,128	1,128	1,162	1,213		(85)		(85)		1,128				39	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		06/01/2013	SCHEDULED REDEMPTION		64	64	67	71		(7)		(7)		64				2	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		06/01/2013	SCHEDULED REDEMPTION		1,356	1,356	1,392	1,440		(84)		(84)		1,356				47	01/01/2030	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		06/01/2013	SCHEDULED REDEMPTION		240	240	246	256		(15)		(15)		240				8	02/01/2030	1
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		06/01/2013	SCHEDULED REDEMPTION		52	52	54	57		(5)		(5)		52				2	02/01/2030	1
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		06/01/2013	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					03/01/2030	1
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		06/01/2013	SCHEDULED REDEMPTION		948	948	983	1,036		(88)		(88)		948				34	04/01/2030	1
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		06/01/2013	SCHEDULED REDEMPTION		3,592	3,592	3,695	3,865		(273)		(273)		3,592				131	05/01/2030	1
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		06/01/2013	SCHEDULED REDEMPTION		53	53	55	58		(5)		(5)		53				2	06/01/2030	1
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		06/01/2013	SCHEDULED REDEMPTION		4	4	4	4						4					07/01/2030	1
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		06/01/2013	SCHEDULED REDEMPTION		41	41	43	45		(3)		(3)		41				2	08/01/2030	1
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		06/01/2013	SCHEDULED REDEMPTION		83	83	85	89		(6)		(6)		83				3	12/01/2030	1
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		06/01/2013	SCHEDULED REDEMPTION		1,004	1,004	1,034	1,072		(68)		(68)		1,004				33	02/01/2031	1
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		06/01/2013	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					03/01/2031	1
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		06/01/2013	SCHEDULED REDEMPTION		81	81	84	86		(5)		(5)		81				3	05/01/2031	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		06/01/2013	SCHEDULED REDEMPTION		29	29	29	30		(2)		(2)		29				1	06/01/2031	1
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		06/01/2013	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					06/01/2031	1
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		06/01/2013	SCHEDULED REDEMPTION		4,788	4,788	4,953	5,133		(345)		(345)		4,788				179	08/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		06/01/2013	SCHEDULED REDEMPTION		193	193	200	206		(13)		(13)		193				7	10/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		06/01/2013	SCHEDULED REDEMPTION		886	886	908	929		(43)		(43)		886				31	11/01/2031	1
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		06/01/2013	SCHEDULED REDEMPTION		421	421	437	456		(35)		(35)		421				15	11/01/2031	1
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		06/01/2013	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					12/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		06/01/2013	SCHEDULED REDEMPTION		437	437	452	468		(31)		(31)		437				15	02/01/2032	1
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		06/01/2013	SCHEDULED REDEMPTION		974	974	1,003	1,033		(59)		(59)		974				31	01/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		06/01/2013	SCHEDULED REDEMPTION		697	697	715	723		(26)		(26)		697				23	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		06/01/2013	SCHEDULED REDEMPTION		239	239	247	245		(6)		(6)		239				8	05/01/2032	1
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		06/01/2013	SCHEDULED REDEMPTION		3,465	3,465	3,567	3,661		(196)		(196)		3,465				123	04/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		06/01/2013	SCHEDULED REDEMPTION		539	539	558	553		(14)		(14)		539				17	07/01/2032	1
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		06/01/2013	SCHEDULED REDEMPTION		5,831	5,831	5,946	5,904		(73)		(73)		5,831				151	05/01/2033	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		06/01/2013	SCHEDULED REDEMPTION		1	1	1	2						1					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		06/01/2013	SCHEDULED REDEMPTION		5,553	5,553	5,681	5,678		(125)		(125)		5,553				162	09/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		06/01/2013	SCHEDULED REDEMPTION		1,745	1,745	1,683	1,713		32		32		1,745				45	11/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		06/01/2013	SCHEDULED REDEMPTION		9,979	9,979	10,224	10,169		(190)		(190)		9,979				274	12/01/2028	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		06/01/2013	SCHEDULED REDEMPTION		13,756	13,756	14,072	14,214		(458)		(458)		13,756				412	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		06/01/2013	SCHEDULED REDEMPTION		20	20	20	21		(1)		(1)		20				1	02/01/2029	1
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		06/01/2013	SCHEDULED REDEMPTION		187	187	192	192		(5)		(5)		187				5	01/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		06/01/2013	SCHEDULED REDEMPTION		131	131	134	136		(5)		(5)		131				4	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		06/01/2013	SCHEDULED REDEMPTION		5,116	5,116	5,233	5,268		(153)		(153)		5,116				153	04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		06/01/2013	SCHEDULED REDEMPTION		13	13	12	12		1		1		13					05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		06/01/2013	SCHEDULED REDEMPTION		104	104	101	100		4		4		104				3	06/01/2029	1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		06/01/2013	SCHEDULED REDEMPTION		5,059	5,059	4,905	4,959		100		100		5,059				127	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		06/01/2013	SCHEDULED REDEMPTION		22	22	21	21						22				1	06/01/2029	1
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		06/01/2013	SCHEDULED REDEMPTION		21,082	21,082	21,566	21,602		(520)		(520)		21,082				628	08/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		06/01/2013	SCHEDULED REDEMPTION		413	413	411	405		8		8		413				13	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		06/01/2013	SCHEDULED REDEMPTION		40	40	40	39		1		1		40				1	09/01/2029	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		06/01/2013	SCHEDULED REDEMPTION		703	703	698	699		4		4		703				22	09/01/2029	1
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		06/01/2013	SCHEDULED REDEMPTION		97	97	100	104		(7)		(7)		97				3	10/01/2029	1
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		06/01/2013	SCHEDULED REDEMPTION		24	24	25	27		(3)		(3)		24				1	10/01/2029	1
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		06/01/2013	SCHEDULED REDEMPTION		64	64	66	69		(5)		(5)		64				2	10/01/2029	1
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		06/01/2013	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					11/01/2029	1
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		06/01/2013	SCHEDULED REDEMPTION		408	408	422	440		(32)		(32)		408				15	10/01/2029	1
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		06/01/2013	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	12/01/2029	1
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		06/01/2013	SCHEDULED REDEMPTION		86	86	88	91		(5)		(5)		86				3	12/01/2029	1
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		06/01/2013	SCHEDULED REDEMPTION		21	21	22	23		(1)		(1)		21				1	12/01/2029	1
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		06/01/2013	SCHEDULED REDEMPTION		29	29	30	32		(3)		(3)		29				1	12/01/2029	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		06/01/2013	SCHEDULED REDEMPTION		67	67	69	72		(4)		(4)		67				2	01/01/2030	1
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		06/01/2013	SCHEDULED REDEMPTION		286	286	295	306		(19)		(19)		286				10	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		06/01/2013	SCHEDULED REDEMPTION		114	114	117	121		(6)		(6)		114				4	01/01/2030	1
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		06/01/2013	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		06/01/2013	SCHEDULED REDEMPTION		705	705	723	739		(34)		(34)		705				22	02/01/2030	1
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		06/01/2013	SCHEDULED REDEMPTION		37	37	38	40		(3)		(3)		37				1	02/01/2030	1
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		06/01/2013	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10					03/01/2030	1
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		06/01/2013	SCHEDULED REDEMPTION		4	4	4	4						4					03/01/2030	1
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		06/01/2013	SCHEDULED REDEMPTION		72	72	73	75		(3)		(3)		72				3	03/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		06/01/2013	SCHEDULED REDEMPTION		38	38	37	36		2		2		38				1	04/01/2030	1
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		06/01/2013	SCHEDULED REDEMPTION		126	126	130	136		(10)		(10)		126				5	04/01/2030	1
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		06/01/2013	SCHEDULED REDEMPTION		41	41	42	45		(4)		(4)		41				1	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		06/01/2013	SCHEDULED REDEMPTION		66	66	68	71		(4)		(4)		66				2	05/01/2030	1
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		06/01/2013	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					04/01/2030	1
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		06/01/2013	SCHEDULED REDEMPTION		19	19	20	21		(2)		(2)		19				1	05/01/2030	1
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		06/01/2013	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32				1	05/01/2030	1
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		06/01/2013	SCHEDULED REDEMPTION		7	7	7	7						7					05/01/2030	1
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		06/01/2013	SCHEDULED REDEMPTION		22	22	22	23		(2)		(2)		22				1	06/01/2030	1
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		06/01/2013	SCHEDULED REDEMPTION		1,638	1,638	1,683	1,779		(141)		(141)		1,638				61	08/01/2030	1
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		06/01/2013	SCHEDULED REDEMPTION		22	22	23	24		(1)		(1)		22				1	09/01/2030	1
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		06/01/2013	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					08/01/2030	1
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		06/01/2013	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	09/01/2030	1
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		06/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					09/01/2030	1
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		06/01/2013	SCHEDULED REDEMPTION		9	9	9	9						9					09/01/2030	1
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		06/01/2013	SCHEDULED REDEMPTION		449	449	462	477		(28)		(28)		449				16	07/01/2030	1
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		06/01/2013	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					10/01/2030	1
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		06/01/2013	SCHEDULED REDEMPTION		4	4	4	4						4					10/01/2030	1
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		06/01/2013	SCHEDULED REDEMPTION		644	644	677	678		(34)		(34)		644				23	10/01/2030	1
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		06/01/2013	SCHEDULED REDEMPTION		193	193	198	202		(10)		(10)		193				7	10/01/2030	1
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		06/01/2013	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	10/01/2030	1
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		06/01/2013	SCHEDULED REDEMPTION		5	5	5	5						5					10/01/2030	1
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		06/01/2013	SCHEDULED REDEMPTION		2	2	2	3						2					10/01/2030	1
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663		06/01/2013	SCHEDULED REDEMPTION		1	1	1	1						1					11/01/2030	1
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		06/01/2013	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	11/01/2030	1
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		06/01/2013	SCHEDULED REDEMPTION		85	85	88	91		(5)		(5)		85				3	11/01/2030	1
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		06/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2030	1
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		06/01/2013	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23				1	12/01/2030	1
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		06/01/2013	SCHEDULED REDEMPTION		4,540	4,540	4,659	4,791		(251)		(251)		4,540				143	12/01/2030	1
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		06/01/2013	SCHEDULED REDEMPTION		127	127	131	134		(7)		(7)		127				5	12/01/2030	1
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		06/01/2013	SCHEDULED REDEMPTION		37	37	38	39		(2)		(2)		37				1	12/01/2030	1
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		06/01/2013	SCHEDULED REDEMPTION		30	30	31	33		(2)		(2)		30				1	12/01/2030	1
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		06/01/2013	SCHEDULED REDEMPTION		83	83	85	87		(5)		(5)		83				3	12/01/2030	1
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		06/01/2013	SCHEDULED REDEMPTION		61	61	62	65		(4)		(4)		61				2	12/01/2030	1
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		06/01/2013	SCHEDULED REDEMPTION		85	85	87	90		(6)		(6)		85				3	12/01/2030	1
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		06/01/2013	SCHEDULED REDEMPTION		167	167	172	177		(11)		(11)		167				6	12/01/2030	1
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		06/01/2013	SCHEDULED REDEMPTION		252	252	259	271		(20)		(20)		252				9	12/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		06/01/2013	SCHEDULED REDEMPTION		8,606	8,606	8,803	8,810		(204)		(204)		8,606				246	11/01/2029	1
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		06/01/2013	SCHEDULED REDEMPTION		60	60	62	64		(4)		(4)		60				2	01/01/2031	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		06/01/2013	SCHEDULED REDEMPTION		961	961	988	1,000		(39)		(39)		961				25	01/01/2031	1
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		06/01/2013	SCHEDULED REDEMPTION		931	931	960	993		(63)		(63)		931				35	01/01/2031	1
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		06/01/2013	SCHEDULED REDEMPTION		227	227	237	248		(20)		(20)		227				8	01/01/2031	1
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		06/01/2013	SCHEDULED REDEMPTION		143	143	147	150		(7)		(7)		143				5	01/01/2031	1
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		06/01/2013	SCHEDULED REDEMPTION		2	2	2	3						2					01/01/2031	1
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		06/01/2013	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2031	1
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		06/01/2013	SCHEDULED REDEMPTION		807	807	840	849		(42)		(42)		807				30	10/01/2030	1
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		06/01/2013	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	01/01/2031	1
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		06/01/2013	SCHEDULED REDEMPTION		84	84	87	89		(4)		(4)		84				3	01/01/2031	1
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		06/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2031	1
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		06/01/2013	SCHEDULED REDEMPTION		438	438	451	464		(26)		(26)		438				15	02/01/2031	1
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		06/01/2013	SCHEDULED REDEMPTION		33	33	34	35		(2)		(2)		33				1	02/01/2031	1
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		06/01/2013	SCHEDULED REDEMPTION		178	178	182	186		(8)		(8)		178				6	01/01/2031	1
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		06/01/2013	SCHEDULED REDEMPTION		609	609	626	631		(22)		(22)		609				22	02/01/2031	1
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		06/01/2013	SCHEDULED REDEMPTION		104	104	109	117		(13)		(13)		104				4	02/01/2031	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		06/01/2013	SCHEDULED REDEMPTION		15	15	15	15						15				1	02/01/2031	1
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		06/01/2013	SCHEDULED REDEMPTION		115	115	120	126		(10)		(10)		115				4	02/01/2031	1
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		06/01/2013	SCHEDULED REDEMPTION		126	126	130	131		(5)		(5)		126				4	02/01/2031	1
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		06/01/2013	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14				1	03/01/2031	1
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		06/01/2013	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	03/01/2031	1
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		06/01/2013	SCHEDULED REDEMPTION		217	217	223	230		(14)		(14)		217				8	03/01/2031	1
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		06/01/2013	SCHEDULED REDEMPTION		18	18	18	19		(1)		(1)		18				1	04/01/2031	1
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		06/01/2013	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	04/01/2031	1
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		06/01/2013	SCHEDULED REDEMPTION		152	152	156	159		(7)		(7)		152				5	05/01/2031	1
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		06/01/2013	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16				1	05/01/2031	1
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		06/01/2013	SCHEDULED REDEMPTION		14	14	14	14		(1)		(1)		14				1	04/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		06/01/2013	SCHEDULED REDEMPTION		31	31	31	32		(2)		(2)		31				1	05/01/2031	1
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		06/01/2013	SCHEDULED REDEMPTION		395	395	406	415		(20)		(20)		395				14	06/01/2031	1
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		06/01/2013	SCHEDULED REDEMPTION		307	307	315	322		(15)		(15)		307				11	06/01/2031	1
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		06/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2031	1
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		06/01/2013	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		06/01/2013	SCHEDULED REDEMPTION		45	45	45	44						45				1	06/01/2031	1
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		06/01/2013	SCHEDULED REDEMPTION		151	151	155	161		(11)		(11)		151				5	06/01/2031	1
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		06/01/2013	SCHEDULED REDEMPTION		105	105	108	110		(5)		(5)		105				4	07/01/2031	1
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		06/01/2013	SCHEDULED REDEMPTION		182	182	188	193		(10)		(10)		182				6	07/01/2031	1
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		06/01/2013	SCHEDULED REDEMPTION		91	91	94	96		(5)		(5)		91				3	07/01/2031	1
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		06/01/2013	SCHEDULED REDEMPTION		2	2	2	2						2					07/01/2031	1
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		06/01/2013	SCHEDULED REDEMPTION		44	44	46	48		(3)		(3)		44				1	12/01/2030	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		06/01/2013	SCHEDULED REDEMPTION		496	496	508	519		(23)		(23)		496				16	03/01/2031	1
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		06/01/2013	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					02/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		06/01/2013	SCHEDULED REDEMPTION		137	137	136	135		2		2		137				4	03/01/2031	1
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		06/01/2013	SCHEDULED REDEMPTION		310	310	319	324		(14)		(14)		310				11	08/01/2031	1
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		06/01/2013	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	08/01/2031	1
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		06/01/2013	SCHEDULED REDEMPTION		88	88	90	94		(6)		(6)		88				3	08/01/2031	1
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		06/01/2013	SCHEDULED REDEMPTION		121	121	124	129		(8)		(8)		121				4	08/01/2031	1
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		06/01/2013	SCHEDULED REDEMPTION		34	34	35	36		(2)		(2)		34				1	09/01/2031	1
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		06/01/2013	SCHEDULED REDEMPTION		108	108	111	115		(8)		(8)		108				4	09/01/2031	1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		06/01/2013	SCHEDULED REDEMPTION		28	28	29	31		(3)		(3)		28				1	09/01/2031	1
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		06/01/2013	SCHEDULED REDEMPTION		48	48	49	50		(2)		(2)		48				2	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		06/01/2013	SCHEDULED REDEMPTION		21	21	21	21						21				1	10/01/2031	1
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		06/01/2013	SCHEDULED REDEMPTION		86	86	88	89		(3)		(3)		86				3	09/01/2031	1
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		06/01/2013	SCHEDULED REDEMPTION		155	155	159	160		(5)		(5)		155				6	09/01/2031	1
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		06/01/2013	SCHEDULED REDEMPTION		521	521	535	544		(24)		(24)		521				18	10/01/2031	1
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		06/01/2013	SCHEDULED REDEMPTION		184	184	189	194		(10)		(10)		184				7	11/01/2031	1
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		06/01/2013	SCHEDULED REDEMPTION		15	15	15	17		(2)		(2)		15				1	10/01/2031	1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		06/01/2013	SCHEDULED REDEMPTION		434	434	445	451		(17)		(17)		434				14	11/01/2031	1
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		06/01/2013	SCHEDULED REDEMPTION		446	446	458	479		(33)		(33)		446				14	12/01/2030	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		06/01/2013	SCHEDULED REDEMPTION		902	902	923	939		(36)		(36)		902				27	12/01/2031	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		06/01/2013	SCHEDULED REDEMPTION		630	630	656	670		(40)		(40)		630				22	12/01/2031	1
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		05/01/2013	SCHEDULED REDEMPTION		460	460	478	505		(45)		(45)		460				14	11/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		06/01/2013	SCHEDULED REDEMPTION		117	117	121	121		(4)		(4)		117				4	01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		06/01/2013	SCHEDULED REDEMPTION		429	429	444	457		(28)		(28)		429				13	01/01/2032	1
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		06/01/2013	SCHEDULED REDEMPTION		157	157	161	165		(8)		(8)		157				6	01/01/2032	1
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		06/01/2013	SCHEDULED REDEMPTION		43	43	44	45		(2)		(2)		43				2	02/01/2032	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		06/01/2013	SCHEDULED REDEMPTION		643	643	665	661		(18)		(18)		643				21	03/01/2032	1
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		06/01/2013	SCHEDULED REDEMPTION		917	917	953	998		(81)		(81)		917				33	04/01/2032	1
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		06/01/2013	SCHEDULED REDEMPTION		76	76	79	78		(2)		(2)		76				2	04/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		06/01/2013	SCHEDULED REDEMPTION		99	99	103	108		(9)		(9)		99				3	03/01/2032	1
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		06/01/2013	SCHEDULED REDEMPTION		958	958	997	999		(41)		(41)		958				34	04/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		06/01/2013	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					04/01/2032	1
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		06/01/2013	SCHEDULED REDEMPTION		56	56	58	60		(4)		(4)		56				2	05/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		06/01/2013	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28				1	05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		06/01/2013	SCHEDULED REDEMPTION		167	167	173	170		(3)		(3)		167				5	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		06/01/2013	SCHEDULED REDEMPTION		1,021	1,021	1,057	1,097		(76)		(76)		1,021				34	06/01/2032	1
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		06/01/2013	SCHEDULED REDEMPTION		118	118	122	120		(2)		(2)		118				4	07/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		06/01/2013	SCHEDULED REDEMPTION		750	750	776	779		(29)		(29)		750				23	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		06/01/2013	SCHEDULED REDEMPTION		58	58	60	59		(1)		(1)		58				2	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		06/01/2013	SCHEDULED REDEMPTION		517	517	535	532		(15)		(15)		517				16	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		06/01/2013	SCHEDULED REDEMPTION		80	80	80	80						80				2	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		06/01/2013	SCHEDULED REDEMPTION		933	933	928	924		9		9		933				25	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		06/01/2013	SCHEDULED REDEMPTION		380	380	378	378		3		3		380				12	09/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		06/01/2013	SCHEDULED REDEMPTION		12	12	13	13						12					01/01/2033	1
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		06/01/2013	SCHEDULED REDEMPTION		3,570	3,570	3,551	3,592		(22)		(22)		3,570				98	03/01/2033	1
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675		06/01/2013	SCHEDULED REDEMPTION		17,961	17,961	17,860	17,921		39		39		17,961				371	03/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		06/01/2013	SCHEDULED REDEMPTION		8,687	8,687	8,988	8,934		(247)		(247)		8,687				282	03/01/2033	1
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		06/01/2013	SCHEDULED REDEMPTION		475	475	480	483		(9)		(9)		475				13	06/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		06/01/2013	SCHEDULED REDEMPTION		8,873	8,873	9,016	9,018		(145)		(145)		8,873				208	08/01/2028	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		06/01/2013	SCHEDULED REDEMPTION		1,437	1,437	1,468	1,471		(35)		(35)		1,437				48	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		06/01/2013	SCHEDULED REDEMPTION		5,855	5,855	5,973	5,986		(131)		(131)		5,855				184	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		06/01/2013	SCHEDULED REDEMPTION		1,353	1,353	1,379	1,380		(27)		(27)		1,353				45	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		06/01/2013	SCHEDULED REDEMPTION		14,693	14,693	14,963	14,967		(274)		(274)		14,693				431	08/01/2023	1
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		06/01/2013	SCHEDULED REDEMPTION		25	25	26	26		(2)		(2)		25				1	07/01/2024	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		06/01/2013	SCHEDULED REDEMPTION		3,287	3,287	3,401	3,413		(126)		(126)		3,287				107	01/01/2028	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		06/01/2013	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	09/01/2022	1
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		06/01/2013	SCHEDULED REDEMPTION		132,638	132,638	137,311	137,094		(4,457)		(4,457)		132,638				1,891	04/01/2032	1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		06/01/2013	SCHEDULED REDEMPTION		6,781	6,781	6,773	6,784		(3)		(3)		6,781				192	04/01/2014	1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		06/01/2013	SCHEDULED REDEMPTION		901	901	931	909		(8)		(8)		901				34	09/01/2014	1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		06/01/2013	SCHEDULED REDEMPTION		1,592	1,592	1,644	1,610		(18)		(18)		1,592				60	10/01/2014	1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		06/01/2013	SCHEDULED REDEMPTION		2,987	2,987	3,084	3,015		(29)		(29)		2,987				110	11/01/2014	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		06/01/2013	SCHEDULED REDEMPTION		1,724	1,724	1,783	1,760		(37)		(37)		1,724				65	01/01/2016	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		06/01/2013	SCHEDULED REDEMPTION		36,349	36,349	37,882	37,206		(857)		(857)		36,349				994	08/01/2018	1
31294K-V7-7	FED HOME LOAN MTG CORP GOLD #E01538		06/01/2013	SCHEDULED REDEMPTION		4,830	4,830	5,011	4,953		(124)		(124)		4,830				112	12/01/2018	1
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011		06/01/2013	SCHEDULED REDEMPTION		4,481	4,481	4,649	4,575		(93)		(93)		4,481				107	10/01/2015	1
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329		06/01/2013	SCHEDULED REDEMPTION		21,334	21,334	22,387	22,199		(866)		(866)		21,334				557	05/01/2017	1
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472		06/01/2013	SCHEDULED REDEMPTION		57,712	57,712	60,562	59,708		(1,996)		(1,996)		57,712				1,542	03/01/2018	1
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		06/01/2013	SCHEDULED REDEMPTION		11,111	11,111	11,659	11,489		(379)		(379)		11,111				271	06/01/2018	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		06/01/2013	SCHEDULED REDEMPTION		5,910	5,910	5,709	5,891		20		20		5,910				141	11/01/2013	1
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		06/01/2013	SCHEDULED REDEMPTION		1,264	1,264	1,306	1,281		(17)		(17)		1,264				49	11/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		06/01/2013	SCHEDULED REDEMPTION		700	700	724	712		(12)		(12)		700				26	02/01/2016	1
3128GS-7E-1	FED HOME LOAN MTG CORP GOLD #E89893		06/01/2013	SCHEDULED REDEMPTION		3,372	3,372	3,539	3,456		(83)		(83)		3,372				91	05/01/2017	1
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		06/01/2013	SCHEDULED REDEMPTION		17,283	17,283	17,737	17,475		(192)		(192)		17,283				402	10/01/2017	1
3128GY-3B-8	FED HOME LOAN MTG CORP GOLD #E94394		06/01/2013	SCHEDULED REDEMPTION		1,077	1,077	1,130	1,111		(34)		(34)		1,077				28	07/01/2017	1
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		06/01/2013	SCHEDULED REDEMPTION		6,909	6,909	7,090	6,996		(87)		(87)		6,909				167	04/01/2018	1
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		06/01/2013	SCHEDULED REDEMPTION		264	264	271	267		(3)		(3)		264				6	07/01/2018	1
3128H6-TT-1	FED HOME LOAN MTG CORP GOLD #E98662		06/01/2013	SCHEDULED REDEMPTION		399	399	414	410		(10)		(10)		399				9	08/01/2018	1
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		06/01/2013	SCHEDULED REDEMPTION		8,822	8,822	9,053	8,925		(104)		(104)		8,822				216	09/01/2018	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		06/01/2013	SCHEDULED REDEMPTION		595	595	610	604		(9)		(9)		595				14	10/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		06/01/2013	SCHEDULED REDEMPTION		6	6	6	6						6					09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		06/01/2013	SCHEDULED REDEMPTION		661	661	670	676		(15)		(15)		661				22	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		06/01/2013	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	12/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		06/01/2013	SCHEDULED REDEMPTION		1,924	1,924	1,979	2,059		(135)		(135)		1,924				70	12/01/2029	1
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		06/01/2013	SCHEDULED REDEMPTION		505	505	525	564		(60)		(60)		505				19	03/01/2030	1
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		06/01/2013	SCHEDULED REDEMPTION		247	247	255	271		(24)		(24)		247				9	09/01/2030	1
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		06/01/2013	SCHEDULED REDEMPTION		290	290	298	312		(22)		(22)		290				10	10/01/2030	1
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		06/01/2013	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					02/01/2031	1
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		06/01/2013	SCHEDULED REDEMPTION		137	137	143	152		(15)		(15)		137				5	05/01/2031	1
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		06/01/2013	SCHEDULED REDEMPTION		639	639	658	687		(48)		(48)		639				23	12/01/2031	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		06/01/2013	SCHEDULED REDEMPTION		124	124	128	134		(10)		(10)		124				4	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		06/01/2013	SCHEDULED REDEMPTION		3,341	3,341	3,456	3,625		(284)		(284)		3,341				111	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		06/01/2013	SCHEDULED REDEMPTION		1,327	1,327	1,372	1,451		(124)		(124)		1,327				44	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		06/01/2013	SCHEDULED REDEMPTION		1,004	1,004	1,038	1,033		(29)		(29)		1,004				31	08/01/2032	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		06/01/2013	SCHEDULED REDEMPTION		288	288	294	294		(6)		(6)		288				8	07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		06/01/2013	SCHEDULED REDEMPTION		327	327	338	338		(11)		(11)		327				10	09/01/2034	1
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410		06/01/2013	SCHEDULED REDEMPTION		22,425	22,425	21,573	21,995		430		430		22,425				538	01/01/2036	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		06/01/2013	SCHEDULED REDEMPTION		548	548	555	552		(4)		(4)		548				17	10/01/2036	1
3128M6-JM-1	FED HOME LOAN MTG CORP GOLD #G04468		06/01/2013	SCHEDULED REDEMPTION		73,731	73,731	74,918	74,469		(738)		(738)		73,731				1,734	07/01/2038	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		06/01/2013	SCHEDULED REDEMPTION		96,130	96,130	92,481	94,305		1,826		1,826		96,130				2,263	08/01/2035	1
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD #G08197		06/01/2013	SCHEDULED REDEMPTION		20,762	20,762	19,325	20,260		502		502		20,762				467	02/01/2037	1
31283K-2R-8	FED HOME LOAN MTG CORP GOLD #G11684		06/01/2013	SCHEDULED REDEMPTION		218,554	218,554	235,544	232,763		(14,209)		(14,209)		218,554				5,714	12/01/2018	1
31283K-2X-5	FED HOME LOAN MTG CORP GOLD #G11690		06/01/2013	SCHEDULED REDEMPTION		22,081	22,081	21,586	21,849		233		233		22,081				417	02/01/2020	1
31283K-4V-7	FED HOME LOAN MTG CORP GOLD #G11736		06/01/2013	SCHEDULED REDEMPTION		2,896	2,896	3,004	2,968		(73)		(73)		2,896				68	04/01/2020	1
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		06/01/2013	SCHEDULED REDEMPTION		9,428	9,428	9,589	9,520		(92)		(92)		9,428				219	08/01/2020	1
31336W-CQ-0	FED HOME LOAN MTG CORP GOLD #G11880		06/01/2013	SCHEDULED REDEMPTION		2,882	2,882	2,986	2,971		(89)		(89)		2,882				68	12/01/2020	1
3128M1-BF-5	FED HOME LOAN MTG CORP GOLD #G11938		06/01/2013	SCHEDULED REDEMPTION		1,032	1,032	1,059	1,055		(23)		(23)		1,032				22	03/01/2021	1
3128M1-GT-0	FED HOME LOAN MTG CORP GOLD #G12110		06/01/2013	SCHEDULED REDEMPTION		1,929	1,929	2,010	2,008		(79)		(79)		1,929				50	06/01/2021	1
3128M1-LA-5	FED HOME LOAN MTG CORP GOLD #G12221		06/01/2013	SCHEDULED REDEMPTION		4,452	4,452	4,671	4,658		(206)		(206)		4,452				116	06/01/2021	1
3128M1-LH-0	FED HOME LOAN MTG CORP GOLD #G12228		06/01/2013	SCHEDULED REDEMPTION		2,244	2,244	2,337	2,333		(89)		(89)		2,244				58	07/01/2021	1
3128M1-L7-2	FED HOME LOAN MTG CORP GOLD #G12250		06/01/2013	SCHEDULED REDEMPTION		474	474	487	485		(11)		(11)		474				10	06/01/2021	1
3128M1-N3-9	FED HOME LOAN MTG CORP GOLD #G12310		06/01/2013	SCHEDULED REDEMPTION		11,421	11,421	11,981	11,989		(568)		(568)		11,421				294	08/01/2021	1
3128M1-PA-1	FED HOME LOAN MTG CORP GOLD #G12317		06/01/2013	SCHEDULED REDEMPTION		18,953	18,953	19,873	19,839		(886)		(886)		18,953				492	08/01/2021	1
3128M1-PE-3	FED HOME LOAN MTG CORP GOLD #G12321		06/01/2013	SCHEDULED REDEMPTION		9,964	9,964	10,389	10,410		(447)		(447)		9,964				255	09/01/2021	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		06/01/2013	SCHEDULED REDEMPTION		63,301	63,301	66,385	66,359		(3,058)		(3,058)		63,301				1,636	12/01/2021	1
3128M1-TK-5	FED HOME LOAN MTG CORP GOLD #G12454		06/01/2013	SCHEDULED REDEMPTION		1,819	1,819	1,895	1,896		(77)		(77)		1,819				47	11/01/2021	1
3128MB-AZ-0	FED HOME LOAN MTG CORP GOLD #G12524		06/01/2013	SCHEDULED REDEMPTION		602	602	632	631		(29)		(29)		602				16	01/01/2022	1
3128MB-CN-5	FED HOME LOAN MTG CORP GOLD #G12577		06/01/2013	SCHEDULED REDEMPTION		19,431	19,431	20,242	20,244		(813)		(813)		19,431				500	03/01/2022	1
3128MB-CT-2	FED HOME LOAN MTG CORP GOLD #G12582		06/01/2013	SCHEDULED REDEMPTION		14,661	14,661	15,273	15,274		(613)		(613)		14,661				368	02/01/2022	1
3128MB-DD-6	FED HOME LOAN MTG CORP GOLD #G12600		06/01/2013	SCHEDULED REDEMPTION		14,624	14,624	15,246	15,255		(631)		(631)		14,624				380	03/01/2022	1
3128MB-DG-9	FED HOME LOAN MTG CORP GOLD #G12603		06/01/2013	SCHEDULED REDEMPTION		18,666	18,666	19,445	19,456		(790)		(790)		18,666				481	04/01/2022	1
3128MB-DJ-3	FED HOME LOAN MTG CORP GOLD #G12605		06/01/2013	SCHEDULED REDEMPTION		23,220	23,220	24,366	24,359		(1,139)		(1,139)		23,220				597	04/01/2022	1
3128MB-DN-4	FED HOME LOAN MTG CORP GOLD #G12609		06/01/2013	SCHEDULED REDEMPTION		10,345	10,345	10,787	10,792		(447)		(447)		10,345				271	04/01/2022	1
3128MB-EP-8	FED HOME LOAN MTG CORP GOLD #G12642		06/01/2013	SCHEDULED REDEMPTION		1,817	1,817	1,907	1,901		(84)		(84)		1,817				49	04/01/2022	1
3128MB-FZ-5	FED HOME LOAN MTG CORP GOLD #G12684		06/01/2013	SCHEDULED REDEMPTION		12,170	12,170	12,770	12,742		(572)		(572)		12,170				313	05/01/2022	1
3128MB-F5-1	FED HOME LOAN MTG CORP GOLD #G12688		06/01/2013	SCHEDULED REDEMPTION		9,150	9,150	9,602	9,608		(458)		(458)		9,150				236	06/01/2022	1
3128MB-F8-5	FED HOME LOAN MTG CORP GOLD #G12691		06/01/2013	SCHEDULED REDEMPTION		47,141	47,141	48,802	48,757		(1,616)		(1,616)		47,141				1,089	06/01/2022	1
3128MB-GE-1	FED HOME LOAN MTG CORP GOLD #G12697		06/01/2013	SCHEDULED REDEMPTION		410	410	427	427		(17)		(17)		410				11	05/01/2022	1
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		06/01/2013	SCHEDULED REDEMPTION		17,406	17,406	18,030	18,018		(613)		(613)		17,406				412	07/01/2022	1
3128MB-GT-8	FED HOME LOAN MTG CORP GOLD #G12710		06/01/2013	SCHEDULED REDEMPTION		1,713	1,713	1,798	1,795		(82)		(82)		1,713				45	07/01/2022	1
3128MB-G3-5	FED HOME LOAN MTG CORP GOLD #G12718		06/01/2013	SCHEDULED REDEMPTION		9,365	9,365	9,765	9,759		(394)		(394)		9,365				251	07/01/2022	1
3128MB-HC-4	FED HOME LOAN MTG CORP GOLD #G12727		06/01/2013	SCHEDULED REDEMPTION		18,568	18,568	19,222	19,248		(681)		(681)		18,568				440	07/01/2022	1
3128MB-HN-0	FED HOME LOAN MTG CORP GOLD #G12737		06/01/2013	SCHEDULED REDEMPTION		1,050	1,050	1,094	1,095		(45)		(45)		1,050				27	08/01/2022	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		06/01/2013	SCHEDULED REDEMPTION		73,783	73,783	76,932	77,069		(3,286)		(3,286)		73,783				1,926	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		06/01/2013	SCHEDULED REDEMPTION		45,110	45,110	46,995	46,975		(1,865)		(1,865)		45,110				1,171	09/01/2022	1
3128MB-LQ-8	FED HOME LOAN MTG CORP GOLD #G12835		06/01/2013	SCHEDULED REDEMPTION		928	928	974	977		(49)		(49)		928				25	11/01/2022	1
3128MB-LX-3	FED HOME LOAN MTG CORP GOLD #G12842		06/01/2013	SCHEDULED REDEMPTION		1,127	1,127	1,157	1,151		(23)		(23)		1,127				24	07/01/2022	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		06/01/2013	SCHEDULED REDEMPTION		70,772	70,772	73,562	73,405		(2,633)		(2,633)		70,772				1,681	10/01/2022	1
3128MB-MP-9	FED HOME LOAN MTG CORP GOLD #G12866		06/01/2013	SCHEDULED REDEMPTION		20,379	20,379	20,920	20,846		(466)		(466)		20,379				431	10/01/2022	1
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		06/01/2013	SCHEDULED REDEMPTION		1,628	1,628	1,671	1,665		(37)		(37)		1,628				35	11/01/2022	1
3128MB-NB-9	FED HOME LOAN MTG CORP GOLD #G12886		06/01/2013	SCHEDULED REDEMPTION		13,250	13,250	13,716	13,700		(450)		(450)		13,250				314	12/01/2022	1
3128MB-NM-5	FED HOME LOAN MTG CORP GOLD #G12896		06/01/2013	SCHEDULED REDEMPTION		3,851	3,851	3,986	3,987		(136)		(136)		3,851				91	11/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		06/01/2013	SCHEDULED REDEMPTION		48,196	48,196	50,271	50,200		(2,004)		(2,004)		48,196				1,244	12/01/2022	1
3128MB-QJ-9	FED HOME LOAN MTG CORP GOLD #G12957		06/01/2013	SCHEDULED REDEMPTION		32,336	32,336	33,685	33,789		(1,453)		(1,453)		32,336				828	01/01/2023	1
3128MB-QT-7	FED HOME LOAN MTG CORP GOLD #G12966		06/01/2013	SCHEDULED REDEMPTION		25,439	25,439	26,564	26,602		(1,163)		(1,163)		25,439				668	01/01/2023	1
3128MB-Q6-7	FED HOME LOAN MTG CORP GOLD #G12977		06/01/2013	SCHEDULED REDEMPTION		19,820	19,820	20,647	20,599		(778)		(778)		19,820				512	10/01/2022	1
3128MB-Q7-5	FED HOME LOAN MTG CORP GOLD #G12978		06/01/2013	SCHEDULED REDEMPTION		31,923	31,923	33,263	33,252		(1,329)		(1,329)		31,923				822	12/01/2022	1
3128MB-RG-4	FED HOME LOAN MTG CORP GOLD #G12987		06/01/2013	SCHEDULED REDEMPTION		881	881	925	923		(42)		(42)		881				23	02/01/2023	1
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		06/01/2013	SCHEDULED REDEMPTION		619,274	619,274	643,682	644,254		(24,980)		(24,980)		619,274				14,497	02/01/2023	1
3128MB-SD-0	FED HOME LOAN MTG CORP GOLD #G13016		06/01/2013	SCHEDULED REDEMPTION		39,471	39,471	41,026	41,043		(1,572)		(1,572)		39,471				923	02/01/2023	1
3128MB-SN-8	FED HOME LOAN MTG CORP GOLD #G13025		06/01/2013	SCHEDULED REDEMPTION		7,381	7,381	7,697	7,697		(315)		(315)		7,381				190	08/01/2022	1
3128MB-S8-1	FED HOME LOAN MTG CORP GOLD #G13043		06/01/2013	SCHEDULED REDEMPTION		19,569	19,569	20,385	20,396		(827)		(827)		19,569				499	02/01/2023	1
3128MB-UA-3	FED HOME LOAN MTG CORP GOLD #G13077		06/01/2013	SCHEDULED REDEMPTION		23,719	23,719	24,890	24,815		(1,097)		(1,097)		23,719				607	04/01/2023	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		06/01/2013	SCHEDULED REDEMPTION		48,250	48,250	50,003	50,094		(1,844)		(1,844)		48,250				1,100	04/01/2023	1
3128MB-UX-3	FED HOME LOAN MTG CORP GOLD #G13098		06/01/2013	SCHEDULED REDEMPTION		6,954	6,954	7,297	7,303		(350)		(350)		6,954				179	09/01/2021	1
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		06/01/2013	SCHEDULED REDEMPTION		156,665	156,665	162,326	163,592		(6,928)		(6,928)		156,665				3,647	04/01/2023	1
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		06/01/2013	SCHEDULED REDEMPTION		25,052	25,052	25,716	25,581		(529)		(529)		25,052				528	05/01/2023	1
3128MB-WE-3	FED HOME LOAN MTG CORP GOLD #G13145		06/01/2013	SCHEDULED REDEMPTION		11,095	11,095	11,565	11,560		(465)		(465)		11,095				285	04/01/2023	1
3128MB-X7-7	FED HOME LOAN MTG CORP GOLD #G13202		06/01/2013	SCHEDULED REDEMPTION		5,525	5,525	5,719	5,707		(181)		(181)		5,525				130	07/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		06/01/2013	SCHEDULED REDEMPTION		75,537	75,537	78,370	78,970		(3,433)		(3,433)		75,537				1,764	05/01/2023	1
3128MB-YV-3	FED HOME LOAN MTG CORP GOLD #G13224		06/01/2013	SCHEDULED REDEMPTION		143,529	143,529	147,336	146,928		(3,399)		(3,399)		143,529				3,024	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		06/01/2013	SCHEDULED REDEMPTION		129,319	129,319	134,113	134,179		(4,860)		(4,860)		129,319				3,054	06/01/2023	1
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		06/01/2013	SCHEDULED REDEMPTION		1,433	1,433	1,484	1,481		(47)		(47)		1,433				34	08/01/2023	1
3128MB-ZJ-9	FED HOME LOAN MTG CORP GOLD #G13245		06/01/2013	SCHEDULED REDEMPTION		33,445	33,445	35,090	35,182		(1,737)		(1,737)		33,445				850	08/01/2023	1
3128MB-ZV-2	FED HOME LOAN MTG CORP GOLD #G13256		06/01/2013	SCHEDULED REDEMPTION		36,502	36,502	38,280	38,245		(1,744)		(1,744)		36,502				943	09/01/2023	1
3128MB-4H-7	FED HOME LOAN MTG CORP GOLD #G13324		06/01/2013	SCHEDULED REDEMPTION		18,201	18,201	19,100	19,069		(869)		(869)		18,201				466	11/01/2023	1
3128MB-4Q-7	FED HOME LOAN MTG CORP GOLD #G13331		06/01/2013	SCHEDULED REDEMPTION		1,483	1,483	1,545	1,546		(63)		(63)		1,483				38	10/01/2023	1
3128MB-4Y-0	FED HOME LOAN MTG CORP GOLD #G13339		06/01/2013	SCHEDULED REDEMPTION		37,669	37,669	39,364	39,323		(1,654)		(1,654)		37,669				978	12/01/2023	1
3128MB-4Z-7	FED HOME LOAN MTG CORP GOLD #G13340		06/01/2013	SCHEDULED REDEMPTION		1,300	1,300	1,355	1,355		(55)		(55)		1,300				34	12/01/2021	1
3128MB-5K-9	FED HOME LOAN MTG CORP GOLD #G13350		06/01/2013	SCHEDULED REDEMPTION		863	863	906	906		(43)		(43)		863				23	10/01/2022	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		06/01/2013	SCHEDULED REDEMPTION		141,959	141,959	146,957	147,007		(5,048)		(5,048)		141,959				3,357	12/01/2023	1
3128MB-5P-8	FED HOME LOAN MTG CORP GOLD #G13354		06/01/2013	SCHEDULED REDEMPTION		16,384	16,384	16,998	17,011		(627)		(627)		16,384				382	11/01/2023	1
3128MB-7H-4	FED HOME LOAN MTG CORP GOLD #G13396		06/01/2013	SCHEDULED REDEMPTION		16,946	16,946	17,653	17,670		(725)		(725)		16,946				437	12/01/2023	1
3128MC-AH-8	FED HOME LOAN MTG CORP GOLD #G13408		06/01/2013	SCHEDULED REDEMPTION		19,200	19,200	19,957	19,944		(744)		(744)		19,200				451	01/01/2024	1
3128MC-BL-8	FED HOME LOAN MTG CORP GOLD #G13443		06/01/2013	SCHEDULED REDEMPTION		2,592	2,592	2,689	2,687		(95)		(95)		2,592				61	04/01/2023	1
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		06/01/2013	SCHEDULED REDEMPTION		1,870	1,870	1,940	1,928		(58)		(58)		1,870				44	02/01/2024	1
3128MC-CK-9	FED HOME LOAN MTG CORP GOLD #G13474		06/01/2013	SCHEDULED REDEMPTION		457,476	457,476	471,057	470,824		(13,349)		(13,349)		457,476				9,551	02/01/2024	1
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		06/01/2013	SCHEDULED REDEMPTION		70,561	70,561	73,169	73,362		(2,802)		(2,802)		70,561				1,648	02/01/2024	1
3128MC-CY-9	FED HOME LOAN MTG CORP GOLD #G13487		06/01/2013	SCHEDULED REDEMPTION		9,981	9,981	10,355	10,319		(338)		(338)		9,981				225	02/01/2024	1
3128MC-C3-7	FED HOME LOAN MTG CORP GOLD #G13490		06/01/2013	SCHEDULED REDEMPTION		8,301	8,301	8,710	8,693		(392)		(392)		8,301				216	12/01/2023	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		06/01/2013	SCHEDULED REDEMPTION		110,461	110,461	114,739	115,007		(4,546)		(4,546)		110,461				2,598	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		06/01/2013	SCHEDULED REDEMPTION		123,228	123,228	128,085	128,551		(5,323)		(5,323)		123,228				2,908	01/01/2024	1
3128MC-DF-9	FED HOME LOAN MTG CORP GOLD #G13502		06/01/2013	SCHEDULED REDEMPTION		32,114	32,114	33,318	33,295		(1,181)		(1,181)		32,114				756	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		06/01/2013	SCHEDULED REDEMPTION		69,867	69,867	72,444	72,205		(2,339)		(2,339)		69,867				1,543	12/01/2022	1
3128MC-DL-6	FED HOME LOAN MTG CORP GOLD #G13507		06/01/2013	SCHEDULED REDEMPTION		9,794	9,794	10,278	10,332		(538)		(538)		9,794				251	01/01/2024	1
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		06/01/2013	SCHEDULED REDEMPTION		19,651	19,651	20,621	20,321		(670)		(670)		19,651				510	10/01/2017	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		06/01/2013	SCHEDULED REDEMPTION		213,143	213,143	221,544	221,821		(8,677)		(8,677)		213,143				4,965	04/01/2024	1
3128MC-GE-9	FED HOME LOAN MTG CORP GOLD #G13597		06/01/2013	SCHEDULED REDEMPTION		5,805	5,805	6,092	6,098		(293)		(293)		5,805				144	12/01/2023	1
3128MC-GW-9	FED HOME LOAN MTG CORP GOLD #G13613		06/01/2013	SCHEDULED REDEMPTION		25,270	25,270	26,518	26,518		(1,248)		(1,248)		25,270				655	12/01/2023	1
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		06/01/2013	SCHEDULED REDEMPTION		22,568	22,568	21,549	22,156		412		412		22,568				433	07/01/2019	1
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		06/01/2013	SCHEDULED REDEMPTION		2,326	2,326	2,413	2,391		(66)		(66)		2,326				55	08/01/2019	1
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031		06/01/2013	SCHEDULED REDEMPTION		12,932	12,932	12,639	12,783		149		149		12,932				241	01/01/2020	1
3128MM-BT-9	FED HOME LOAN MTG CORP GOLD #G18049		06/01/2013	SCHEDULED REDEMPTION		890	890	934	923		(33)		(33)		890				23	04/01/2020	1
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050		06/01/2013	SCHEDULED REDEMPTION		21,214	21,214	20,758	20,989		225		225		21,214				391	04/01/2020	1
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051		06/01/2013	SCHEDULED REDEMPTION		8,423	8,423	8,238	8,329		94		94		8,423				159	05/01/2020	1

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	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080		06/01/2013	SCHEDULED REDEMPTION		18,930	18,930	18,504	18,737		193		193		18,930				366	08/01/2020	1
3128MM-DA-8	FED HOME LOAN MTG CORP GOLD #G18096		06/01/2013	SCHEDULED REDEMPTION		1,592	1,592	1,659	1,654		(62)		(62)		1,592				41	01/01/2021	1
3128MM-DK-6	FED HOME LOAN MTG CORP GOLD #G18105		06/01/2013	SCHEDULED REDEMPTION		7,897	7,897	8,176	8,157		(260)		(260)		7,897				182	03/01/2021	1
3128MM-DL-4	FED HOME LOAN MTG CORP GOLD #G18106		06/01/2013	SCHEDULED REDEMPTION		1,493	1,493	1,556	1,555		(62)		(62)		1,493				38	03/01/2021	1
3128MM-DQ-3	FED HOME LOAN MTG CORP GOLD #G18110		06/01/2013	SCHEDULED REDEMPTION		29,828	29,828	31,072	31,058		(1,230)		(1,230)		29,828				767	04/01/2021	1
3128MM-DU-4	FED HOME LOAN MTG CORP GOLD #G18114		06/01/2013	SCHEDULED REDEMPTION		6,414	6,414	6,731	6,736		(322)		(322)		6,414				166	05/01/2021	1
3128MM-EH-2	FED HOME LOAN MTG CORP GOLD #G18135		06/01/2013	SCHEDULED REDEMPTION		2,915	2,915	3,059	3,063		(148)		(148)		2,915				76	08/01/2021	1
3128MM-ER-0	FED HOME LOAN MTG CORP GOLD #G18143		06/01/2013	SCHEDULED REDEMPTION		8,823	8,823	9,191	9,190		(367)		(367)		8,823				231	10/01/2021	1
3128MM-E6-6	FED HOME LOAN MTG CORP GOLD #G18156		06/01/2013	SCHEDULED REDEMPTION		5,794	5,794	5,998	5,993		(199)		(199)		5,794				135	12/01/2021	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		06/01/2013	SCHEDULED REDEMPTION		51,143	51,143	53,308	53,319		(2,176)		(2,176)		51,143				1,303	12/01/2021	1
3128MM-FD-0	FED HOME LOAN MTG CORP GOLD #G18163		06/01/2013	SCHEDULED REDEMPTION		8,558	8,558	8,980	8,957		(400)		(400)		8,558				223	01/01/2022	1
3128MM-FM-0	FED HOME LOAN MTG CORP GOLD #G18171		06/01/2013	SCHEDULED REDEMPTION		2,030	2,030	2,106	2,104		(74)		(74)		2,030				48	03/01/2022	1
3128MM-FS-7	FED HOME LOAN MTG CORP GOLD #G18176		06/01/2013	SCHEDULED REDEMPTION		815	815	845	845		(30)		(30)		815				19	04/01/2022	1
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		06/01/2013	SCHEDULED REDEMPTION		8,058	8,058	8,342	8,350		(292)		(292)		8,058				186	06/01/2022	1
3128MM-GD-9	FED HOME LOAN MTG CORP GOLD #G18195		06/01/2013	SCHEDULED REDEMPTION		8,157	8,157	8,560	8,559		(402)		(402)		8,157				207	07/01/2022	1
3128MM-GH-0	FED HOME LOAN MTG CORP GOLD #G18199		06/01/2013	SCHEDULED REDEMPTION		4,195	4,195	4,386	4,392		(197)		(197)		4,195				107	08/01/2022	1
3128MM-GN-7	FED HOME LOAN MTG CORP GOLD #G18204		06/01/2013	SCHEDULED REDEMPTION		3,085	3,085	3,237	3,249		(164)		(164)		3,085				80	09/01/2022	1
3128MM-GU-1	FED HOME LOAN MTG CORP GOLD #G18210		06/01/2013	SCHEDULED REDEMPTION		9,483	9,483	9,888	9,910		(427)		(427)		9,483				244	10/01/2022	1
3128MM-G5-6	FED HOME LOAN MTG CORP GOLD #G18219		06/01/2013	SCHEDULED REDEMPTION		1,312	1,312	1,366	1,368		(57)		(57)		1,312				34	11/01/2022	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		06/01/2013	SCHEDULED REDEMPTION		4,152	4,152	4,298	4,298		(145)		(145)		4,152				98	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		06/01/2013	SCHEDULED REDEMPTION		21,603	21,603	22,361	22,418		(815)		(815)		21,603				505	02/01/2023	1
3128MM-HL-0	FED HOME LOAN MTG CORP GOLD #G18234		06/01/2013	SCHEDULED REDEMPTION		13,944	13,944	14,632	14,590		(646)		(646)		13,944				365	02/01/2023	1
3128MM-H6-3	FED HOME LOAN MTG CORP GOLD #G18252		06/01/2013	SCHEDULED REDEMPTION		32,795	32,795	34,414	34,221		(1,426)		(1,426)		32,795				826	05/01/2023	1
3128MM-JB-0	FED HOME LOAN MTG CORP GOLD #G18257		06/01/2013	SCHEDULED REDEMPTION		24,700	24,700	25,355	25,175		(475)		(475)		24,700				542	06/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		06/01/2013	SCHEDULED REDEMPTION		5,343	5,343	5,544	5,547		(204)		(204)		5,343				125	06/01/2023	1
3128MM-JD-6	FED HOME LOAN MTG CORP GOLD #G18259		06/01/2013	SCHEDULED REDEMPTION		1,198	1,198	1,257	1,254		(55)		(55)		1,198				31	06/01/2023	1
3128MM-JK-0	FED HOME LOAN MTG CORP GOLD #G18265		06/01/2013	SCHEDULED REDEMPTION		33,178	33,178	34,732	34,690		(1,512)		(1,512)		33,178				869	07/01/2023	1
3128MM-JP-9	FED HOME LOAN MTG CORP GOLD #G18269		06/01/2013	SCHEDULED REDEMPTION		21,538	21,538	22,437	22,481		(943)		(943)		21,538				561	08/01/2023	1
3128MM-JT-1	FED HOME LOAN MTG CORP GOLD #G18273		06/01/2013	SCHEDULED REDEMPTION		14,435	14,435	15,148	15,191		(756)		(756)		14,435				386	09/01/2023	1
3128MM-JY-0	FED HOME LOAN MTG CORP GOLD #G18278		06/01/2013	SCHEDULED REDEMPTION		914	914	959	957		(43)		(43)		914				23	10/01/2023	1
3128MM-J8-7	FED HOME LOAN MTG CORP GOLD #G18286		06/01/2013	SCHEDULED REDEMPTION		2,485	2,485	2,579	2,576		(90)		(90)		2,485				57	12/01/2023	1
3128MM-J9-5	FED HOME LOAN MTG CORP GOLD #G18287		06/01/2013	SCHEDULED REDEMPTION		8,911	8,911	9,291	9,293		(382)		(382)		8,911				243	12/01/2023	1
3128MM-KG-7	FED HOME LOAN MTG CORP GOLD #G18294		06/01/2013	SCHEDULED REDEMPTION		15,137	15,137	15,769	15,708		(571)		(571)		15,137				394	01/01/2024	1
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		06/01/2013	SCHEDULED REDEMPTION		255,023	255,023	261,787	260,327		(5,304)		(5,304)		255,023				5,401	04/01/2024	1
3128MM-PV-9	FED HOME LOAN MTG CORP GOLD #G18435		06/01/2013	SCHEDULED REDEMPTION		969,511	969,511	995,907	992,876		(23,365)		(23,365)		969,511				11,459	05/01/2027	1
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		06/01/2013	SCHEDULED REDEMPTION		1,387	1,387	1,373	1,386		2		2		1,387				46	12/01/2013	1
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		06/01/2013	SCHEDULED REDEMPTION		4,427	4,427	4,381	4,419		7		7		4,427				146	03/01/2014	1
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056		06/01/2013	SCHEDULED REDEMPTION		509	509	503	506		3		3		509				13	10/01/2035	1
3128PB-ZD-9	FED HOME LOAN MTG CORP GOLD #J00740		06/01/2013	SCHEDULED REDEMPTION		8,701	8,701	9,131	9,003		(302)		(302)		8,701				225	12/01/2020	1
3128PC-FY-3	FED HOME LOAN MTG CORP GOLD #J01083		06/01/2013	SCHEDULED REDEMPTION		40,662	40,662	42,669	42,498		(1,836)		(1,836)		40,662				1,035	01/01/2021	1
3128PC-UK-6	FED HOME LOAN MTG CORP GOLD #J01486		06/01/2013	SCHEDULED REDEMPTION		2,629	2,629	2,722	2,700		(70)		(70)		2,629				65	03/01/2021	1
3128PC-XD-9	FED HOME LOAN MTG CORP GOLD #J01576		06/01/2013	SCHEDULED REDEMPTION		588	588	609	610		(22)		(22)		588				14	04/01/2021	1
3128PC-Y5-5	FED HOME LOAN MTG CORP GOLD #J01632		06/01/2013	SCHEDULED REDEMPTION		2,272	2,272	2,384	2,422		(150)		(150)		2,272				59	04/01/2021	1
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074		06/01/2013	SCHEDULED REDEMPTION		1,956	1,956	1,913	1,933		23		23		1,956				37	06/01/2020	1
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		06/01/2013	SCHEDULED REDEMPTION		192	192	187	190		2		2		192				3	06/01/2019	1
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409		06/01/2013	SCHEDULED REDEMPTION		18,411	18,411	17,989	18,197		214		214		18,411				362	08/01/2020	1
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428		06/01/2013	SCHEDULED REDEMPTION		2,445	2,445	2,389	2,418		27		27		2,445				46	08/01/2020	1
3128PE-BN-7	FED HOME LOAN MTG CORP GOLD #J02745		06/01/2013	SCHEDULED REDEMPTION		14,348	14,348	15,057	14,899		(551)		(551)		14,348				371	07/01/2019	1
3128PE-SW-9	FED HOME LOAN MTG CORP GOLD #J03233		06/01/2013	SCHEDULED REDEMPTION		2,232	2,232	2,310	2,285		(53)		(53)		2,232				48	08/01/2021	1
3128PE-TW-8	FED HOME LOAN MTG CORP GOLD #J03265		06/01/2013	SCHEDULED REDEMPTION		1,136	1,136	1,183	1,184		(48)		(48)		1,136				27	08/01/2021	1
3128PE-XQ-6	FED HOME LOAN MTG CORP GOLD #J03387		06/01/2013	SCHEDULED REDEMPTION		8,454	8,454	8,807	8,845		(391)		(391)		8,454				221	09/01/2021	1
3128PE-XR-4	FED HOME LOAN MTG CORP GOLD #J03388		06/01/2013	SCHEDULED REDEMPTION		5,875	5,875	6,165	6,165		(290)		(290)		5,875				156	09/01/2021	1
3128PE-YK-8	FED HOME LOAN MTG CORP GOLD #J03414		06/01/2013	SCHEDULED REDEMPTION		42	42	44	45		(3)		(3)		42				1	09/01/2021	1
3128PE-2X-5	FED HOME LOAN MTG CORP GOLD #J03490		06/01/2013	SCHEDULED REDEMPTION		3,876	3,876	4,067	4,054		(178)		(178)		3,876				102	10/01/2021	1
3128PE-7C-6	FED HOME LOAN MTG CORP GOLD #J03591		06/01/2013	SCHEDULED REDEMPTION		1,130	1,130	1,179	1,184		(54)		(54)		1,130				29	10/01/2021	1
3128PF-H2-4	FED HOME LOAN MTG CORP GOLD #J03849		06/01/2013	SCHEDULED REDEMPTION		2,791	2,791	2,889	2,886		(95)		(95)		2,791				68	11/01/2021	1
3128PF-KF-1	FED HOME LOAN MTG CORP GOLD #J03894		06/01/2013	SCHEDULED REDEMPTION		7,555	7,555	7,838	7,838		(283)		(283)		7,555				158	11/01/2021	1
3128PF-LU-7	FED HOME LOAN MTG CORP GOLD #J03939		06/01/2013	SCHEDULED REDEMPTION		5,275	5,275	5,536	5,556		(281)		(281)		5,275				144	12/01/2021	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128PF-N2-7	FED HOME LOAN MTG CORP GOLD #J04009		06/01/2013	SCHEDULED REDEMPTION		171	171	177	175		(4)		(4)		171				4	12/01/2021	1
3128PF-PG-4	FED HOME LOAN MTG CORP GOLD #J04023		06/01/2013	SCHEDULED REDEMPTION		6,869	6,869	7,156	7,115		(246)		(246)		6,869				162	01/01/2022	1
3128PF-R4-9	FED HOME LOAN MTG CORP GOLD #J04107		06/01/2013	SCHEDULED REDEMPTION		12,019	12,019	12,613	12,542		(523)		(523)		12,019				303	01/01/2022	1
3128PF-SJ-5	FED HOME LOAN MTG CORP GOLD #J04121		06/01/2013	SCHEDULED REDEMPTION		13,133	13,133	13,781	13,757		(624)		(624)		13,133				311	01/01/2022	1
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		06/01/2013	SCHEDULED REDEMPTION		70,891	70,891	74,391	74,046		(3,155)		(3,155)		70,891				1,928	01/01/2022	1
3128PF-YD-1	FED HOME LOAN MTG CORP GOLD #J04308		06/01/2013	SCHEDULED REDEMPTION		519	519	541	540		(21)		(21)		519				14	02/01/2022	1
3128PF-5U-5	FED HOME LOAN MTG CORP GOLD #J04459		06/01/2013	SCHEDULED REDEMPTION		577	577	599	597		(19)		(19)		577				14	03/01/2022	1
3128PG-F9-9	FED HOME LOAN MTG CORP GOLD #J04692		06/01/2013	SCHEDULED REDEMPTION		1,563	1,563	1,629	1,651		(87)		(87)		1,563				40	04/01/2022	1
3128PG-MQ-3	FED HOME LOAN MTG CORP GOLD #J04867		06/01/2013	SCHEDULED REDEMPTION		2,455	2,455	2,557	2,598		(143)		(143)		2,455				59	05/01/2022	1
3128PG-UE-1	FED HOME LOAN MTG CORP GOLD #J05081		06/01/2013	SCHEDULED REDEMPTION		90,734	90,734	94,137	93,361		(2,627)		(2,627)		90,734				1,900	06/01/2022	1
3128PG-VQ-3	FED HOME LOAN MTG CORP GOLD #J05123		06/01/2013	SCHEDULED REDEMPTION		3,943	3,943	4,111	4,126		(183)		(183)		3,943				92	06/01/2022	1
3128PG-W5-8	FED HOME LOAN MTG CORP GOLD #J05168		06/01/2013	SCHEDULED REDEMPTION		7,953	7,953	8,305	8,269		(316)		(316)		7,953				191	07/01/2022	1
3128PG-2W-2	FED HOME LOAN MTG CORP GOLD #J05289		06/01/2013	SCHEDULED REDEMPTION		554	554	575	578		(24)		(24)		554				13	08/01/2022	1
3128PH-AJ-0	FED HOME LOAN MTG CORP GOLD #J05409		06/01/2013	SCHEDULED REDEMPTION		41,410	41,410	42,936	42,898		(1,488)		(1,488)		41,410				1,012	08/01/2022	1
3128PH-AK-7	FED HOME LOAN MTG CORP GOLD #J05410		06/01/2013	SCHEDULED REDEMPTION		12,328	12,328	12,874	12,992		(665)		(665)		12,328				327	08/01/2022	1
3128PH-CE-9	FED HOME LOAN MTG CORP GOLD #J05469		06/01/2013	SCHEDULED REDEMPTION		5,606	5,606	5,840	5,821		(215)		(215)		5,606				141	07/01/2022	1
3128PH-E9-8	FED HOME LOAN MTG CORP GOLD #J05560		06/01/2013	SCHEDULED REDEMPTION		116	116	121	124		(9)		(9)		116				3	09/01/2022	1
3128PH-GX-3	FED HOME LOAN MTG CORP GOLD #J05614		06/01/2013	SCHEDULED REDEMPTION		4,092	4,092	4,267	4,285		(192)		(192)		4,092				97	09/01/2022	1
3128PH-J4-4	FED HOME LOAN MTG CORP GOLD #J05683		06/01/2013	SCHEDULED REDEMPTION		53,651	53,651	55,889	56,010		(2,358)		(2,358)		53,651				1,444	10/01/2022	1
3128PH-NE-7	FED HOME LOAN MTG CORP GOLD #J05789		06/01/2013	SCHEDULED REDEMPTION		179	179	187	186		(7)		(7)		179				5	10/01/2022	1
3128PH-3E-9	FED HOME LOAN MTG CORP GOLD #J06197		06/01/2013	SCHEDULED REDEMPTION		467	467	486	489		(23)		(23)		467				12	10/01/2021	1
3128PJ-BX-4	FED HOME LOAN MTG CORP GOLD #J06354		06/01/2013	SCHEDULED REDEMPTION		3,371	3,371	3,511	3,457		(86)		(86)		3,371				78	11/01/2022	1
3128PJ-CD-7	FED HOME LOAN MTG CORP GOLD #J06368		06/01/2013	SCHEDULED REDEMPTION		1,381	1,381	1,439	1,443		(62)		(62)		1,381				34	11/01/2022	1
3128PJ-F5-1	FED HOME LOAN MTG CORP GOLD #J06488		06/01/2013	SCHEDULED REDEMPTION		1,302	1,302	1,356	1,351		(49)		(49)		1,302				33	12/01/2022	1
3128PJ-F9-3	FED HOME LOAN MTG CORP GOLD #J06492		06/01/2013	SCHEDULED REDEMPTION		1,580	1,580	1,646	1,655		(75)		(75)		1,580				40	12/01/2022	1
3128PJ-JH-1	FED HOME LOAN MTG CORP GOLD #J06564		06/01/2013	SCHEDULED REDEMPTION		43	43	45	46		(2)		(2)		43				1	12/01/2022	1
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		06/01/2013	SCHEDULED REDEMPTION		20,084	20,084	21,076	20,860		(775)		(775)		20,084				521	12/01/2022	1
3128PJ-ML-8	FED HOME LOAN MTG CORP GOLD #J06663		06/01/2013	SCHEDULED REDEMPTION		55	55	57	57		(2)		(2)		55				1	12/01/2022	1
3128PJ-M3-8	FED HOME LOAN MTG CORP GOLD #J06678		06/01/2013	SCHEDULED REDEMPTION		3,991	3,991	4,172	4,147		(156)		(156)		3,991				99	01/01/2023	1
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		06/01/2013	SCHEDULED REDEMPTION		2,040	2,040	2,112	2,107		(67)		(67)		2,040				48	02/01/2023	1
3128PJ-S6-5	FED HOME LOAN MTG CORP GOLD #J06841		06/01/2013	SCHEDULED REDEMPTION		9,056	9,056	9,396	9,446		(389)		(389)		9,056				216	01/01/2023	1
3128PJ-TF-4	FED HOME LOAN MTG CORP GOLD #J06850		06/01/2013	SCHEDULED REDEMPTION		37,585	37,585	39,441	39,366		(1,781)		(1,781)		37,585				870	01/01/2023	1
3128PJ-TZ-0	FED HOME LOAN MTG CORP GOLD #J06868		06/01/2013	SCHEDULED REDEMPTION		1,168	1,168	1,226	1,239		(71)		(71)		1,168				30	01/01/2023	1
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		06/01/2013	SCHEDULED REDEMPTION		10,049	10,049	10,402	10,317		(269)		(269)		10,049				238	02/01/2018	1
3128PJ-XF-9	FED HOME LOAN MTG CORP GOLD #J06978		06/01/2013	SCHEDULED REDEMPTION		9,351	9,351	9,680	9,756		(405)		(405)		9,351				225	02/01/2023	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		06/01/2013	SCHEDULED REDEMPTION		1,189	1,189	1,236	1,238		(50)		(50)		1,189				28	04/01/2023	1
3128PK-QX-5	FED HOME LOAN MTG CORP GOLD #J07670		06/01/2013	SCHEDULED REDEMPTION		9,578	9,578	9,916	9,888		(310)		(310)		9,578				237	04/01/2023	1
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		06/01/2013	SCHEDULED REDEMPTION		11,187	11,187	11,628	11,553		(366)		(366)		11,187				264	04/01/2023	1
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		06/01/2013	SCHEDULED REDEMPTION		44,531	44,531	45,712	45,462		(931)		(931)		44,531				932	05/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		06/01/2013	SCHEDULED REDEMPTION		112,126	112,126	116,077	117,621		(5,495)		(5,495)		112,126				2,703	05/01/2023	1
3128PK-YX-6	FED HOME LOAN MTG CORP GOLD #J07926		06/01/2013	SCHEDULED REDEMPTION		15,321	15,321	15,895	15,846		(525)		(525)		15,321				359	05/01/2023	1
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		06/01/2013	SCHEDULED REDEMPTION		1,253	1,253	1,297	1,314		(61)		(61)		1,253				29	06/01/2023	1
3128PL-B5-0	FED HOME LOAN MTG CORP GOLD #J08160		06/01/2013	SCHEDULED REDEMPTION		22,256	22,256	23,038	23,011		(754)		(754)		22,256				525	12/01/2022	1
3128PL-DF-6	FED HOME LOAN MTG CORP GOLD #J08202		06/01/2013	SCHEDULED REDEMPTION		3,350	3,350	3,475	3,475		(125)		(125)		3,350				78	07/01/2023	1
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		06/01/2013	SCHEDULED REDEMPTION		112,463	112,463	118,016	117,728		(5,265)		(5,265)		112,463				3,004	12/01/2022	1
3128PL-J7-8	FED HOME LOAN MTG CORP GOLD #J08386		06/01/2013	SCHEDULED REDEMPTION		2,372	2,372	2,489	2,533		(161)		(161)		2,372				57	07/01/2023	1
3128PL-NZ-1	FED HOME LOAN MTG CORP GOLD #J08508		06/01/2013	SCHEDULED REDEMPTION		3,937	3,937	4,101	4,089		(152)		(152)		3,937				102	08/01/2023	1
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		06/01/2013	SCHEDULED REDEMPTION		68,882	68,882	72,283	74,114		(5,231)		(5,231)		68,882				1,674	08/01/2023	1
3128PL-P2-2	FED HOME LOAN MTG CORP GOLD #J08541		06/01/2013	SCHEDULED REDEMPTION		633	633	664	680		(48)		(48)		633				16	09/01/2023	1
3128PL-QR-6	FED HOME LOAN MTG CORP GOLD #J08564		06/01/2013	SCHEDULED REDEMPTION		47,901	47,901	49,947	50,299		(2,399)		(2,399)		47,901				1,107	09/01/2023	1
3128PL-Q7-0	FED HOME LOAN MTG CORP GOLD #J08578		06/01/2013	SCHEDULED REDEMPTION		88	88	92	94		(6)		(6)		88				2	08/01/2023	1
3128PL-Q8-8	FED HOME LOAN MTG CORP GOLD #J08579		06/01/2013	SCHEDULED REDEMPTION		3,250	3,250	3,411	3,446		(196)		(196)		3,250				89	08/01/2023	1
3128PL-TP-7	FED HOME LOAN MTG CORP GOLD #J08658		06/01/2013	SCHEDULED REDEMPTION		4,817	4,817	5,018	5,149		(332)		(332)		4,817				116	09/01/2023	1
3128PL-UJ-9	FED HOME LOAN MTG CORP GOLD #J08685		06/01/2013	SCHEDULED REDEMPTION		1,297	1,297	1,343	1,338		(40)		(40)		1,297				29	09/01/2023	1
3128PL-WH-1	FED HOME LOAN MTG CORP GOLD #J08748		06/01/2013	SCHEDULED REDEMPTION		408	408	427	431		(23)		(23)		408				11	10/01/2023	1
3128PL-X8-0	FED HOME LOAN MTG CORP GOLD #J08803		06/01/2013	SCHEDULED REDEMPTION		24,703	24,703	25,571	25,627		(923)		(923)		24,703				574	10/01/2023	1
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		06/01/2013	SCHEDULED REDEMPTION		36,890	36,890	38,189	38,834		(1,944)		(1,944)		36,890				897	10/01/2023	1
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		06/01/2013	SCHEDULED REDEMPTION		61,508	61,508	63,700	64,342		(2,834)		(2,834)		61,508				1,447	11/01/2023	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128PL-7L-0	FED HOME LOAN MTG CORP GOLD #J08999		06/01/2013	SCHEDULED REDEMPTION		11,646	11,646	12,221	12,127		(481)		(481)		11,646				297	12/01/2023	1
3128PM-A3-4	FED HOME LOAN MTG CORP GOLD #J09026		06/01/2013	SCHEDULED REDEMPTION		3,069	3,069	3,200	3,204		(134)		(134)		3,069				80	12/01/2023	1
3128PM-FE-5	FED HOME LOAN MTG CORP GOLD #J09165		06/01/2013	SCHEDULED REDEMPTION		81	81	84	86		(5)		(5)		81				2	12/01/2023	1
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		06/01/2013	SCHEDULED REDEMPTION		7,513	7,513	7,884	7,845		(332)		(332)		7,513				193	01/01/2019	1
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		06/01/2013	SCHEDULED REDEMPTION		5,033	5,033	5,209	5,137		(104)		(104)		5,033				119	01/01/2024	1
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		06/01/2013	SCHEDULED REDEMPTION		7,371	7,371	7,630	7,578		(208)		(208)		7,371				174	01/01/2019	1
3128PM-J3-5	FED HOME LOAN MTG CORP GOLD #J09282		06/01/2013	SCHEDULED REDEMPTION		1,183	1,183	1,234	1,219		(36)		(36)		1,183				31	11/01/2023	1
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		06/01/2013	SCHEDULED REDEMPTION		1,572	1,572	1,650	1,694		(122)		(122)		1,572				41	02/01/2019	1
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		06/01/2013	SCHEDULED REDEMPTION		630	630	652	653		(23)		(23)		630				16	02/01/2024	1
3128PM-L9-9	FED HOME LOAN MTG CORP GOLD #J09352		06/01/2013	SCHEDULED REDEMPTION		7,647	7,647	7,931	7,839		(193)		(193)		7,647				180	03/01/2024	1
3128PM-MD-9	FED HOME LOAN MTG CORP GOLD #J09356		06/01/2013	SCHEDULED REDEMPTION		18,731	18,731	19,434	19,436		(704)		(704)		18,731				461	02/01/2024	1
3128PM-MU-1	FED HOME LOAN MTG CORP GOLD #J09371		06/01/2013	SCHEDULED REDEMPTION		720	720	747	743		(22)		(22)		720				17	03/01/2024	1
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		06/01/2013	SCHEDULED REDEMPTION		5,863	5,863	6,153	6,215		(352)		(352)		5,863				152	03/01/2019	1
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		06/01/2013	SCHEDULED REDEMPTION		10,437	10,437	10,714	10,648		(210)		(210)		10,437				223	04/01/2024	1
3128PM-Q9-4	FED HOME LOAN MTG CORP GOLD #J09480		06/01/2013	SCHEDULED REDEMPTION		18,359	18,359	19,047	18,862		(503)		(503)		18,359				386	03/01/2024	1
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		06/01/2013	SCHEDULED REDEMPTION		6,749	6,749	6,928	6,876		(128)		(128)		6,749				143	04/01/2024	1
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		06/01/2013	SCHEDULED REDEMPTION		127,707	127,707	131,094	129,965		(2,258)		(2,258)		127,707				2,682	04/01/2024	1
3128PM-XH-8	FED HOME LOAN MTG CORP GOLD #J09680		06/01/2013	SCHEDULED REDEMPTION		4,973	4,973	5,148	5,106		(133)		(133)		4,973				109	05/01/2024	1
3128PN-BS-6	FED HOME LOAN MTG CORP GOLD #J09949		06/01/2013	SCHEDULED REDEMPTION		3,731	3,731	3,878	3,891		(159)		(159)		3,731				88	07/01/2023	1
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		06/01/2013	SCHEDULED REDEMPTION		19,165	19,165	20,112	19,963		(798)		(798)		19,165				505	07/01/2024	1
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		06/01/2013	SCHEDULED REDEMPTION		412,419	412,419	431,236	429,462		(17,042)		(17,042)		412,419				6,070	03/01/2027	1
3128PY-YP-3	FED HOME LOAN MTG CORP GOLD #J18818		06/01/2013	SCHEDULED REDEMPTION		408,399	408,399	419,056	417,918		(9,518)		(9,518)		408,399				4,819	04/01/2027	1
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		06/01/2013	SCHEDULED REDEMPTION		575,407	575,407	601,008	598,776		(23,370)		(23,370)		575,407				8,054	05/01/2027	1
3128Q0-E9-4	FED HOME LOAN MTG CORP GOLD #J19160		06/01/2013	SCHEDULED REDEMPTION		814,726	814,726	851,643	848,168		(33,442)		(33,442)		814,726				12,003	05/01/2027	1
3128Q0-FZ-5	FED HOME LOAN MTG CORP GOLD #J19184		06/01/2013	SCHEDULED REDEMPTION		379,502	379,502	390,057	389,017		(9,515)		(9,515)		379,502				4,512	05/01/2027	1
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		06/01/2013	SCHEDULED REDEMPTION		481,727	481,727	503,291	500,819		(19,092)		(19,092)		481,727				6,821	05/01/2027	1
3128Q0-H6-7	FED HOME LOAN MTG CORP GOLD #J19253		06/01/2013	SCHEDULED REDEMPTION		533,551	533,551	548,641	546,947		(13,395)		(13,395)		533,551				6,571	05/01/2027	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		06/01/2013	SCHEDULED REDEMPTION		4,858	4,858	4,746	4,747		111		111		4,858				142	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		06/01/2013	SCHEDULED REDEMPTION		3,434	3,434	3,354	3,368		65		65		3,434				97	08/01/2028	1
31361C-U9-0	FED NATL MTG ASSOC #027608		06/01/2013	SCHEDULED REDEMPTION		900	900	920	905		(5)		(5)		900				36	06/01/2016	1
31361M-ML-0	FED NATL MTG ASSOC #035463		06/01/2013	SCHEDULED REDEMPTION		66	66	68	67		(2)		(2)		66				3	02/01/2017	1
313615-H4-1	FED NATL MTG ASSOC #050651		06/01/2013	SCHEDULED REDEMPTION		28	28	30	30		(2)		(2)		28				1	08/01/2022	1
31365D-JD-8	FED NATL MTG ASSOC #124560		06/01/2013	SCHEDULED REDEMPTION		351	351	361	362		(11)		(11)		351				14	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		06/01/2013	SCHEDULED REDEMPTION		21	21	22	23		(1)		(1)		21				1	01/01/2023	1
31365T-2M-1	FED NATL MTG ASSOC #137680		06/01/2013	SCHEDULED REDEMPTION		5	5	5	5						5					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		06/01/2013	SCHEDULED REDEMPTION		49	49	51	51		(2)		(2)		49				2	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		06/01/2013	SCHEDULED REDEMPTION		549	549	575	566		(17)		(17)		549				22	04/01/2017	1
31368H-H2-2	FED NATL MTG ASSOC #190249		06/01/2013	SCHEDULED REDEMPTION		345	345	341	342		3		3		345				11	10/01/2023	1
31368H-JV-6	FED NATL MTG ASSOC #190276		06/01/2013	SCHEDULED REDEMPTION		237	237	249	248		(12)		(12)		237				7	10/01/2024	1
31368H-K8-5	FED NATL MTG ASSOC #190319		06/01/2013	SCHEDULED REDEMPTION		253	253	254	254		(1)		(1)		253				8	02/01/2032	1
31368H-K9-3	FED NATL MTG ASSOC #190320		06/01/2013	SCHEDULED REDEMPTION		904	904	945	997		(93)		(93)		904				30	04/01/2032	1
31369B-U8-6	FED NATL MTG ASSOC #205907		06/01/2013	SCHEDULED REDEMPTION		204	204	208	209		(4)		(4)		204				7	03/01/2023	1
31370F-5C-3	FED NATL MTG ASSOC #230443		06/01/2013	SCHEDULED REDEMPTION		127	127	131	130		(3)		(3)		127				4	09/01/2023	1
31371E-U6-0	FED NATL MTG ASSOC #250005		06/01/2013	SCHEDULED REDEMPTION		9,076	9,076	9,379	9,580		(504)		(504)		9,076				306	04/01/2024	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		06/01/2013	SCHEDULED REDEMPTION		893	893	917	923		(31)		(31)		893				35	12/01/2024	1
31371E-5J-0	FED NATL MTG ASSOC #250249		06/01/2013	SCHEDULED REDEMPTION		28	28	30	29		(1)		(1)		28				1	01/01/2015	1
31371E-5P-6	FED NATL MTG ASSOC #250254		06/01/2013	SCHEDULED REDEMPTION		63	63	67	65		(2)		(2)		63				3	02/01/2015	1
31371G-TR-1	FED NATL MTG ASSOC #251760		05/01/2013	SCHEDULED REDEMPTION		45	45	45	45						45					06/01/2013	1
31371H-E4-6	FED NATL MTG ASSOC #252255		06/01/2013	SCHEDULED REDEMPTION		317	317	303	297		20		20		317				10	02/01/2029	1
31371H-GY-8	FED NATL MTG ASSOC #252315		06/01/2013	SCHEDULED REDEMPTION		16,797	16,797	15,959	16,200		597		597		16,797				406	02/01/2029	1
31371H-LU-0	FED NATL MTG ASSOC #252439		06/01/2013	SCHEDULED REDEMPTION		230	230	242	245		(15)		(15)		230				7	05/01/2029	1
31371H-NN-4	FED NATL MTG ASSOC #252497		06/01/2013	SCHEDULED REDEMPTION		566	566	568	569		(3)		(3)		566				17	06/01/2029	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		06/01/2013	SCHEDULED REDEMPTION		843	843	874	862		(19)		(19)		843				25	06/01/2019	1
31371H-VG-0	FED NATL MTG ASSOC #252715		06/01/2013	SCHEDULED REDEMPTION		315	315	331	333		(18)		(18)		315				10	09/01/2029	1
31371H-X9-4	FED NATL MTG ASSOC #252804		06/01/2013	SCHEDULED REDEMPTION		202	202	212	214		(13)		(13)		202				7	10/01/2029	1
31371H-2B-3	FED NATL MTG ASSOC #252870		06/01/2013	SCHEDULED REDEMPTION		806	806	802	805		2		2		806				27	11/01/2014	1
31371H-2D-9	FED NATL MTG ASSOC #252872		06/01/2013	SCHEDULED REDEMPTION		575	575	592	596		(22)		(22)		575				18	11/01/2029	1
31371H-4H-8	FED NATL MTG ASSOC #252924		06/01/2013	SCHEDULED REDEMPTION		509	509	492	487		22		22		509				18	12/01/2029	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371J-BA-1	FED NATL MTG ASSOC #253033		06/01/2013	SCHEDULED REDEMPTION		1,340	1,340	1,391	1,367		(27)		(27)		1,340				44	02/01/2015	1
31371J-BM-5	FED NATL MTG ASSOC #253044		06/01/2013	SCHEDULED REDEMPTION		572	572	577	573		(2)		(2)		572				22	11/01/2014	1
31371J-DM-3	FED NATL MTG ASSOC #253108		06/01/2013	SCHEDULED REDEMPTION		127	127	130	129		(2)		(2)		127				4	03/01/2015	1
31371J-DS-0	FED NATL MTG ASSOC #253113		06/01/2013	SCHEDULED REDEMPTION		2,221	2,221	2,306	2,436		(216)		(216)		2,221				76	03/01/2030	1
31371J-GA-6	FED NATL MTG ASSOC #253193		06/01/2013	SCHEDULED REDEMPTION		800	800	807	804		(3)		(3)		800				28	04/01/2015	1
31371J-ND-2	FED NATL MTG ASSOC #253388		06/01/2013	SCHEDULED REDEMPTION		268	268	271	270		(1)		(1)		268				10	07/01/2015	1
31371J-SC-9	FED NATL MTG ASSOC #253515		06/01/2013	SCHEDULED REDEMPTION		4,011	4,011	4,165	4,387		(376)		(376)		4,011				143	11/01/2030	1
31371J-S6-2	FED NATL MTG ASSOC #253541		06/01/2013	SCHEDULED REDEMPTION		541	541	561	556		(15)		(15)		541				18	12/01/2015	1
31371J-UE-2	FED NATL MTG ASSOC #253581		06/01/2013	SCHEDULED REDEMPTION		1,783	1,783	1,846	1,830		(47)		(47)		1,783				61	01/01/2016	1
31371J-UG-7	FED NATL MTG ASSOC #253583		06/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2031	1
31371J-V4-3	FED NATL MTG ASSOC #253635		06/01/2013	SCHEDULED REDEMPTION		963	963	990	982		(19)		(19)		963				32	02/01/2016	1
31371J-WB-6	FED NATL MTG ASSOC #253642		06/01/2013	SCHEDULED REDEMPTION		461	461	482	507		(47)		(47)		461				15	02/01/2031	1
31371J-WC-4	FED NATL MTG ASSOC #253643		06/01/2013	SCHEDULED REDEMPTION		926	926	962	1,004		(78)		(78)		926				32	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		06/01/2013	SCHEDULED REDEMPTION		117	117	120	127		(10)		(10)		117				4	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		06/01/2013	SCHEDULED REDEMPTION		1	1	1	1						1					03/01/2031	1
31371J-3G-7	FED NATL MTG ASSOC #253799		06/01/2013	SCHEDULED REDEMPTION		1,921	1,921	1,960	1,945		(24)		(24)		1,921				58	05/01/2016	1
31371J-5E-0	FED NATL MTG ASSOC #253845		06/01/2013	SCHEDULED REDEMPTION		656	656	682	669		(13)		(13)		656				19	06/01/2016	1
31371J-5K-6	FED NATL MTG ASSOC #253850		06/01/2013	SCHEDULED REDEMPTION		1,973	1,973	2,047	2,017		(45)		(45)		1,973				64	06/01/2016	1
31371J-7C-2	FED NATL MTG ASSOC #253891		06/01/2013	SCHEDULED REDEMPTION		2,335	2,335	2,413	2,514		(179)		(179)		2,335				74	07/01/2031	1
31371J-7F-5	FED NATL MTG ASSOC #253894		06/01/2013	SCHEDULED REDEMPTION		3,824	3,824	4,015	4,052		(228)		(228)		3,824				118	08/01/2031	1
31371K-DL-2	FED NATL MTG ASSOC #254007		06/01/2013	SCHEDULED REDEMPTION		212	212	222	224		(12)		(12)		212				6	10/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		06/01/2013	SCHEDULED REDEMPTION		21	21	23	24		(3)		(3)		21				1	09/01/2031	1
31371K-F9-7	FED NATL MTG ASSOC #254092		06/01/2013	SCHEDULED REDEMPTION		2,808	2,808	2,825	2,840		(32)		(32)		2,808				85	12/01/2031	1
31371K-HT-1	FED NATL MTG ASSOC #254142		06/01/2013	SCHEDULED REDEMPTION		128	128	131	130		(2)		(2)		128				4	01/01/2017	1
31371K-JY-8	FED NATL MTG ASSOC #254179		06/01/2013	SCHEDULED REDEMPTION		4,828	4,828	4,978	5,006		(178)		(178)		4,828				137	01/01/2022	1
31371K-NV-9	FED NATL MTG ASSOC #254304		06/01/2013	SCHEDULED REDEMPTION		3,072	3,072	3,167	3,185		(113)		(113)		3,072				88	05/01/2022	1
31371K-N3-1	FED NATL MTG ASSOC #254310		06/01/2013	SCHEDULED REDEMPTION		3,166	3,166	3,245	3,226		(60)		(60)		3,166				90	05/01/2032	1
31371K-SH-5	FED NATL MTG ASSOC #254420		06/01/2013	SCHEDULED REDEMPTION		69	69	72	72		(2)		(2)		69				2	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		06/01/2013	SCHEDULED REDEMPTION		2,779	2,779	2,865	2,880		(100)		(100)		2,779				77	08/01/2022	1
31371K-WF-4	FED NATL MTG ASSOC #254546		06/01/2013	SCHEDULED REDEMPTION		7,165	7,165	7,312	7,238		(73)		(73)		7,165				187	12/01/2017	1
31371K-WG-2	FED NATL MTG ASSOC #254547		06/01/2013	SCHEDULED REDEMPTION		15,310	15,310	15,968	15,714		(404)		(404)		15,310				426	12/01/2017	1
31371K-3D-1	FED NATL MTG ASSOC #254696		06/01/2013	SCHEDULED REDEMPTION		721	721	734	728		(6)		(6)		721				19	03/01/2018	1
31371K-3L-3	FED NATL MTG ASSOC #254703		06/01/2013	SCHEDULED REDEMPTION		18,248	18,248	19,032	18,689		(442)		(442)		18,248				532	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		06/01/2013	SCHEDULED REDEMPTION		8,027	8,027	8,372	8,216		(189)		(189)		8,027				229	03/01/2018	1
31371L-BB-4	FED NATL MTG ASSOC #254834		06/01/2013	SCHEDULED REDEMPTION		286	286	292	289		(3)		(3)		286				7	08/01/2018	1
31371L-DH-9	FED NATL MTG ASSOC #254904		06/01/2013	SCHEDULED REDEMPTION		3,317	3,317	3,294	3,301		16		16		3,317				87	10/01/2033	1
31371L-E2-1	FED NATL MTG ASSOC #254953		06/01/2013	SCHEDULED REDEMPTION		1,285	1,285	1,271	1,277		8		8		1,285				30	11/01/2018	1
31371L-JS-9	FED NATL MTG ASSOC #255073		06/01/2013	SCHEDULED REDEMPTION		8,895	8,895	8,744	8,800		94		94		8,895				233	02/01/2034	1
31371L-KW-8	FED NATL MTG ASSOC #255109		06/01/2013	SCHEDULED REDEMPTION		2,145	2,145	2,192	2,168		(23)		(23)		2,145				51	03/01/2019	1
31371L-QZ-5	FED NATL MTG ASSOC #255272		06/01/2013	SCHEDULED REDEMPTION		3,051	3,051	2,950	3,009		41		41		3,051				58	06/01/2019	1
31371L-SG-5	FED NATL MTG ASSOC #255319		06/01/2013	SCHEDULED REDEMPTION		956	956	967	964		(8)		(8)		956				23	08/01/2019	1
31371L-TV-1	FED NATL MTG ASSOC #255364		06/01/2013	SCHEDULED REDEMPTION		5,160	5,160	5,213	5,264		(104)		(104)		5,160				148	09/01/2034	1
31371L-4K-2	FED NATL MTG ASSOC #255626		06/01/2013	SCHEDULED REDEMPTION		2,221	2,221	2,256	2,240		(19)		(19)		2,221				52	03/01/2020	1
31371M-DH-7	FED NATL MTG ASSOC #255804		06/01/2013	SCHEDULED REDEMPTION		597	597	580	586		11		11		597				12	07/01/2020	1
31371M-PL-5	FED NATL MTG ASSOC #256127		06/01/2013	SCHEDULED REDEMPTION		75,774	75,774	74,400	75,229		545		545		75,774				1,947	01/01/2036	1
31371M-SB-4	FED NATL MTG ASSOC #256214		06/01/2013	SCHEDULED REDEMPTION		5,957	5,957	5,468	5,756		201		201		5,957				134	03/01/2036	1
31371M-4C-8	FED NATL MTG ASSOC #256519		06/01/2013	SCHEDULED REDEMPTION		26,508	26,508	27,607	27,510		(1,002)		(1,002)		26,508				701	12/01/2021	1
31371N-HW-8	FED NATL MTG ASSOC #256845		06/01/2013	SCHEDULED REDEMPTION		1,581	1,581	1,607	1,601		(20)		(20)		1,581				49	08/01/2037	1
31371N-J8-9	FED NATL MTG ASSOC #256887		06/01/2013	SCHEDULED REDEMPTION		1,212	1,212	1,264	1,266		(53)		(53)		1,212				31	09/01/2022	1
31371N-M2-8	FED NATL MTG ASSOC #256977		06/01/2013	SCHEDULED REDEMPTION		6,202	6,202	6,387	6,347		(145)		(145)		6,202				139	11/01/2022	1
31371N-NZ-4	FED NATL MTG ASSOC #257008		06/01/2013	SCHEDULED REDEMPTION		8,739	8,739	9,102	9,087		(348)		(348)		8,739				222	12/01/2022	1
31371N-SH-9	FED NATL MTG ASSOC #257120		06/01/2013	SCHEDULED REDEMPTION		28,171	28,171	28,887	28,746		(575)		(575)		28,171				598	02/01/2023	1
31371N-U9-4	FED NATL MTG ASSOC #257208		06/01/2013	SCHEDULED REDEMPTION		16,129	16,129	16,539	16,453		(324)		(324)		16,129				336	05/01/2023	1
31371N-VM-4	FED NATL MTG ASSOC #257220		06/01/2013	SCHEDULED REDEMPTION		1,431	1,431	1,480	1,474		(43)		(43)		1,431				33	05/01/2023	1
31371N-V3-6	FED NATL MTG ASSOC #257234		06/01/2013	SCHEDULED REDEMPTION		1,903	1,903	1,970	1,964		(61)		(61)		1,903				45	06/01/2023	1
31371N-Z2-4	FED NATL MTG ASSOC #257361		06/01/2013	SCHEDULED REDEMPTION		6,485	6,485	6,650	6,614		(129)		(129)		6,485				145	08/01/2023	1
31371N-3T-0	FED NATL MTG ASSOC #257410		06/01/2013	SCHEDULED REDEMPTION		20,528	20,528	21,262	21,202		(674)		(674)		20,528				495	10/01/2023	1
31371P-BP-4	FED NATL MTG ASSOC #257546		06/01/2013	SCHEDULED REDEMPTION		23,508	23,508	24,105	23,916		(409)		(409)		23,508				451	11/01/2023	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31372Q-KV-8	FED NATL MTG ASSOC #279408		06/01/2013	SCHEDULED REDEMPTION		305	305	310	312		(7)		(7)		305				10	05/01/2024	1
31372R-NB-7	FED NATL MTG ASSOC #280386		06/01/2013	SCHEDULED REDEMPTION		15	15	16	17		(1)		(1)		15				1	06/01/2024	1
31372Y-E2-2	FED NATL MTG ASSOC #286453		06/01/2013	SCHEDULED REDEMPTION		51	51	53	55		(4)		(4)		51				2	06/01/2024	1
31373C-Z7-5	FED NATL MTG ASSOC #289766		04/01/2013	SCHEDULED REDEMPTION		10,931	10,931	11,321	12,067		(1,136)		(1,136)		10,931				291	09/01/2024	1
31373D-EG-6	FED NATL MTG ASSOC #290035		06/01/2013	SCHEDULED REDEMPTION		3,336	3,336	3,338	3,338		(2)		(2)		3,336				111	08/01/2024	1
31373M-P5-8	FED NATL MTG ASSOC #297544		06/01/2013	SCHEDULED REDEMPTION		411	411	422	425		(14)		(14)		411				16	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		06/01/2013	SCHEDULED REDEMPTION		1,052	1,052	1,107	1,100		(48)		(48)		1,052				45	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		06/01/2013	SCHEDULED REDEMPTION		2	2	2	3						2					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		06/01/2013	SCHEDULED REDEMPTION		154	154	158	158		(4)		(4)		154				6	11/01/2024	1
31374F-JF-7	FED NATL MTG ASSOC #312662		06/01/2013	SCHEDULED REDEMPTION		168	168	174	184		(16)		(16)		168				6	06/01/2025	1
31374J-RF-0	FED NATL MTG ASSOC #315586		06/01/2013	SCHEDULED REDEMPTION		101	101	104	103		(2)		(2)		101				4	06/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		06/01/2013	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	09/01/2025	1
31374T-CN-7	FED NATL MTG ASSOC #323277		06/01/2013	SCHEDULED REDEMPTION		6,119	6,119	6,426	6,671		(552)		(552)		6,119				198	07/01/2028	1
31374T-DX-4	FED NATL MTG ASSOC #323318		06/01/2013	SCHEDULED REDEMPTION		60	60	61	61		(2)		(2)		60				2	10/01/2028	1
31374T-D6-3	FED NATL MTG ASSOC #323325		06/01/2013	SCHEDULED REDEMPTION		68	68	67	67		1		1		68				2	10/01/2028	1
31374T-FV-6	FED NATL MTG ASSOC #323380		06/01/2013	SCHEDULED REDEMPTION		127	127	134	137		(9)		(9)		127				4	10/01/2028	1
31374T-G7-8	FED NATL MTG ASSOC #323422		06/01/2013	SCHEDULED REDEMPTION		128	128	134	137		(9)		(9)		128				4	12/01/2028	1
31374T-PE-3	FED NATL MTG ASSOC #323621		06/01/2013	SCHEDULED REDEMPTION		3,123	3,123	3,280	3,338		(215)		(215)		3,123				94	01/01/2029	1
31374T-YZ-6	FED NATL MTG ASSOC #323928		06/01/2013	SCHEDULED REDEMPTION		66	66	65	66						66				2	09/01/2014	1
31374V-TB-0	FED NATL MTG ASSOC #325546		06/01/2013	SCHEDULED REDEMPTION		1,662	1,662	1,619	1,604		59		59		1,662				55	10/01/2025	1
31374W-2H-4	FED NATL MTG ASSOC #326676		06/01/2013	SCHEDULED REDEMPTION		21	21	21	21						21				1	11/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		06/01/2013	SCHEDULED REDEMPTION		111	111	114	115		(4)		(4)		111				4	10/01/2025	1
31375A-RK-7	FED NATL MTG ASSOC #329090		06/01/2013	SCHEDULED REDEMPTION		171	171	163	161		11		11		171				5	02/01/2026	1
31375B-FN-2	FED NATL MTG ASSOC #329673		06/01/2013	SCHEDULED REDEMPTION		227	227	216	214		13		13		227				7	01/01/2026	1
31375C-W7-6	FED NATL MTG ASSOC #331070		06/01/2013	SCHEDULED REDEMPTION		20	20	20	20		(1)		(1)		20				1	12/01/2025	1
31375H-HH-0	FED NATL MTG ASSOC #335132		06/01/2013	SCHEDULED REDEMPTION		29	29	30	30		(2)		(2)		29				1	01/01/2026	1
31375M-HG-1	FED NATL MTG ASSOC #338731		06/01/2013	SCHEDULED REDEMPTION		3	3	3	3		(1)		(1)		3					03/01/2026	1
31375M-U9-2	FED NATL MTG ASSOC #339108		06/01/2013	SCHEDULED REDEMPTION		72	72	67	66		6		6		72				2	03/01/2026	1
31375R-GA-4	FED NATL MTG ASSOC #342293		06/01/2013	SCHEDULED REDEMPTION		57	57	56	56		1		1		57				2	04/01/2026	1
31375X-QE-2	FED NATL MTG ASSOC #347953		06/01/2013	SCHEDULED REDEMPTION		791	791	800	801		(10)		(10)		791				30	06/01/2026	1
31376C-BM-5	FED NATL MTG ASSOC #351144		06/01/2013	SCHEDULED REDEMPTION		118	118	122	125		(7)		(7)		118				4	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		06/01/2013	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13					10/01/2026	1
31376J-2J-7	FED NATL MTG ASSOC #357277		06/01/2013	SCHEDULED REDEMPTION		7,206	7,206	7,538	8,159		(953)		(953)		7,206				247	05/01/2032	1
31376J-4K-2	FED NATL MTG ASSOC #357326		06/01/2013	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	01/01/2033	1
31376K-DR-4	FED NATL MTG ASSOC #357512		06/01/2013	SCHEDULED REDEMPTION		6,273	6,273	6,167	6,212		61		61		6,273				159	03/01/2034	1
31376K-GQ-3	FED NATL MTG ASSOC #357607		06/01/2013	SCHEDULED REDEMPTION		341	341	345	344		(3)		(3)		341				8	08/01/2019	1
31376K-SJ-6	FED NATL MTG ASSOC #357921		06/01/2013	SCHEDULED REDEMPTION		908	908	921	915		(7)		(7)		908				22	08/01/2020	1
31377A-XU-6	FED NATL MTG ASSOC #371591		06/01/2013	SCHEDULED REDEMPTION		109	109	111	111		(2)		(2)		109				4	02/01/2027	1
31377C-H9-7	FED NATL MTG ASSOC #372956		06/01/2013	SCHEDULED REDEMPTION		60	60	63	63		(3)		(3)		60				2	08/01/2027	1
31377C-3D-3	FED NATL MTG ASSOC #373496		06/01/2013	SCHEDULED REDEMPTION		815	815	807	810		4		4		815				26	03/01/2027	1
31378H-QU-8	FED NATL MTG ASSOC #399267		06/01/2013	SCHEDULED REDEMPTION		1,771	1,771	1,779	1,781		(10)		(10)		1,771				55	02/01/2026	1
31378U-D6-6	FED NATL MTG ASSOC #408825		06/01/2013	SCHEDULED REDEMPTION		4,641	4,641	4,874	4,926		(285)		(285)		4,641				128	02/01/2028	1
31379F-5Q-3	FED NATL MTG ASSOC #418555		06/01/2013	SCHEDULED REDEMPTION		16	16	16	16						16					09/01/2013	1
31379H-VS-6	FED NATL MTG ASSOC #420125		06/01/2013	SCHEDULED REDEMPTION		587	587	608	609		(22)		(22)		587				22	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		06/01/2013	SCHEDULED REDEMPTION		73	73	75	75		(2)		(2)		73				3	12/01/2027	1
31379L-UL-3	FED NATL MTG ASSOC #422787		06/01/2013	SCHEDULED REDEMPTION		2,703	2,703	2,754	2,753		(49)		(49)		2,703				88	04/01/2028	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		06/01/2013	SCHEDULED REDEMPTION		15,455	15,455	14,361	15,314		141		141		15,455				403	12/01/2013	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		06/01/2013	SCHEDULED REDEMPTION		741	741	764	765		(24)		(24)		741				21	01/01/2023	1
31379R-WX-2	FED NATL MTG ASSOC #427362		05/01/2013	SCHEDULED REDEMPTION		543	543	546	543						543				6	06/01/2013	1
31379S-KX-3	FED NATL MTG ASSOC #427910		05/01/2013	Various		8	8	8	8						8					05/01/2013	1
31379T-E2-6	FED NATL MTG ASSOC #428653		06/01/2013	SCHEDULED REDEMPTION		599	599	614	615		(16)		(16)		599				21	07/01/2026	1
31379T-2S-2	FED NATL MTG ASSOC #429285		04/01/2013	SCHEDULED REDEMPTION		497	497	500	497						497				6	06/01/2013	1
31379T-3A-0	FED NATL MTG ASSOC #429293		06/01/2013	SCHEDULED REDEMPTION		99	99	102	103		(4)		(4)		99				3	06/01/2028	1
31379U-GV-7	FED NATL MTG ASSOC #429612		06/01/2013	Various		130	130	130	130						130				2	06/01/2013	1
31379U-4Q-1	FED NATL MTG ASSOC #430231		06/01/2013	SCHEDULED REDEMPTION		93	93	92	92		1		1		93				3	08/01/2028	1
31379Y-EA-7	FED NATL MTG ASSOC #433129		06/01/2013	SCHEDULED REDEMPTION		329	329	327	329						329				9	08/01/2013	1
31379Y-M9-1	FED NATL MTG ASSOC #433384		06/01/2013	SCHEDULED REDEMPTION		260	260	258	260						260				7	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		06/01/2013	SCHEDULED REDEMPTION		27	27	27	27						27					07/01/2013	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31380E-BZ-6	FED NATL MTG ASSOC #437556		06/01/2013	SCHEDULED REDEMPTION		190	190	196	195		(5)		(5)		190				5	08/01/2028	1
31380H-M4-6	FED NATL MTG ASSOC #440579		06/01/2013	SCHEDULED REDEMPTION		765	765	754	753		12		12		765				23	08/01/2028	1
31380J-V4-2	FED NATL MTG ASSOC #441735		06/01/2013	SCHEDULED REDEMPTION		707	707	725	723		(15)		(15)		707				25	07/01/2027	1
31380M-DF-0	FED NATL MTG ASSOC #443902		06/01/2013	SCHEDULED REDEMPTION		43	43	43	43		1		1		43				1	09/01/2028	1
31380M-MC-7	FED NATL MTG ASSOC #444155		06/01/2013	SCHEDULED REDEMPTION		1,479	1,479	1,422	1,449		30		30		1,479				32	01/01/2029	1
31380P-Q7-7	FED NATL MTG ASSOC #446078		06/01/2013	SCHEDULED REDEMPTION		492	492	493	493		(1)		(1)		492				15	08/01/2029	1
31380Q-WF-0	FED NATL MTG ASSOC #447146		06/01/2013	SCHEDULED REDEMPTION		11	11	11	10		1		1		11					11/01/2029	1
31380S-CR-2	FED NATL MTG ASSOC #448380		06/01/2013	SCHEDULED REDEMPTION		3,686	3,686	3,726	3,691		(4)		(4)		3,686				113	01/01/2014	1
31380T-BP-5	FED NATL MTG ASSOC #449246		06/01/2013	SCHEDULED REDEMPTION		149	149	149	149		(1)		(1)		149				5	01/01/2029	1
31380U-PD-4	FED NATL MTG ASSOC #450520		06/01/2013	SCHEDULED REDEMPTION		223	223	214	215		8		8		223				6	11/01/2028	1
31380X-KS-0	FED NATL MTG ASSOC #453105		06/01/2013	SCHEDULED REDEMPTION		6,881	6,881	6,904	6,901		(20)		(20)		6,881				223	01/01/2029	1
31381A-E5-6	FED NATL MTG ASSOC #454756		06/01/2013	SCHEDULED REDEMPTION		826	826	784	798		28		28		826				21	12/01/2028	1
31381A-ME-8	FED NATL MTG ASSOC #454957		06/01/2013	SCHEDULED REDEMPTION		15	15	15	15						15				1	12/01/2028	1
31381C-BN-6	FED NATL MTG ASSOC #456445		06/01/2013	SCHEDULED REDEMPTION		279	279	282	280						279				9	01/01/2014	1
31381C-P5-0	FED NATL MTG ASSOC #456844		06/01/2013	SCHEDULED REDEMPTION		337	337	324	332		6		6		337				9	02/01/2029	1
31381C-YX-9	FED NATL MTG ASSOC #457126		06/01/2013	SCHEDULED REDEMPTION		94	94	97	97		(3)		(3)		94				3	01/01/2029	1
31381E-4X-8	FED NATL MTG ASSOC #459038		06/01/2013	SCHEDULED REDEMPTION		656	656	657	659		(3)		(3)		656				20	01/01/2029	1
31381F-MN-7	FED NATL MTG ASSOC #459465		06/01/2013	SCHEDULED REDEMPTION		1,976	1,976	2,036	2,037		(61)		(61)		1,976				61	02/01/2029	1
31381F-WZ-9	FED NATL MTG ASSOC #459764		06/01/2013	SCHEDULED REDEMPTION		258	258	249	249		10		10		258				8	04/01/2029	1
31382D-GZ-1	FED NATL MTG ASSOC #479116		06/01/2013	SCHEDULED REDEMPTION		347	347	333	341		6		6		347				9	01/01/2029	1
31382E-RM-6	FED NATL MTG ASSOC #480292		06/01/2013	SCHEDULED REDEMPTION		124	124	122	122		1		1		124				4	06/01/2029	1
31382F-JT-7	FED NATL MTG ASSOC #480974		06/01/2013	SCHEDULED REDEMPTION		498	498	523	525		(26)		(26)		498				14	01/01/2029	1
31382F-4A-4	FED NATL MTG ASSOC #481517		06/01/2013	SCHEDULED REDEMPTION		990	990	952	972		18		18		990				26	01/01/2029	1
31382G-Z6-7	FED NATL MTG ASSOC #482365		06/01/2013	SCHEDULED REDEMPTION		60	60	59	59		1		1		60				2	02/01/2029	1
31382L-RN-8	FED NATL MTG ASSOC #485693		06/01/2013	SCHEDULED REDEMPTION		116	116	120	120		(4)		(4)		116				4	04/01/2029	1
31382L-X4-3	FED NATL MTG ASSOC #485899		06/01/2013	SCHEDULED REDEMPTION		26	26	25	25		1		1		26				1	04/01/2029	1
31382M-JY-1	FED NATL MTG ASSOC #486379		06/01/2013	SCHEDULED REDEMPTION		113	113	109	106		6		6		113				3	04/01/2029	1
31382N-LN-0	FED NATL MTG ASSOC #487333		06/01/2013	SCHEDULED REDEMPTION		27	27	26	26		1		1		27				1	04/01/2029	1
31382Q-KY-0	FED NATL MTG ASSOC #489111		06/01/2013	SCHEDULED REDEMPTION		245	245	234	243		2		2		245				7	06/01/2014	1
31382R-EU-3	FED NATL MTG ASSOC #489847		06/01/2013	SCHEDULED REDEMPTION		3,860	3,860	4,054	4,142		(282)		(282)		3,860				124	07/01/2029	1
31382R-3Y-7	FED NATL MTG ASSOC #490515		06/01/2013	SCHEDULED REDEMPTION		2,415	2,415	2,309	2,301		114		114		2,415				76	03/01/2029	1
31382S-AM-3	FED NATL MTG ASSOC #490612		06/01/2013	SCHEDULED REDEMPTION		134	134	129	127		7		7		134				4	04/01/2029	1
31382S-BQ-3	FED NATL MTG ASSOC #490647		06/01/2013	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	12/01/2015	1
31382U-LP-9	FED NATL MTG ASSOC #492734		06/01/2013	SCHEDULED REDEMPTION		26	26	25	25		2		2		26				1	04/01/2029	1
31382U-0Y-5	FED NATL MTG ASSOC #492871		06/01/2013	SCHEDULED REDEMPTION		2,339	2,339	2,330	2,339						2,339				41	02/01/2014	1
31382W-DR-0	FED NATL MTG ASSOC #494312		06/01/2013	SCHEDULED REDEMPTION		2,229	2,229	2,205	2,196		33		33		2,229				70	04/01/2029	1
31382W-FM-9	FED NATL MTG ASSOC #494372		06/01/2013	SCHEDULED REDEMPTION		84	84	80	78		6		6		84				3	04/01/2029	1
31382W-SR-4	FED NATL MTG ASSOC #494728		06/01/2013	SCHEDULED REDEMPTION		260	260	248	248		12		12		260				8	05/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		06/01/2013	SCHEDULED REDEMPTION		160	160	166	172		(12)		(12)		160				6	05/01/2029	1
31383C-AK-1	FED NATL MTG ASSOC #498710		06/01/2013	SCHEDULED REDEMPTION		16	16	17	18		(1)		(1)		16				1	09/01/2029	1
31383C-T8-8	FED NATL MTG ASSOC #499275		06/01/2013	SCHEDULED REDEMPTION		39	39	41	42		(3)		(3)		39				1	08/01/2029	1
31383D-3C-5	FED NATL MTG ASSOC #500395		06/01/2013	SCHEDULED REDEMPTION		1,150	1,150	1,194	1,244		(93)		(93)		1,150				46	06/01/2029	1
31383E-CU-3	FED NATL MTG ASSOC #500583		06/01/2013	SCHEDULED REDEMPTION		358	358	339	336		22		22		358				10	06/01/2029	1
31383E-HX-2	FED NATL MTG ASSOC #500746		06/01/2013	SCHEDULED REDEMPTION		124	124	119	117		6		6		124				4	06/01/2029	1
31383E-XH-9	FED NATL MTG ASSOC #501180		06/01/2013	SCHEDULED REDEMPTION		208	208	209	209		(1)		(1)		208				5	06/01/2029	1
31383E-XP-1	FED NATL MTG ASSOC #501186		06/01/2013	SCHEDULED REDEMPTION		467	467	446	442		25		25		467				15	06/01/2029	1
31383E-2T-7	FED NATL MTG ASSOC #501286		06/01/2013	SCHEDULED REDEMPTION		100	100	93	93		7		7		100				3	06/01/2029	1
31383F-QJ-0	FED NATL MTG ASSOC #501857		06/01/2013	SCHEDULED REDEMPTION		155	155	160	159		(3)		(3)		155				5	09/01/2029	1
31383H-6N-9	FED NATL MTG ASSOC #504077		06/01/2013	SCHEDULED REDEMPTION		413	413	400	396		17		17		413				14	06/01/2029	1
31383K-CE-5	FED NATL MTG ASSOC #505069		06/01/2013	SCHEDULED REDEMPTION		796	796	775	792		3		3		796				26	06/01/2014	1
31383K-EP-8	FED NATL MTG ASSOC #505142		06/01/2013	SCHEDULED REDEMPTION		56,124	56,124	55,286	55,243		880		880		56,124				1,959	07/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		06/01/2013	SCHEDULED REDEMPTION		43	43	43	42		1		1		43				2	07/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		06/01/2013	SCHEDULED REDEMPTION		477	477	495	507		(29)		(29)		477				18	08/01/2029	1
31383R-CA-8	FED NATL MTG ASSOC #510465		06/01/2013	SCHEDULED REDEMPTION		474	474	458	457		17		17		474				16	11/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		06/01/2013	SCHEDULED REDEMPTION		62	62	64	67		(5)		(5)		62				2	09/01/2029	1
31383S-SB-7	FED NATL MTG ASSOC #511814		06/01/2013	SCHEDULED REDEMPTION		526	526	547	541		(15)		(15)		526				17	10/01/2015	1
31383S-2Z-2	FED NATL MTG ASSOC #512092		06/01/2013	SCHEDULED REDEMPTION		23	23	23	23						23				1	12/01/2029	1
31383S-3D-0	FED NATL MTG ASSOC #512096		06/01/2013	SCHEDULED REDEMPTION		4	4	4	5						4					12/01/2029	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31383T-D9-6	FED NATL MTG ASSOC #512328		06/01/2013	SCHEDULED REDEMPTION		190	190	183	182		7		7		190				6	12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		06/01/2013	SCHEDULED REDEMPTION		41	41	42	44		(3)		(3)		41				2	10/01/2029	1
31383U-H5-7	FED NATL MTG ASSOC #513352		06/01/2013	SCHEDULED REDEMPTION		525	525	540	534		(9)		(9)		525				16	09/01/2029	1
31383U-JP-1	FED NATL MTG ASSOC #513370		06/01/2013	SCHEDULED REDEMPTION		8,742	8,742	9,181	9,286		(544)		(544)		8,742				237	08/01/2029	1
31383U-MV-4	FED NATL MTG ASSOC #513472		06/01/2013	SCHEDULED REDEMPTION		2,547	2,547	2,573	2,555		(8)		(8)		2,547				96	09/01/2014	1
31383U-W4-3	FED NATL MTG ASSOC #513767		06/01/2013	SCHEDULED REDEMPTION		4,525	4,525	4,570	4,536		(12)		(12)		4,525				171	09/01/2014	1
31383V-B8-5	FED NATL MTG ASSOC #514063		06/01/2013	SCHEDULED REDEMPTION		436	436	422	419		17		17		436				14	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		06/01/2013	SCHEDULED REDEMPTION		21	21	21	21						21				1	09/01/2029	1
31383Y-QW-0	FED NATL MTG ASSOC #517169		06/01/2013	SCHEDULED REDEMPTION		975	975	984	977		(2)		(2)		975				37	02/01/2015	1
31383Y-QX-8	FED NATL MTG ASSOC #517170		06/01/2013	SCHEDULED REDEMPTION		343	343	346	344		(1)		(1)		343				13	03/01/2015	1
31384A-CL-0	FED NATL MTG ASSOC #517675		06/01/2013	SCHEDULED REDEMPTION		443	443	465	467		(24)		(24)		443				14	07/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		06/01/2013	SCHEDULED REDEMPTION		5	5	5	6						5					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		06/01/2013	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					02/01/2030	1
31384D-LN-0	FED NATL MTG ASSOC #520633		06/01/2013	SCHEDULED REDEMPTION		46	46	48	51		(5)		(5)		46				2	11/01/2029	1
31384E-AE-0	FED NATL MTG ASSOC #521205		06/01/2013	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	12/01/2029	1
31384E-AV-2	FED NATL MTG ASSOC #521220		06/01/2013	SCHEDULED REDEMPTION		386	386	404	425		(39)		(39)		386				12	12/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		06/01/2013	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1)		6					01/01/2030	1
31384F-C6-2	FED NATL MTG ASSOC #522193		06/01/2013	SCHEDULED REDEMPTION		432	432	417	419		13		13		432				14	02/01/2030	1
31384F-XR-3	FED NATL MTG ASSOC #522788		06/01/2013	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	12/01/2029	1
31384F-YY-7	FED NATL MTG ASSOC #522827		06/01/2013	SCHEDULED REDEMPTION		439	439	448	443		(4)		(4)		439				13	01/01/2015	1
31384F-YZ-4	FED NATL MTG ASSOC #522828		06/01/2013	SCHEDULED REDEMPTION		45	45	46	45		(1)		(1)		45				2	01/01/2015	1
31384G-FB-6	FED NATL MTG ASSOC #523162		06/01/2013	SCHEDULED REDEMPTION		170	170	178	191		(21)		(21)		170				6	11/01/2029	1
31384G-NG-6	FED NATL MTG ASSOC #523391		06/01/2013	SCHEDULED REDEMPTION		4	4	5	5						4					11/01/2029	1
31384H-5D-1	FED NATL MTG ASSOC #524744		06/01/2013	SCHEDULED REDEMPTION		686	686	693	688		(1)		(1)		686				26	07/01/2015	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		06/01/2013	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31384J-CW-7	FED NATL MTG ASSOC #524885		06/01/2013	SCHEDULED REDEMPTION		943	943	952	946		(3)		(3)		943				37	02/01/2015	1
31384J-XQ-7	FED NATL MTG ASSOC #525487		06/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					02/01/2030	1
31384K-FD-3	FED NATL MTG ASSOC #525864		06/01/2013	SCHEDULED REDEMPTION		330	330	340	359		(29)		(29)		330				11	09/01/2029	1
31384K-GS-9	FED NATL MTG ASSOC #525909		06/01/2013	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		06/01/2013	SCHEDULED REDEMPTION		57	57	59	62		(5)		(5)		57				2	03/01/2030	1
31384L-MX-9	FED NATL MTG ASSOC #526974		06/01/2013	SCHEDULED REDEMPTION		287	287	298	294		(7)		(7)		287				9	02/01/2015	1
31384L-PD-0	FED NATL MTG ASSOC #527020		06/01/2013	SCHEDULED REDEMPTION		77	77	80	84		(7)		(7)		77				3	01/01/2030	1
31384L-QH-0	FED NATL MTG ASSOC #527056		06/01/2013	SCHEDULED REDEMPTION		539	539	560	548		(8)		(8)		539				18	04/01/2015	1
31384L-YT-5	FED NATL MTG ASSOC #527322		06/01/2013	SCHEDULED REDEMPTION		50	50	52	55		(5)		(5)		50				2	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		06/01/2013	SCHEDULED REDEMPTION		156	156	162	173		(17)		(17)		156				6	01/01/2030	1
31384P-JB-2	FED NATL MTG ASSOC #529558		06/01/2013	SCHEDULED REDEMPTION		76	76	78	77		(1)		(1)		76				3	05/01/2015	1
31384P-QF-5	FED NATL MTG ASSOC #529754		06/01/2013	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16				1	02/01/2030	1
31384P-YT-6	FED NATL MTG ASSOC #530022		06/01/2013	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					03/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		06/01/2013	SCHEDULED REDEMPTION		132	132	137	144		(12)		(12)		132				5	03/01/2030	1
31384P-4A-0	FED NATL MTG ASSOC #530117		06/01/2013	SCHEDULED REDEMPTION		214	214	215	214		(1)		(1)		214				8	02/01/2015	1
31384Q-RG-0	FED NATL MTG ASSOC #530687		05/01/2013	SCHEDULED REDEMPTION		9,824	9,824	9,916	9,869		(45)		(45)		9,824				315	04/01/2015	1
31384Q-YY-3	FED NATL MTG ASSOC #530927		06/01/2013	SCHEDULED REDEMPTION		743	743	750	747		(4)		(4)		743				29	04/01/2015	1
31384R-P4-7	FED NATL MTG ASSOC #531543		06/01/2013	SCHEDULED REDEMPTION		164	164	172	179		(15)		(15)		164				5	03/01/2030	1
31384R-TG-6	FED NATL MTG ASSOC #531651		06/01/2013	SCHEDULED REDEMPTION		139	139	141	140						139				5	03/01/2015	1
31384R-ZP-9	FED NATL MTG ASSOC #531850		06/01/2013	SCHEDULED REDEMPTION		145	145	148	147		(3)		(3)		145				5	04/01/2015	1
31384S-AF-6	FED NATL MTG ASSOC #532006		06/01/2013	SCHEDULED REDEMPTION		716	716	716	716						716				29	02/01/2030	1
31384S-V2-2	FED NATL MTG ASSOC #532633		06/01/2013	SCHEDULED REDEMPTION		2,195	2,195	2,215	2,200		(5)		(5)		2,195				76	04/01/2015	1
31384S-WR-6	FED NATL MTG ASSOC #532656		06/01/2013	SCHEDULED REDEMPTION		381	381	395	389		(8)		(8)		381				13	07/01/2015	1
31384T-DU-8	FED NATL MTG ASSOC #533015		06/01/2013	SCHEDULED REDEMPTION		15	15	15	16		(2)		(2)		15				1	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		06/01/2013	SCHEDULED REDEMPTION		158	158	164	170		(12)		(12)		158				6	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		06/01/2013	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					03/01/2030	1
31384U-EA-8	FED NATL MTG ASSOC #533929		06/01/2013	SCHEDULED REDEMPTION		202	202	204	203		(1)		(1)		202				8	04/01/2015	1
31384U-EQ-3	FED NATL MTG ASSOC #533943		06/01/2013	SCHEDULED REDEMPTION		178	178	182	181		(4)		(4)		178				6	05/01/2015	1
31384U-ET-7	FED NATL MTG ASSOC #533946		06/01/2013	SCHEDULED REDEMPTION		24	24	25	25						24				1	06/01/2015	1
31384U-EY-6	FED NATL MTG ASSOC #533951		06/01/2013	SCHEDULED REDEMPTION		52	52	51	52						52				2	07/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		06/01/2013	SCHEDULED REDEMPTION		3,448	3,448	3,481	3,465		(17)		(17)		3,448				128	07/01/2015	1
31384U-KN-3	FED NATL MTG ASSOC #534101		06/01/2013	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		06/01/2013	SCHEDULED REDEMPTION		38	38	40	42		(3)		(3)		38				1	04/01/2030	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384U-WC-4	FED NATL MTG ASSOC #534443		06/01/2013	SCHEDULED REDEMPTION		100	100	100	100						100				4	03/01/2015	1
31384V-BT-8	FED NATL MTG ASSOC #534750		06/01/2013	SCHEDULED REDEMPTION		55	55	58	63		(7)		(7)		55				2	03/01/2030	1
31384V-KQ-4	FED NATL MTG ASSOC #535003		06/01/2013	SCHEDULED REDEMPTION		190	190	185	189		1		1		190				6	11/01/2014	1
31384V-NT-5	FED NATL MTG ASSOC #535102		06/01/2013	SCHEDULED REDEMPTION		104	104	108	106		(2)		(2)		104				3	01/01/2015	1
31384V-NU-2	FED NATL MTG ASSOC #535103		06/01/2013	SCHEDULED REDEMPTION		3,486	3,486	3,577	3,529		(43)		(43)		3,486				114	01/01/2015	1
31384V-NV-0	FED NATL MTG ASSOC #535104		06/01/2013	SCHEDULED REDEMPTION		139	139	144	142		(3)		(3)		139				5	12/01/2014	1
31384V-QA-3	FED NATL MTG ASSOC #535149		06/01/2013	SCHEDULED REDEMPTION		558	558	583	624		(66)		(66)		558				18	02/01/2030	1
31384V-QF-2	FED NATL MTG ASSOC #535154		06/01/2013	SCHEDULED REDEMPTION		127	127	133	143		(16)		(16)		127				4	01/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		06/01/2013	SCHEDULED REDEMPTION		223	223	231	245		(23)		(23)		223				8	02/01/2030	1
31384V-QJ-4	FED NATL MTG ASSOC #535157		06/01/2013	SCHEDULED REDEMPTION		3,751	3,751	3,763	3,782		(31)		(31)		3,751				116	02/01/2030	1
31384V-QL-9	FED NATL MTG ASSOC #535159		06/01/2013	SCHEDULED REDEMPTION		59	59	62	67		(8)		(8)		59				2	02/01/2030	1
31384V-QR-6	FED NATL MTG ASSOC #535164		06/01/2013	SCHEDULED REDEMPTION		69	69	73	78		(9)		(9)		69				2	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		06/01/2013	SCHEDULED REDEMPTION		194	194	202	217		(22)		(22)		194				7	05/01/2030	1
31384V-UZ-3	FED NATL MTG ASSOC #535300		06/01/2013	SCHEDULED REDEMPTION		4,054	4,054	4,257	4,324		(270)		(270)		4,054				126	05/01/2030	1
31384V-VG-4	FED NATL MTG ASSOC #535315		06/01/2013	SCHEDULED REDEMPTION		2,457	2,457	2,552	2,505		(48)		(48)		2,457				82	05/01/2015	1
31384V-YW-6	FED NATL MTG ASSOC #535425		06/01/2013	SCHEDULED REDEMPTION		962	962	999	1,059		(98)		(98)		962				35	08/01/2030	1
31384V-2H-4	FED NATL MTG ASSOC #535476		06/01/2013	SCHEDULED REDEMPTION		510	510	525	535		(25)		(25)		510				15	07/01/2029	1
31384V-4U-3	FED NATL MTG ASSOC #535535		06/01/2013	SCHEDULED REDEMPTION		3,556	3,556	3,564	3,575		(18)		(18)		3,556				107	10/01/2030	1
31384V-5P-3	FED NATL MTG ASSOC #535554		06/01/2013	SCHEDULED REDEMPTION		473	473	484	480		(7)		(7)		473				16	10/01/2015	1
31384V-6X-5	FED NATL MTG ASSOC #535586		06/01/2013	SCHEDULED REDEMPTION		439	439	456	451		(12)		(12)		439				14	11/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		06/01/2013	SCHEDULED REDEMPTION		2,185	2,185	2,269	2,246		(62)		(62)		2,185				72	12/01/2015	1
31384W-CL-2	FED NATL MTG ASSOC #535675		06/01/2013	SCHEDULED REDEMPTION		1,512	1,512	1,570	1,550		(38)		(38)		1,512				50	01/01/2016	1
31384W-DM-9	FED NATL MTG ASSOC #535708		06/01/2013	SCHEDULED REDEMPTION		2,156	2,156	2,161	2,169		(13)		(13)		2,156				62	02/01/2031	1
31384W-EA-4	FED NATL MTG ASSOC #535729		06/01/2013	SCHEDULED REDEMPTION		228	228	233	231		(3)		(3)		228				7	02/01/2016	1
31384W-EG-1	FED NATL MTG ASSOC #535735		06/01/2013	SCHEDULED REDEMPTION		8,088	8,088	8,368	8,145		(56)		(56)		8,088				228	01/01/2016	1
31384W-EM-8	FED NATL MTG ASSOC #535740		06/01/2013	SCHEDULED REDEMPTION		3,014	3,014	3,130	3,099		(85)		(85)		3,014				100	12/01/2015	1
31384W-E6-3	FED NATL MTG ASSOC #535757		06/01/2013	SCHEDULED REDEMPTION		456	456	474	503		(47)		(47)		456				18	01/01/2031	1
31384W-GJ-3	FED NATL MTG ASSOC #535801		06/01/2013	SCHEDULED REDEMPTION		846	846	879	874		(28)		(28)		846				28	03/01/2016	1
31384W-HG-8	FED NATL MTG ASSOC #535831		06/01/2013	SCHEDULED REDEMPTION		170	170	178	180		(10)		(10)		170				5	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		06/01/2013	SCHEDULED REDEMPTION		1,102	1,102	1,125	1,118		(16)		(16)		1,102				34	04/01/2016	1
31384W-JP-6	FED NATL MTG ASSOC #535870		06/01/2013	SCHEDULED REDEMPTION		964	964	984	979		(15)		(15)		964				29	04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		06/01/2013	SCHEDULED REDEMPTION		23	23	23	25		(2)		(2)		23				1	03/01/2031	1
31384W-K2-5	FED NATL MTG ASSOC #535913		06/01/2013	SCHEDULED REDEMPTION		197	197	207	211		(14)		(14)		197				6	05/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		06/01/2013	SCHEDULED REDEMPTION		895	895	929	997		(103)		(103)		895				35	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		06/01/2013	SCHEDULED REDEMPTION		65	65	68	72		(7)		(7)		65				2	04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		06/01/2013	SCHEDULED REDEMPTION		94	94	95	95		(1)		(1)		94				3	05/01/2016	1
31384W-NW-6	FED NATL MTG ASSOC #536005		06/01/2013	SCHEDULED REDEMPTION		537	537	558	546		(9)		(9)		537				18	12/01/2014	1
31384W-QM-5	FED NATL MTG ASSOC #536060		06/01/2013	SCHEDULED REDEMPTION		455	455	465	459		(4)		(4)		455				15	02/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		06/01/2013	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14				1	04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		06/01/2013	SCHEDULED REDEMPTION		56	56	59	62		(6)		(6)		56				2	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		06/01/2013	SCHEDULED REDEMPTION		65	65	68	75		(9)		(9)		65				3	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		06/01/2013	SCHEDULED REDEMPTION		506	506	511	507		(1)		(1)		506				19	04/01/2015	1
31384W-4F-4	FED NATL MTG ASSOC #536422		06/01/2013	SCHEDULED REDEMPTION		833	833	841	836		(3)		(3)		833				32	04/01/2015	1
31384X-KF-4	FED NATL MTG ASSOC #536794		06/01/2013	SCHEDULED REDEMPTION		863	863	896	888		(25)		(25)		863				29	05/01/2015	1
31384X-WN-4	FED NATL MTG ASSOC #537153		06/01/2013	SCHEDULED REDEMPTION		4,923	4,923	5,112	5,382		(459)		(459)		4,923				162	05/01/2030	1
31384X-4E-5	FED NATL MTG ASSOC #537321		06/01/2013	SCHEDULED REDEMPTION		152	152	154	153		(1)		(1)		152				6	06/01/2015	1
31384X-4H-8	FED NATL MTG ASSOC #537324		06/01/2013	SCHEDULED REDEMPTION		41	41	43	46		(5)		(5)		41				2	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		06/01/2013	SCHEDULED REDEMPTION		57	57	59	65		(9)		(9)		57				2	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		06/01/2013	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13					04/01/2030	1
31384Y-Q4-1	FED NATL MTG ASSOC #537875		06/01/2013	SCHEDULED REDEMPTION		108	108	109	109		(1)		(1)		108				4	06/01/2015	1
31384Y-TY-2	FED NATL MTG ASSOC #537967		06/01/2013	SCHEDULED REDEMPTION		706	706	733	717		(11)		(11)		706				23	05/01/2015	1
31384Y-2H-8	FED NATL MTG ASSOC #538176		06/01/2013	SCHEDULED REDEMPTION		472	472	476	473		(1)		(1)		472				17	05/01/2015	1
31384Y-6R-2	FED NATL MTG ASSOC #538280		06/01/2013	SCHEDULED REDEMPTION		152	152	153	153		(1)		(1)		152				6	05/01/2015	1
31385A-RX-7	FED NATL MTG ASSOC #538802		06/01/2013	SCHEDULED REDEMPTION		57	57	59	64		(7)		(7)		57				2	06/01/2030	1
31385A-UD-7	FED NATL MTG ASSOC #538880		06/01/2013	SCHEDULED REDEMPTION		592	592	598	594		(2)		(2)		592				22	06/01/2015	1
31385A-VU-8	FED NATL MTG ASSOC #538927		06/01/2013	SCHEDULED REDEMPTION		33	33	33	33						33				1	06/01/2015	1
31385A-7K-7	FED NATL MTG ASSOC #539198		06/01/2013	SCHEDULED REDEMPTION		292	292	294	293		(1)		(1)		292				11	05/01/2015	1
31385B-3M-5	FED NATL MTG ASSOC #540004		06/01/2013	SCHEDULED REDEMPTION		1,399	1,399	1,452	1,528		(130)		(130)		1,399				56	05/01/2030	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385C-DZ-3	FED NATL MTG ASSOC #540220		06/01/2013	SCHEDULED REDEMPTION		27	27	28	30		(3)		(3)		27				1	06/01/2030	1
31385C-GN-7	FED NATL MTG ASSOC #540305		06/01/2013	SCHEDULED REDEMPTION		290	290	297	293		(4)		(4)		290				10	06/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		06/01/2013	SCHEDULED REDEMPTION		18	18	18	20		(2)		(2)		18				1	05/01/2030	1
31385C-YV-9	FED NATL MTG ASSOC #540824		06/01/2013	SCHEDULED REDEMPTION		46	46	47	47		(1)		(1)		46				2	09/01/2015	1
31385D-GU-9	FED NATL MTG ASSOC #541211		06/01/2013	SCHEDULED REDEMPTION		163	163	169	176		(13)		(13)		163				7	06/01/2030	1
31385D-M4-0	FED NATL MTG ASSOC #541379		06/01/2013	SCHEDULED REDEMPTION		444	444	449	447		(2)		(2)		444				17	05/01/2015	1
31385E-AP-4	FED NATL MTG ASSOC #541914		06/01/2013	SCHEDULED REDEMPTION		312	312	315	313		(1)		(1)		312				12	06/01/2015	1
31385E-BS-7	FED NATL MTG ASSOC #541949		06/01/2013	SCHEDULED REDEMPTION		123	123	128	135		(12)		(12)		123				4	07/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		06/01/2013	SCHEDULED REDEMPTION		36	36	37	39		(3)		(3)		36				1	07/01/2030	1
31385E-UK-3	FED NATL MTG ASSOC #542486		06/01/2013	SCHEDULED REDEMPTION		252	252	254	253		(1)		(1)		252				9	07/01/2015	1
31385E-WH-8	FED NATL MTG ASSOC #542548		06/01/2013	SCHEDULED REDEMPTION		14	14	15	16		(1)		(1)		14				1	07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		06/01/2013	SCHEDULED REDEMPTION		171	171	178	182		(11)		(11)		171				6	08/01/2030	1
31385F-CZ-7	FED NATL MTG ASSOC #542888		06/01/2013	SCHEDULED REDEMPTION		85	85	88	97		(13)		(13)		85				3	06/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		06/01/2013	SCHEDULED REDEMPTION		16	16	17	19		(3)		(3)		16				1	07/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		06/01/2013	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26				1	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		06/01/2013	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385H-AD-4	FED NATL MTG ASSOC #544604		06/01/2013	SCHEDULED REDEMPTION		147	147	152	150		(3)		(3)		147				5	06/01/2015	1
31385H-NN-8	FED NATL MTG ASSOC #544997		06/01/2013	SCHEDULED REDEMPTION		18	18	19	18						18				1	06/01/2015	1
31385H-PJ-5	FED NATL MTG ASSOC #545025		06/01/2013	SCHEDULED REDEMPTION		1,243	1,243	1,269	1,262		(19)		(19)		1,243				38	06/01/2016	1
31385H-Q4-7	FED NATL MTG ASSOC #545075		06/01/2013	SCHEDULED REDEMPTION		35	35	36	38		(3)		(3)		35				1	07/01/2031	1
31385H-Q8-8	FED NATL MTG ASSOC #545079		06/01/2013	SCHEDULED REDEMPTION		201	201	212	214		(13)		(13)		201				6	05/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		06/01/2013	SCHEDULED REDEMPTION		1,858	1,858	1,911	2,016		(158)		(158)		1,858				66	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		06/01/2013	SCHEDULED REDEMPTION		2,013	2,013	2,097	2,057		(44)		(44)		2,013				57	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		06/01/2013	SCHEDULED REDEMPTION		448	448	465	461		(13)		(13)		448				15	08/01/2016	1
31385H-UU-4	FED NATL MTG ASSOC #545195		06/01/2013	SCHEDULED REDEMPTION		40	40	42	44		(5)		(5)		40				1	09/01/2031	1
31385H-VT-6	FED NATL MTG ASSOC #545226		06/01/2013	SCHEDULED REDEMPTION		74	74	77	76		(2)		(2)		74				2	09/01/2016	1
31385H-V4-1	FED NATL MTG ASSOC #545235		06/01/2013	SCHEDULED REDEMPTION		155	155	162	172		(18)		(18)		155				5	10/01/2031	1
31385H-YA-4	FED NATL MTG ASSOC #545305		06/01/2013	SCHEDULED REDEMPTION		607	607	632	621		(14)		(14)		607				17	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		06/01/2013	SCHEDULED REDEMPTION		227	227	236	234		(7)		(7)		227				8	09/01/2016	1
31385J-B2-3	FED NATL MTG ASSOC #545557		06/01/2013	SCHEDULED REDEMPTION		7,499	7,499	7,868	7,954		(455)		(455)		7,499				231	04/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		06/01/2013	SCHEDULED REDEMPTION		511	511	532	523		(12)		(12)		511				14	05/01/2017	1
31385J-EK-0	FED NATL MTG ASSOC #545638		06/01/2013	SCHEDULED REDEMPTION		372	372	390	394		(22)		(22)		372				12	05/01/2032	1
31385J-HC-5	FED NATL MTG ASSOC #545727		06/01/2013	SCHEDULED REDEMPTION		9,997	9,997	10,153	10,067		(70)		(70)		9,997				261	05/01/2017	1
31385J-JC-3	FED NATL MTG ASSOC #545759		06/01/2013	SCHEDULED REDEMPTION		3,151	3,151	3,160	3,168		(16)		(16)		3,151				97	07/01/2032	1
31385J-JF-6	FED NATL MTG ASSOC #545762		06/01/2013	SCHEDULED REDEMPTION		624	624	627	630		(6)		(6)		624				19	07/01/2032	1
31385J-JK-5	FED NATL MTG ASSOC #545766		06/01/2013	SCHEDULED REDEMPTION		4,206	4,206	4,375	4,311		(105)		(105)		4,206				119	07/01/2017	1
31385J-K3-1	FED NATL MTG ASSOC #545814		06/01/2013	SCHEDULED REDEMPTION		3,449	3,449	3,456	3,462		(13)		(13)		3,449				107	08/01/2032	1
31385J-K4-9	FED NATL MTG ASSOC #545815		06/01/2013	SCHEDULED REDEMPTION		749	749	784	827		(78)		(78)		749				25	07/01/2032	1
31385J-M8-8	FED NATL MTG ASSOC #545883		06/01/2013	SCHEDULED REDEMPTION		6,043	6,043	6,205	6,117		(74)		(74)		6,043				157	09/01/2017	1
31385J-PN-2	FED NATL MTG ASSOC #545929		06/01/2013	SCHEDULED REDEMPTION		166	166	174	174		(8)		(8)		166				5	08/01/2032	1
31385J-UL-0	FED NATL MTG ASSOC #546087		06/01/2013	SCHEDULED REDEMPTION		189	189	191	190		(1)		(1)		189				7	07/01/2015	1
31385J-VG-0	FED NATL MTG ASSOC #546115		06/01/2013	SCHEDULED REDEMPTION		268	268	270	269		(2)		(2)		268				10	07/01/2015	1
31385K-K5-3	FED NATL MTG ASSOC #546716		06/01/2013	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6					07/01/2030	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		06/01/2013	SCHEDULED REDEMPTION		291	291	298	297		(6)		(6)		291				10	11/01/2015	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		06/01/2013	SCHEDULED REDEMPTION		88	88	92	98		(10)		(10)		88				3	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		06/01/2013	SCHEDULED REDEMPTION		83	83	86	91		(8)		(8)		83				3	08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		06/01/2013	SCHEDULED REDEMPTION		96	96	99	102		(7)		(7)		96				4	03/01/2031	1
31385N-TJ-8	FED NATL MTG ASSOC #547853		06/01/2013	SCHEDULED REDEMPTION		417	417	426	423		(6)		(6)		417				14	08/01/2015	1
31385P-AC-8	FED NATL MTG ASSOC #548203		06/01/2013	SCHEDULED REDEMPTION		192	192	197	196		(4)		(4)		192				6	01/01/2016	1
31385P-AH-7	FED NATL MTG ASSOC #548208		06/01/2013	SCHEDULED REDEMPTION		1,229	1,229	1,261	1,246		(16)		(16)		1,229				41	04/01/2016	1
31385P-H6-4	FED NATL MTG ASSOC #548453		06/01/2013	SCHEDULED REDEMPTION		14,182	14,182	14,893	15,113		(932)		(932)		14,182				460	11/01/2029	1
31385R-UV-0	FED NATL MTG ASSOC #550596		06/01/2013	SCHEDULED REDEMPTION		546	546	561	557		(10)		(10)		546				17	10/01/2015	1
31385R-WB-2	FED NATL MTG ASSOC #550642		05/01/2013	SCHEDULED REDEMPTION		1,396	1,396	1,449	1,509		(113)		(113)		1,396				46	08/01/2030	1
31385S-K5-6	FED NATL MTG ASSOC #551216		06/01/2013	SCHEDULED REDEMPTION		2,910	2,910	3,021	3,191		(281)		(281)		2,910				109	09/01/2030	1
31385U-P9-8	FED NATL MTG ASSOC #553148		06/01/2013	SCHEDULED REDEMPTION		269	269	275	273		(4)		(4)		269				9	09/01/2015	1
31385W-J8-3	FED NATL MTG ASSOC #554787		06/01/2013	SCHEDULED REDEMPTION		210	210	213	216		(5)		(5)		210				8	10/01/2023	1
31385W-LQ-0	FED NATL MTG ASSOC #554835		06/01/2013	SCHEDULED REDEMPTION		20,830	20,830	21,637	22,757		(1,928)		(1,928)		20,830				754	11/01/2030	1
31385W-MS-5	FED NATL MTG ASSOC #554869		06/01/2013	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					11/01/2030	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385W-NA-3	FED NATL MTG ASSOC #554885		06/01/2013	SCHEDULED REDEMPTION		935	935	960	948		(13)		(13)		935				33	11/01/2015	1
31385W-TM-1	FED NATL MTG ASSOC #555056		06/01/2013	SCHEDULED REDEMPTION		74	74	76	75		(1)		(1)		74				2	11/01/2017	1
31385W-WY-1	FED NATL MTG ASSOC #555163		06/01/2013	SCHEDULED REDEMPTION		2,821	2,821	2,962	2,983		(163)		(163)		2,821				79	01/01/2033	1
31385W-XJ-3	FED NATL MTG ASSOC #555181		06/01/2013	SCHEDULED REDEMPTION		263	263	276	281		(18)		(18)		263				8	01/01/2033	1
31385W-XY-0	FED NATL MTG ASSOC #555195		06/01/2013	SCHEDULED REDEMPTION		16,041	16,041	16,712	16,444		(402)		(402)		16,041				453	11/01/2017	1
31385W-ZT-9	FED NATL MTG ASSOC #555254		06/01/2013	SCHEDULED REDEMPTION		7,382	7,382	7,510	7,491		(109)		(109)		7,382				227	01/01/2033	1
31385X-BZ-9	FED NATL MTG ASSOC #555456		06/01/2013	SCHEDULED REDEMPTION		948	948	963	955		(7)		(7)		948				24	04/01/2018	1
31385X-2P-1	FED NATL MTG ASSOC #556182		06/01/2013	SCHEDULED REDEMPTION		136	136	137	138		(2)		(2)		136				4	07/01/2030	1
31385X-5Y-9	FED NATL MTG ASSOC #556263		06/01/2013	SCHEDULED REDEMPTION		27	27	28	28						27				1	12/01/2015	1
31386A-BN-5	FED NATL MTG ASSOC #557245		06/01/2013	SCHEDULED REDEMPTION		88	88	91	96		(8)		(8)		88				3	08/01/2030	1
31386A-CV-6	FED NATL MTG ASSOC #557284		06/01/2013	SCHEDULED REDEMPTION		335	335	344	337		(1)		(1)		335				11	09/01/2015	1
31386A-DZ-6	FED NATL MTG ASSOC #557320		06/01/2013	SCHEDULED REDEMPTION		18	18	18	18						18				1	01/01/2016	1
31386A-4N-3	FED NATL MTG ASSOC #558029		06/01/2013	SCHEDULED REDEMPTION		14	14	15	15						14				1	10/01/2015	1
31386B-UH-5	FED NATL MTG ASSOC #558684		06/01/2013	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		06/01/2013	SCHEDULED REDEMPTION		21	21	22	23		(2)		(2)		21				1	02/01/2031	1
31386B-7H-1	FED NATL MTG ASSOC #558996		06/01/2013	SCHEDULED REDEMPTION		1,626	1,626	1,639	1,631		(5)		(5)		1,626				58	10/01/2015	1
31386C-QY-1	FED NATL MTG ASSOC #559471		06/01/2013	SCHEDULED REDEMPTION		1,196	1,196	1,242	1,230		(35)		(35)		1,196				40	11/01/2015	1
31386C-R9-5	FED NATL MTG ASSOC #559512		06/01/2013	SCHEDULED REDEMPTION		113	113	113	115		(2)		(2)		113				4	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		06/01/2013	SCHEDULED REDEMPTION		564	564	571	572		(8)		(8)		564				20	12/01/2015	1
31386C-WE-8	FED NATL MTG ASSOC #559645		06/01/2013	SCHEDULED REDEMPTION		291	291	302	300		(9)		(9)		291				10	01/01/2016	1
31386C-5W-8	FED NATL MTG ASSOC #559861		06/01/2013	SCHEDULED REDEMPTION		1,562	1,562	1,563	1,594		(32)		(32)		1,562				58	12/01/2015	1
31386D-RG-7	FED NATL MTG ASSOC #560387		06/01/2013	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	01/01/2016	1
31386D-TN-0	FED NATL MTG ASSOC #560457		06/01/2013	SCHEDULED REDEMPTION		1,146	1,146	1,190	1,235		(89)		(89)		1,146				36	12/01/2030	1
31386F-BM-6	FED NATL MTG ASSOC #561744		06/01/2013	SCHEDULED REDEMPTION		517	517	547	593		(76)		(76)		517				21	12/01/2030	1
31386F-K9-5	FED NATL MTG ASSOC #562020		06/01/2013	SCHEDULED REDEMPTION		685	685	700	699		(14)		(14)		685				23	12/01/2015	1
31386F-M3-6	FED NATL MTG ASSOC #562078		06/01/2013	SCHEDULED REDEMPTION		19	19	20	20		(2)		(2)		19				1	12/01/2030	1
31386F-RU-1	FED NATL MTG ASSOC #562199		06/01/2013	SCHEDULED REDEMPTION		13	13	14	15		(2)		(2)		13				1	01/01/2031	1
31386F-VF-9	FED NATL MTG ASSOC #562314		06/01/2013	SCHEDULED REDEMPTION		2,343	2,343	2,433	2,413		(70)		(70)		2,343				74	01/01/2016	1
31386F-X3-4	FED NATL MTG ASSOC #562398		06/01/2013	SCHEDULED REDEMPTION		300	300	315	317		(18)		(18)		300				9	02/01/2031	1
31386F-3X-1	FED NATL MTG ASSOC #562514		06/01/2013	SCHEDULED REDEMPTION		5,659	5,659	5,686	5,714		(55)		(55)		5,659				184	02/01/2031	1
31386G-K3-6	FED NATL MTG ASSOC #562914		06/01/2013	SCHEDULED REDEMPTION		25	25	25	25						25				1	03/01/2016	1
31386G-ZL-0	FED NATL MTG ASSOC #563347		06/01/2013	SCHEDULED REDEMPTION		554	554	566	561		(8)		(8)		554				18	12/01/2015	1
31386H-L2-5	FED NATL MTG ASSOC #563845		06/01/2013	SCHEDULED REDEMPTION		522	522	535	532		(10)		(10)		522				17	02/01/2016	1
31386H-MR-9	FED NATL MTG ASSOC #563868		06/01/2013	SCHEDULED REDEMPTION		5,127	5,127	5,325	5,699		(573)		(573)		5,127				191	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		06/01/2013	SCHEDULED REDEMPTION		3	3	3	4						3					11/01/2030	1
31386J-BC-0	FED NATL MTG ASSOC #564435		06/01/2013	SCHEDULED REDEMPTION		140	140	146	148		(8)		(8)		140				5	06/01/2031	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		06/01/2013	SCHEDULED REDEMPTION		128	128	133	138		(9)		(9)		128				5	03/01/2031	1
31386J-KL-0	FED NATL MTG ASSOC #564699		06/01/2013	SCHEDULED REDEMPTION		158	158	164	163		(6)		(6)		158				5	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		06/01/2013	SCHEDULED REDEMPTION		8	8	8	8						8					01/01/2016	1
31386L-S9-4	FED NATL MTG ASSOC #566744		06/01/2013	SCHEDULED REDEMPTION		649	649	674	698		(49)		(49)		649				23	01/01/2031	1
31386L-YZ-9	FED NATL MTG ASSOC #566928		06/01/2013	SCHEDULED REDEMPTION		286	286	297	295		(9)		(9)		286				9	01/01/2016	1
31386M-RK-8	FED NATL MTG ASSOC #567590		06/01/2013	SCHEDULED REDEMPTION		1,381	1,381	1,444	1,515		(134)		(134)		1,381				48	02/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		06/01/2013	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					02/01/2031	1
31386M-3B-4	FED NATL MTG ASSOC #567894		06/01/2013	SCHEDULED REDEMPTION		143	143	149	150		(7)		(7)		143				5	01/01/2016	1
31386N-DQ-8	FED NATL MTG ASSOC #568111		05/01/2013	SCHEDULED REDEMPTION		2,408	2,408	2,500	2,593		(185)		(185)		2,408				80	01/01/2031	1
31386N-LR-7	FED NATL MTG ASSOC #568336		06/01/2013	SCHEDULED REDEMPTION		186	186	192	201		(15)		(15)		186				7	01/01/2031	1
31386N-SH-2	FED NATL MTG ASSOC #568520		06/01/2013	SCHEDULED REDEMPTION		129	129	132	131		(2)		(2)		129				4	01/01/2016	1
31386N-SM-1	FED NATL MTG ASSOC #568524		06/01/2013	SCHEDULED REDEMPTION		107	107	111	110		(3)		(3)		107				4	01/01/2016	1
31386N-VK-1	FED NATL MTG ASSOC #568618		06/01/2013	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	01/01/2016	1
31386N-XE-3	FED NATL MTG ASSOC #568677		06/01/2013	SCHEDULED REDEMPTION		163	163	170	177		(14)		(14)		163				6	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		06/01/2013	SCHEDULED REDEMPTION		1,211	1,211	1,258	1,269		(58)		(58)		1,211				46	12/01/2030	1
31386P-NR-0	FED NATL MTG ASSOC #569300		06/01/2013	SCHEDULED REDEMPTION		105	105	110	109		(4)		(4)		105				3	06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		06/01/2013	SCHEDULED REDEMPTION		2,040	2,040	2,093	2,080		(39)		(39)		2,040				67	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		06/01/2013	SCHEDULED REDEMPTION		223	223	231	233		(11)		(11)		223				8	02/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		06/01/2013	SCHEDULED REDEMPTION		103	103	105	105		(3)		(3)		103				3	02/01/2016	1
31386Q-XT-3	FED NATL MTG ASSOC #570490		06/01/2013	SCHEDULED REDEMPTION		38	38	40	39		(1)		(1)		38				1	12/01/2015	1
31386S-BY-2	FED NATL MTG ASSOC #571655		06/01/2013	SCHEDULED REDEMPTION		222	222	231	229		(7)		(7)		222				7	02/01/2016	1
31386S-N7-8	FED NATL MTG ASSOC #572014		06/01/2013	SCHEDULED REDEMPTION		566	566	588	576		(9)		(9)		566				15	03/01/2016	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31386S-T5-6	FED NATL MTG ASSOC #572172		06/01/2013	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	01/01/2031	1
31386T-AV-7	FED NATL MTG ASSOC #572520		06/01/2013	SCHEDULED REDEMPTION		160	160	163	162		(2)		(2)		160				5	04/01/2016	1
31386T-B2-0	FED NATL MTG ASSOC #572557		06/01/2013	SCHEDULED REDEMPTION		486	486	498	494		(8)		(8)		486				16	04/01/2016	1
31386T-MT-9	FED NATL MTG ASSOC #572870		06/01/2013	SCHEDULED REDEMPTION		397	397	408	414		(17)		(17)		397				11	04/01/2021	1
31386T-M7-7	FED NATL MTG ASSOC #572882		06/01/2013	SCHEDULED REDEMPTION		152	152	156	155		(2)		(2)		152				5	04/01/2016	1
31386T-PS-8	FED NATL MTG ASSOC #572933		06/01/2013	SCHEDULED REDEMPTION		146	146	152	157		(11)		(11)		146				5	04/01/2031	1
31386T-P8-2	FED NATL MTG ASSOC #572947		06/01/2013	SCHEDULED REDEMPTION		942	942	962	959		(16)		(16)		942				29	04/01/2016	1
31386T-QR-9	FED NATL MTG ASSOC #572964		06/01/2013	SCHEDULED REDEMPTION		12	12	13	14		(1)		(1)		12					05/01/2031	1
31386U-ZX-3	FED NATL MTG ASSOC #574158		06/01/2013	SCHEDULED REDEMPTION		589	589	612	600		(11)		(11)		589				19	04/01/2016	1
31386V-U3-2	FED NATL MTG ASSOC #574902		06/01/2013	SCHEDULED REDEMPTION		947	947	986	964		(17)		(17)		947				27	06/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		06/01/2013	SCHEDULED REDEMPTION		285	285	296	292		(6)		(6)		285				9	03/01/2016	1
31386W-FF-0	FED NATL MTG ASSOC #575366		06/01/2013	SCHEDULED REDEMPTION		1,286	1,286	1,340	1,310		(24)		(24)		1,286				37	03/01/2016	1
31386X-AN-6	FED NATL MTG ASSOC #576113		06/01/2013	SCHEDULED REDEMPTION		5	5	5	5		(1)		(1)		5					05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		06/01/2013	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				2	05/01/2016	1
31386X-B6-2	FED NATL MTG ASSOC #576161		06/01/2013	SCHEDULED REDEMPTION		361	361	369	366		(5)		(5)		361				11	03/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		06/01/2013	SCHEDULED REDEMPTION		46	46	48	50		(4)		(4)		46				2	02/01/2031	1
31386X-Z6-6	FED NATL MTG ASSOC #576865		06/01/2013	SCHEDULED REDEMPTION		642	642	674	669		(27)		(27)		642				21	06/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		06/01/2013	SCHEDULED REDEMPTION		221	221	233	244		(23)		(23)		221				8	03/01/2031	1
31386Y-3S-1	FED NATL MTG ASSOC #577809		06/01/2013	SCHEDULED REDEMPTION		1,993	1,993	2,047	2,018		(25)		(25)		1,993				52	04/01/2016	1
31386Y-5W-0	FED NATL MTG ASSOC #577861		06/01/2013	SCHEDULED REDEMPTION		185	185	188	187		(2)		(2)		185				5	04/01/2016	1
31387B-S7-9	FED NATL MTG ASSOC #579342		06/01/2013	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				1	04/01/2016	1
31387B-T8-6	FED NATL MTG ASSOC #579375		06/01/2013	SCHEDULED REDEMPTION		424	424	433	428		(5)		(5)		424				14	04/01/2016	1
31387C-D9-9	FED NATL MTG ASSOC #579828		06/01/2013	SCHEDULED REDEMPTION		24	24	24	24		(1)		(1)		24				1	05/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		06/01/2013	SCHEDULED REDEMPTION		322	322	335	329		(7)		(7)		322				9	06/01/2016	1
31387C-QK-0	FED NATL MTG ASSOC #580158		06/01/2013	SCHEDULED REDEMPTION		639	639	653	648		(10)		(10)		639				21	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		06/01/2013	SCHEDULED REDEMPTION		120	120	123	122		(2)		(2)		120				4	09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		06/01/2013	SCHEDULED REDEMPTION		523	523	544	536		(13)		(13)		523				14	10/01/2016	1
31387C-SW-2	FED NATL MTG ASSOC #580233		06/01/2013	SCHEDULED REDEMPTION		789	789	828	841		(52)		(52)		789				24	08/01/2031	1
31387D-AJ-8	FED NATL MTG ASSOC #580609		06/01/2013	SCHEDULED REDEMPTION		4	4	4	4						4					05/01/2031	1
31387D-BR-9	FED NATL MTG ASSOC #580648		06/01/2013	SCHEDULED REDEMPTION		14,873	14,873	15,440	15,837		(964)		(964)		14,873				594	05/01/2031	1
31387D-JH-3	FED NATL MTG ASSOC #580864		06/01/2013	SCHEDULED REDEMPTION		673	673	699	691		(18)		(18)		673				22	05/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		06/01/2013	SCHEDULED REDEMPTION		40	40	40	40		(1)		(1)		40				1	05/01/2016	1
31387D-SW-0	FED NATL MTG ASSOC #581133		06/01/2013	SCHEDULED REDEMPTION		3,899	3,899	4,048	3,978		(80)		(80)		3,899				130	05/01/2016	1
31387D-TN-9	FED NATL MTG ASSOC #581157		06/01/2013	SCHEDULED REDEMPTION		1,184	1,184	1,244	1,253		(68)		(68)		1,184				38	04/01/2031	1
31387D-XQ-7	FED NATL MTG ASSOC #581287		06/01/2013	SCHEDULED REDEMPTION		13	13	13	13		(1)		(1)		13					05/01/2031	1
31387D-3T-4	FED NATL MTG ASSOC #581410		06/01/2013	SCHEDULED REDEMPTION		4,292	4,292	4,503	4,552		(260)		(260)		4,292				138	06/01/2031	1
31387D-4W-6	FED NATL MTG ASSOC #581437		06/01/2013	SCHEDULED REDEMPTION		377	377	396	401		(24)		(24)		377				12	06/01/2031	1
31387E-CT-2	FED NATL MTG ASSOC #581582		06/01/2013	SCHEDULED REDEMPTION		281	281	295	294		(13)		(13)		281				8	06/01/2031	1
31387E-E2-9	FED NATL MTG ASSOC #581653		06/01/2013	SCHEDULED REDEMPTION		2,228	2,228	2,274	2,251		(23)		(23)		2,228				70	06/01/2016	1
31387E-NM-5	FED NATL MTG ASSOC #581896		06/01/2013	SCHEDULED REDEMPTION		529	529	541	536		(7)		(7)		529				18	07/01/2016	1
31387F-N2-6	FED NATL MTG ASSOC #582809		06/01/2013	SCHEDULED REDEMPTION		109	109	116	129		(20)		(20)		109				5	04/01/2031	1
31387J-QM-1	FED NATL MTG ASSOC #585560		06/01/2013	SCHEDULED REDEMPTION		54	54	55	54		(1)		(1)		54				2	06/01/2016	1
31387J-VW-3	FED NATL MTG ASSOC #585729		06/01/2013	SCHEDULED REDEMPTION		57	57	59	58		(1)		(1)		57				2	05/01/2016	1
31387K-BV-4	FED NATL MTG ASSOC #586052		06/01/2013	SCHEDULED REDEMPTION		4,728	4,728	4,623	4,696		31		31		4,728				121	06/01/2016	1
31387M-A6-6	FED NATL MTG ASSOC #587829		06/01/2013	SCHEDULED REDEMPTION		1,119	1,119	1,148	1,136		(17)		(17)		1,119				37	09/01/2016	1
31387M-QW-2	FED NATL MTG ASSOC #588269		06/01/2013	SCHEDULED REDEMPTION		48	48	49	49		(1)		(1)		48				1	06/01/2016	1
31387N-YP-6	FED NATL MTG ASSOC #589418		06/01/2013	SCHEDULED REDEMPTION		289	289	300	295		(6)		(6)		289				10	07/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		06/01/2013	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	07/01/2016	1
31387N-6D-4	FED NATL MTG ASSOC #589568		06/01/2013	SCHEDULED REDEMPTION		1,082	1,082	1,107	1,093		(11)		(11)		1,082				36	04/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		06/01/2013	SCHEDULED REDEMPTION		983	983	995	987		(4)		(4)		983				30	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		06/01/2013	SCHEDULED REDEMPTION		1,980	1,980	2,021	2,005		(25)		(25)		1,980				61	06/01/2016	1
31387P-SH-6	FED NATL MTG ASSOC #590120		06/01/2013	SCHEDULED REDEMPTION		352	352	359	356		(4)		(4)		352				11	07/01/2016	1
31387Q-UH-1	FED NATL MTG ASSOC #591084		06/01/2013	SCHEDULED REDEMPTION		637	637	654	651		(14)		(14)		637				21	08/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		06/01/2013	SCHEDULED REDEMPTION		1,082	1,082	1,127	1,106		(24)		(24)		1,082				31	09/01/2016	1
31387Q-7J-3	FED NATL MTG ASSOC #591397		06/01/2013	SCHEDULED REDEMPTION		43	43	45	49		(6)		(6)		43				1	08/01/2031	1
31387R-AU-2	FED NATL MTG ASSOC #591419		06/01/2013	SCHEDULED REDEMPTION		10,385	10,385	10,601	10,535		(150)		(150)		10,385				330	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		06/01/2013	SCHEDULED REDEMPTION		224	224	228	227		(3)		(3)		224				7	08/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		06/01/2013	SCHEDULED REDEMPTION		78	78	81	83		(5)		(5)		78				3	09/01/2031	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31387S-2G-0	FED NATL MTG ASSOC #593075		06/01/2013	SCHEDULED REDEMPTION		186	186	195	207		(20)		(20)		186				6	07/01/2031	1
31387S-5G-7	FED NATL MTG ASSOC #593147		06/01/2013	SCHEDULED REDEMPTION		1,768	1,768	1,805	1,799		(31)		(31)		1,768				51	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		06/01/2013	SCHEDULED REDEMPTION		1,308	1,308	1,342	1,325		(17)		(17)		1,308				43	08/01/2016	1
31387S-5X-0	FED NATL MTG ASSOC #593162		06/01/2013	SCHEDULED REDEMPTION		52	52	54	56		(4)		(4)		52				2	08/01/2031	1
31387U-B2-6	FED NATL MTG ASSOC #594157		06/01/2013	SCHEDULED REDEMPTION		138	138	144	150		(12)		(12)		138				5	08/01/2031	1
31387U-CS-8	FED NATL MTG ASSOC #594181		06/01/2013	SCHEDULED REDEMPTION		21	21	22	24		(2)		(2)		21				1	06/01/2031	1
31387U-SL-6	FED NATL MTG ASSOC #594623		06/01/2013	SCHEDULED REDEMPTION		21,362	21,362	21,805	21,598		(237)		(237)		21,362				590	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		06/01/2013	SCHEDULED REDEMPTION		107	107	113	119		(12)		(12)		107				4	06/01/2031	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		06/01/2013	SCHEDULED REDEMPTION		1,005	1,005	1,026	1,019		(14)		(14)		1,005				31	08/01/2016	1
31387W-J3-2	FED NATL MTG ASSOC #596182		06/01/2013	SCHEDULED REDEMPTION		451	451	472	484		(33)		(33)		451				15	09/01/2031	1
31387W-QG-5	FED NATL MTG ASSOC #596355		06/01/2013	SCHEDULED REDEMPTION		1,315	1,315	1,343	1,332		(17)		(17)		1,315				40	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		06/01/2013	SCHEDULED REDEMPTION		1,344	1,344	1,372	1,361		(17)		(17)		1,344				41	07/01/2016	1
31387W-TT-4	FED NATL MTG ASSOC #596462		06/01/2013	SCHEDULED REDEMPTION		110	110	115	115		(5)		(5)		110				3	08/01/2031	1
31387W-ZK-6	FED NATL MTG ASSOC #596646		06/01/2013	SCHEDULED REDEMPTION		208	208	212	212		(4)		(4)		208				7	08/01/2016	1
31387X-HX-6	FED NATL MTG ASSOC #597046		06/01/2013	SCHEDULED REDEMPTION		522	522	533	530		(8)		(8)		522				16	09/01/2016	1
31387X-JE-6	FED NATL MTG ASSOC #597061		06/01/2013	SCHEDULED REDEMPTION		359	359	375	394		(35)		(35)		359				12	09/01/2031	1
31387X-JP-1	FED NATL MTG ASSOC #597070		06/01/2013	SCHEDULED REDEMPTION		55	55	56	56		(1)		(1)		55				2	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		06/01/2013	SCHEDULED REDEMPTION		65	65	66	69		(4)		(4)		65				2	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		06/01/2013	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				1	07/01/2016	1
31388A-QT-4	FED NATL MTG ASSOC #599066		06/01/2013	SCHEDULED REDEMPTION		39	39	41	43		(4)		(4)		39				1	08/01/2031	1
31388A-W2-6	FED NATL MTG ASSOC #599265		06/01/2013	SCHEDULED REDEMPTION		181	181	184	183		(3)		(3)		181				6	08/01/2016	1
31388A-YS-7	FED NATL MTG ASSOC #599321		06/01/2013	SCHEDULED REDEMPTION		553	553	578	637		(85)		(85)		553				16	07/01/2031	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		06/01/2013	SCHEDULED REDEMPTION		453	453	462	458		(6)		(6)		453				14	08/01/2016	1
31388B-X8-0	FED NATL MTG ASSOC #600203		06/01/2013	SCHEDULED REDEMPTION		39	39	41	43		(4)		(4)		39				2	07/01/2031	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		06/01/2013	SCHEDULED REDEMPTION		1,689	1,689	1,760	1,724		(34)		(34)		1,689				48	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		06/01/2013	SCHEDULED REDEMPTION		1,230	1,230	1,255	1,250		(20)		(20)		1,230				38	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		06/01/2013	SCHEDULED REDEMPTION		66	66	68	71		(5)		(5)		66				2	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		06/01/2013	SCHEDULED REDEMPTION		74	74	76	75		(1)		(1)		74				2	10/01/2016	1
31388D-DW-5	FED NATL MTG ASSOC #601417		06/01/2013	SCHEDULED REDEMPTION		489	489	511	527		(37)		(37)		489				17	11/01/2031	1
31388D-P4-4	FED NATL MTG ASSOC #601743		06/01/2013	SCHEDULED REDEMPTION		112	112	115	113		(1)		(1)		112				3	08/01/2016	1
31388D-YP-7	FED NATL MTG ASSOC #602018		06/01/2013	SCHEDULED REDEMPTION		1,166	1,166	1,192	1,182		(16)		(16)		1,166				39	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		06/01/2013	SCHEDULED REDEMPTION		52	52	53	56		(5)		(5)		52				2	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		06/01/2013	SCHEDULED REDEMPTION		1,169	1,169	1,193	1,186		(17)		(17)		1,169				36	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		06/01/2013	SCHEDULED REDEMPTION		1,123	1,123	1,146	1,137		(15)		(15)		1,123				35	08/01/2016	1
31388E-W4-4	FED NATL MTG ASSOC #602867		06/01/2013	SCHEDULED REDEMPTION		708	708	722	721		(14)		(14)		708				22	10/01/2016	1
31388F-FX-6	FED NATL MTG ASSOC #603282		06/01/2013	SCHEDULED REDEMPTION		1,193	1,193	1,247	1,319		(126)		(126)		1,193				42	09/01/2031	1
31388J-XL-4	FED NATL MTG ASSOC #606483		06/01/2013	SCHEDULED REDEMPTION		8	8	8	8						8					09/01/2016	1
31388K-D9-0	FED NATL MTG ASSOC #606828		06/01/2013	SCHEDULED REDEMPTION		30	30	32	31		(1)		(1)		30				1	10/01/2031	1
31388K-K6-8	FED NATL MTG ASSOC #607017		06/01/2013	SCHEDULED REDEMPTION		306	306	312	310		(4)		(4)		306				9	10/01/2016	1
31388K-PK-2	FED NATL MTG ASSOC #607126		06/01/2013	SCHEDULED REDEMPTION		944	944	947	948		(4)		(4)		944				29	11/01/2031	1
31388K-QF-2	FED NATL MTG ASSOC #607154		06/01/2013	SCHEDULED REDEMPTION		159	159	166	175		(16)		(16)		159				5	11/01/2031	1
31388K-W4-0	FED NATL MTG ASSOC #607367		06/01/2013	SCHEDULED REDEMPTION		71	71	71	71						71				2	11/01/2031	1
31388K-4F-6	FED NATL MTG ASSOC #607522		06/01/2013	SCHEDULED REDEMPTION		10,476	10,476	10,499	10,519		(42)		(42)		10,476				326	11/01/2031	1
31388K-7A-4	FED NATL MTG ASSOC #607589		06/01/2013	SCHEDULED REDEMPTION		71	71	73	73		(1)		(1)		71				2	11/01/2016	1
31388L-Q5-2	FED NATL MTG ASSOC #608076		06/01/2013	SCHEDULED REDEMPTION		4	4	4	4						4					10/01/2031	1
31388L-U7-3	FED NATL MTG ASSOC #608206		06/01/2013	SCHEDULED REDEMPTION		533	533	539	539		(6)		(6)		533				16	01/01/2032	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		06/01/2013	SCHEDULED REDEMPTION		22,441	22,441	22,798	22,575		(134)		(134)		22,441				617	09/01/2016	1
31388M-K4-9	FED NATL MTG ASSOC #608815		06/01/2013	SCHEDULED REDEMPTION		904	904	918	909		(5)		(5)		904				28	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		06/01/2013	SCHEDULED REDEMPTION		800	800	816	814		(14)		(14)		800				24	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		06/01/2013	SCHEDULED REDEMPTION		111	111	114	113		(2)		(2)		111				3	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		06/01/2013	SCHEDULED REDEMPTION		205	205	217	231		(26)		(26)		205				8	07/01/2031	1
31388N-CR-5	FED NATL MTG ASSOC #609480		06/01/2013	SCHEDULED REDEMPTION		75	75	78	83		(8)		(8)		75				3	10/01/2031	1
31388N-FK-7	FED NATL MTG ASSOC #609570		06/01/2013	SCHEDULED REDEMPTION		976	976	996	991		(14)		(14)		976				30	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		06/01/2013	SCHEDULED REDEMPTION		1,368	1,368	1,397	1,386		(17)		(17)		1,368				42	11/01/2016	1
31388P-CS-8	FED NATL MTG ASSOC #610381		06/01/2013	SCHEDULED REDEMPTION		84	84	88	92		(8)		(8)		84				3	10/01/2031	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		06/01/2013	SCHEDULED REDEMPTION		792	792	808	806		(15)		(15)		792				24	11/01/2016	1
31388S-AN-5	FED NATL MTG ASSOC #613013		06/01/2013	SCHEDULED REDEMPTION		30	30	32	34		(4)		(4)		30				1	05/01/2031	1
31388S-2G-9	FED NATL MTG ASSOC #613775		06/01/2013	SCHEDULED REDEMPTION		39	39	41	40		(1)		(1)		39				1	11/01/2016	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31388T-MZ-3	FED NATL MTG ASSOC #614276		06/01/2013	SCHEDULED REDEMPTION		48	48	51	51		(3)		(3)		48				1	01/01/2032	1
31388T-WE-9	FED NATL MTG ASSOC #614545		06/01/2013	SCHEDULED REDEMPTION		46	46	48	52		(6)		(6)		46				2	07/01/2031	1
31388U-PG-9	FED NATL MTG ASSOC #615223		06/01/2013	SCHEDULED REDEMPTION		1,759	1,759	1,806	1,779		(20)		(20)		1,759				46	11/01/2016	1
31388U-PK-0	FED NATL MTG ASSOC #615226		06/01/2013	SCHEDULED REDEMPTION		61	61	62	62		(1)		(1)		61				2	11/01/2016	1
31388V-MM-7	FED NATL MTG ASSOC #616064		06/01/2013	SCHEDULED REDEMPTION		9,098	9,098	9,240	9,157		(59)		(59)		9,098				242	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		06/01/2013	SCHEDULED REDEMPTION		2,876	2,876	2,936	2,913		(37)		(37)		2,876				88	11/01/2016	1
31388W-R2-4	FED NATL MTG ASSOC #617105		06/01/2013	SCHEDULED REDEMPTION		988	988	999	1,003		(15)		(15)		988				30	12/01/2031	1
31388X-AD-6	FED NATL MTG ASSOC #617504		06/01/2013	SCHEDULED REDEMPTION		818	818	851	837		(18)		(18)		818				23	01/01/2017	1
31388X-R9-7	FED NATL MTG ASSOC #618012		06/01/2013	SCHEDULED REDEMPTION		7,920	7,920	8,002	8,018		(98)		(98)		7,920				256	02/01/2032	1
31388X-UC-6	FED NATL MTG ASSOC #618079		06/01/2013	SCHEDULED REDEMPTION		1,749	1,749	1,785	1,772		(23)		(23)		1,749				54	12/01/2016	1
31388X-X6-6	FED NATL MTG ASSOC #618201		06/01/2013	SCHEDULED REDEMPTION		57	57	59	59		(1)		(1)		57				2	11/01/2031	1
31388Y-FW-7	FED NATL MTG ASSOC #618581		06/01/2013	SCHEDULED REDEMPTION		64	64	67	72		(8)		(8)		64				2	08/01/2031	1
31389A-CN-1	FED NATL MTG ASSOC #619377		06/01/2013	SCHEDULED REDEMPTION		403	403	422	447		(44)		(44)		403				14	02/01/2032	1
31389A-RK-1	FED NATL MTG ASSOC #619790		06/01/2013	SCHEDULED REDEMPTION		283	283	286	286		(4)		(4)		283				9	12/01/2031	1
31389A-5Z-2	FED NATL MTG ASSOC #620164		06/01/2013	SCHEDULED REDEMPTION		163	163	171	172		(9)		(9)		163				5	12/01/2031	1
31389D-TA-5	FED NATL MTG ASSOC #622545		06/01/2013	SCHEDULED REDEMPTION		190	190	192	193		(3)		(3)		190				6	09/01/2031	1
31389D-V3-8	FED NATL MTG ASSOC #622634		06/01/2013	SCHEDULED REDEMPTION		437	437	438	439		(2)		(2)		437				12	06/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		06/01/2013	SCHEDULED REDEMPTION		2,576	2,576	2,576	2,576						2,576				73	10/01/2031	1
31389E-MP-7	FED NATL MTG ASSOC #623266		06/01/2013	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				1	04/01/2016	1
31389E-MQ-5	FED NATL MTG ASSOC #623267		06/01/2013	SCHEDULED REDEMPTION		950	950	979	971		(21)		(21)		950				27	06/01/2021	1
31389F-Q5-4	FED NATL MTG ASSOC #624276		06/01/2013	SCHEDULED REDEMPTION		3,417	3,417	3,509	3,461		(44)		(44)		3,417				90	01/01/2017	1
31389F-SU-7	FED NATL MTG ASSOC #624331		06/01/2013	SCHEDULED REDEMPTION		74	74	77	81		(7)		(7)		74				3	02/01/2032	1
31389G-W5-5	FED NATL MTG ASSOC #625368		06/01/2013	SCHEDULED REDEMPTION		11,006	11,006	11,045	11,090		(84)		(84)		11,006				357	02/01/2032	1
31389H-LW-6	FED NATL MTG ASSOC #625941		06/01/2013	SCHEDULED REDEMPTION		582	582	599	591		(9)		(9)		582				16	03/01/2017	1
31389H-NC-8	FED NATL MTG ASSOC #625987		06/01/2013	SCHEDULED REDEMPTION		285	285	292	289		(4)		(4)		285				9	01/01/2017	1
31389H-NF-1	FED NATL MTG ASSOC #625990		06/01/2013	SCHEDULED REDEMPTION		8,336	8,336	8,559	8,425		(89)		(89)		8,336				218	12/01/2016	1
31389J-TH-7	FED NATL MTG ASSOC #627052		06/01/2013	SCHEDULED REDEMPTION		178	178	180	180		(2)		(2)		178				6	02/01/2032	1
31389J-VJ-0	FED NATL MTG ASSOC #627117		06/01/2013	SCHEDULED REDEMPTION		248	248	260	267		(19)		(19)		248				8	02/01/2032	1
31389K-XN-6	FED NATL MTG ASSOC #628085		06/01/2013	SCHEDULED REDEMPTION		3,582	3,582	3,758	3,785		(204)		(204)		3,582				116	02/01/2032	1
31389K-2L-4	FED NATL MTG ASSOC #628179		06/01/2013	SCHEDULED REDEMPTION		45	45	47	49		(4)		(4)		45				1	02/01/2032	1
31389L-VB-2	FED NATL MTG ASSOC #628910		06/01/2013	SCHEDULED REDEMPTION		6	6	7	7						6					03/01/2032	1
31389L-3R-8	FED NATL MTG ASSOC #629108		06/01/2013	SCHEDULED REDEMPTION		1,222	1,222	1,271	1,253		(31)		(31)		1,222				34	04/01/2017	1
31389M-CQ-8	FED NATL MTG ASSOC #629279		06/01/2013	SCHEDULED REDEMPTION		1,047	1,047	1,099	1,113		(66)		(66)		1,047				34	02/01/2032	1
31389M-XZ-5	FED NATL MTG ASSOC #629896		06/01/2013	SCHEDULED REDEMPTION		63	63	66	67		(4)		(4)		63				2	09/01/2032	1
31389N-WF-8	FED NATL MTG ASSOC #630746		06/01/2013	SCHEDULED REDEMPTION		299	299	313	320		(21)		(21)		299				10	05/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		06/01/2013	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					03/01/2032	1
31389Q-XF-0	FED NATL MTG ASSOC #632578		06/01/2013	SCHEDULED REDEMPTION		1,452	1,452	1,469	1,472		(19)		(19)		1,452				46	02/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		06/01/2013	SCHEDULED REDEMPTION		436	436	453	447		(12)		(12)		436				12	04/01/2017	1
31389R-VP-8	FED NATL MTG ASSOC #633422		06/01/2013	SCHEDULED REDEMPTION		39	39	40	40		(2)		(2)		39				1	03/01/2032	1
31389R-ZK-5	FED NATL MTG ASSOC #633546		06/01/2013	SCHEDULED REDEMPTION		6,096	6,096	6,191	6,145		(49)		(49)		6,096				158	07/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		06/01/2013	SCHEDULED REDEMPTION		3,607	3,607	3,607	3,607						3,607				102	12/01/2031	1
31389S-6W-9	FED NATL MTG ASSOC #634585		06/01/2013	SCHEDULED REDEMPTION		164	164	173	174		(10)		(10)		164				5	01/01/2032	1
31389T-E6-5	FED NATL MTG ASSOC #634757		06/01/2013	SCHEDULED REDEMPTION		1,541	1,541	1,581	1,559		(18)		(18)		1,541				40	03/01/2017	1
31389T-FH-0	FED NATL MTG ASSOC #634768		06/01/2013	SCHEDULED REDEMPTION		4,423	4,423	4,491	4,452		(29)		(29)		4,423				113	03/01/2017	1
31389U-KV-0	FED NATL MTG ASSOC #635808		06/01/2013	SCHEDULED REDEMPTION		192	192	200	207		(16)		(16)		192				6	03/01/2032	1
31389U-RF-8	FED NATL MTG ASSOC #635986		06/01/2013	SCHEDULED REDEMPTION		3,575	3,575	3,754	3,781		(206)		(206)		3,575				98	04/01/2032	1
31389U-7A-1	FED NATL MTG ASSOC #636389		06/01/2013	SCHEDULED REDEMPTION		3,699	3,699	3,885	3,919		(219)		(219)		3,699				100	04/01/2032	1
31389V-N4-5	FED NATL MTG ASSOC #636811		06/01/2013	SCHEDULED REDEMPTION		188	188	192	197		(9)		(9)		188				6	04/01/2032	1
31389V-RL-3	FED NATL MTG ASSOC #636891		06/01/2013	SCHEDULED REDEMPTION		642	642	667	678		(36)		(36)		642				23	04/01/2032	1
31389V-6K-8	FED NATL MTG ASSOC #637274		06/01/2013	SCHEDULED REDEMPTION		357	357	358	358		(1)		(1)		357				11	05/01/2032	1
31389V-7L-5	FED NATL MTG ASSOC #637299		06/01/2013	SCHEDULED REDEMPTION		237	237	247	250		(13)		(13)		237				8	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		06/01/2013	SCHEDULED REDEMPTION		135	135	140	143		(8)		(8)		135				5	04/01/2032	1
31389W-AW-5	FED NATL MTG ASSOC #637321		06/01/2013	SCHEDULED REDEMPTION		167	167	175	179		(13)		(13)		167				5	07/01/2032	1
31389W-EA-9	FED NATL MTG ASSOC #637429		06/01/2013	SCHEDULED REDEMPTION		359	359	368	371		(12)		(12)		359				11	08/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		06/01/2013	SCHEDULED REDEMPTION		729	729	757	772		(43)		(43)		729				26	03/01/2032	1
31389Y-AE-1	FED NATL MTG ASSOC #639105		06/01/2013	SCHEDULED REDEMPTION		34	34	34	34						34				1	07/01/2032	1
31389Y-AL-5	FED NATL MTG ASSOC #639111		06/01/2013	SCHEDULED REDEMPTION		7,926	7,926	7,971	7,995		(69)		(69)		7,926				257	07/01/2032	1
31389Y-CJ-8	FED NATL MTG ASSOC #639173		06/01/2013	SCHEDULED REDEMPTION		408	408	419	417		(9)		(9)		408				13	08/01/2032	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31389Y-G3-8	FED NATL MTG ASSOC #639574		06/01/2013	SCHEDULED REDEMPTION		29,597	29,597	30,933	31,226		(1,630)		(1,630)		29,597				1,033	03/01/2032	1
31389Y-UZ-2	FED NATL MTG ASSOC #639700		06/01/2013	SCHEDULED REDEMPTION		109	109	110	110		(1)		(1)		109				3	03/01/2032	1
31390A-BU-3	FED NATL MTG ASSOC #640051		06/01/2013	SCHEDULED REDEMPTION		47	47	47	47						47				1	04/01/2032	1
31390A-B4-1	FED NATL MTG ASSOC #640059		06/01/2013	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					03/01/2032	1
31390B-D4-7	FED NATL MTG ASSOC #641023		06/01/2013	SCHEDULED REDEMPTION		25	25	25	25						25				1	05/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		06/01/2013	SCHEDULED REDEMPTION		749	749	779	765		(16)		(16)		749				21	01/01/2018	1
31390B-E8-7	FED NATL MTG ASSOC #641059		06/01/2013	SCHEDULED REDEMPTION		220	220	221	221		(1)		(1)		220				7	05/01/2032	1
31390B-KV-9	FED NATL MTG ASSOC #641208		06/01/2013	SCHEDULED REDEMPTION		161	161	168	175		(14)		(14)		161				5	06/01/2032	1
31390B-PE-2	FED NATL MTG ASSOC #641321		06/01/2013	SCHEDULED REDEMPTION		86	86	91	90		(3)		(3)		86				3	04/01/2032	1
31390B-PL-6	FED NATL MTG ASSOC #641327		06/01/2013	SCHEDULED REDEMPTION		2,076	2,076	2,136	2,117		(41)		(41)		2,076				52	04/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		06/01/2013	SCHEDULED REDEMPTION		36	36	38	39		(3)		(3)		36				1	04/01/2032	1
31390C-NX-0	FED NATL MTG ASSOC #642206		06/01/2013	SCHEDULED REDEMPTION		329	329	330	331		(2)		(2)		329				10	05/01/2032	1
31390D-AR-5	FED NATL MTG ASSOC #642716		06/01/2013	SCHEDULED REDEMPTION		53	53	55	54		(2)		(2)		53				1	06/01/2032	1
31390E-HN-5	FED NATL MTG ASSOC #643837		06/01/2013	SCHEDULED REDEMPTION		1,872	1,872	1,950	1,919		(47)		(47)		1,872				54	05/01/2017	1
31390E-SP-8	FED NATL MTG ASSOC #644126		06/01/2013	SCHEDULED REDEMPTION		13	13	13	13						13					05/01/2032	1
31390F-C7-2	FED NATL MTG ASSOC #644594		06/01/2013	SCHEDULED REDEMPTION		212	212	218	221		(9)		(9)		212				6	05/01/2032	1
31390G-GV-3	FED NATL MTG ASSOC #645612		06/01/2013	SCHEDULED REDEMPTION		14	14	14	14		(1)		(1)		14					06/01/2032	1
31390H-FP-5	FED NATL MTG ASSOC #646474		06/01/2013	SCHEDULED REDEMPTION		227	227	237	243		(16)		(16)		227				7	06/01/2032	1
31390H-KW-4	FED NATL MTG ASSOC #646609		06/01/2013	SCHEDULED REDEMPTION		4,815	4,815	5,056	5,006		(192)		(192)		4,815				146	07/01/2032	1
31390H-QC-2	FED NATL MTG ASSOC #646751		06/01/2013	SCHEDULED REDEMPTION		83	83	87	92		(10)		(10)		83				3	10/01/2032	1
31390H-QN-8	FED NATL MTG ASSOC #646761		06/01/2013	SCHEDULED REDEMPTION		3	3	3	4						3					01/01/2033	1
31390J-CP-4	FED NATL MTG ASSOC #647278		06/01/2013	SCHEDULED REDEMPTION		87	87	92	92		(4)		(4)		87				3	05/01/2032	1
31390J-CX-7	FED NATL MTG ASSOC #647286		06/01/2013	SCHEDULED REDEMPTION		100	100	102	104		(4)		(4)		100				3	05/01/2032	1
31390J-EP-2	FED NATL MTG ASSOC #647342		06/01/2013	SCHEDULED REDEMPTION		216	216	218	217		(1)		(1)		216				7	07/01/2032	1
31390J-J9-3	FED NATL MTG ASSOC #647488		06/01/2013	SCHEDULED REDEMPTION		614	614	618	619		(4)		(4)		614				19	06/01/2032	1
31390J-ZL-8	FED NATL MTG ASSOC #647947		06/01/2013	SCHEDULED REDEMPTION		333	333	339	339		(6)		(6)		333				10	06/01/2032	1
31390J-20-3	FED NATL MTG ASSOC #647983		06/01/2013	SCHEDULED REDEMPTION		139	139	145	144		(5)		(5)		139				5	03/01/2032	1
31390J-3Z-2	FED NATL MTG ASSOC #648016		06/01/2013	SCHEDULED REDEMPTION		3,345	3,345	3,364	3,369		(24)		(24)		3,345				100	07/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		06/01/2013	SCHEDULED REDEMPTION		649	649	686	692		(43)		(43)		649				23	07/01/2032	1
31390K-RX-8	FED NATL MTG ASSOC #648602		06/01/2013	SCHEDULED REDEMPTION		8	8	8	8						8					07/01/2032	1
31390L-E4-4	FED NATL MTG ASSOC #649155		06/01/2013	SCHEDULED REDEMPTION		4,954	4,954	5,180	5,179		(224)		(224)		4,954				135	07/01/2032	1
31390L-SX-5	FED NATL MTG ASSOC #649534		06/01/2013	SCHEDULED REDEMPTION		205	205	214	211		(6)		(6)		205				6	06/01/2032	1
31390L-WA-0	FED NATL MTG ASSOC #649641		06/01/2013	SCHEDULED REDEMPTION		41	41	41	41						41				1	07/01/2032	1
31390M-QJ-6	FED NATL MTG ASSOC #650357		06/01/2013	SCHEDULED REDEMPTION		269	269	283	288		(19)		(19)		269				8	11/01/2032	1
31390M-YU-2	FED NATL MTG ASSOC #650623		06/01/2013	SCHEDULED REDEMPTION		739	739	743	745		(6)		(6)		739				24	07/01/2032	1
31390N-QQ-8	FED NATL MTG ASSOC #651263		06/01/2013	SCHEDULED REDEMPTION		55	55	58	59		(4)		(4)		55				2	07/01/2032	1
31390N-T5-1	FED NATL MTG ASSOC #651372		06/01/2013	SCHEDULED REDEMPTION		739	739	743	745		(6)		(6)		739				24	07/01/2032	1
31390N-2T-8	FED NATL MTG ASSOC #651586		06/01/2013	SCHEDULED REDEMPTION		87	87	87	88		(1)		(1)		87				2	07/01/2032	1
31390N-5L-2	FED NATL MTG ASSOC #651651		06/01/2013	SCHEDULED REDEMPTION		34	34	36	37		(3)		(3)		34				1	08/01/2032	1
31390P-CQ-8	FED NATL MTG ASSOC #651779		06/01/2013	SCHEDULED REDEMPTION		537	537	564	576		(39)		(39)		537				17	08/01/2032	1
31390P-GK-7	FED NATL MTG ASSOC #651902		06/01/2013	SCHEDULED REDEMPTION		1,624	1,624	1,634	1,639		(15)		(15)		1,624				47	08/01/2032	1
31390Q-HX-6	FED NATL MTG ASSOC #652846		06/01/2013	SCHEDULED REDEMPTION		9	9	9	9						9					09/01/2032	1
31390Q-2V-6	FED NATL MTG ASSOC #653388		06/01/2013	SCHEDULED REDEMPTION		524	524	551	559		(35)		(35)		524				16	10/01/2032	1
31390R-BH-5	FED NATL MTG ASSOC #653540		06/01/2013	SCHEDULED REDEMPTION		83	83	87	89		(6)		(6)		83				3	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		06/01/2013	SCHEDULED REDEMPTION		27	27	27	27						27				1	08/01/2032	1
31390R-E6-6	FED NATL MTG ASSOC #653657		06/01/2013	SCHEDULED REDEMPTION		45	45	47	49		(4)		(4)		45				2	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		06/01/2013	SCHEDULED REDEMPTION		6,197	6,197	6,251	6,239		(42)		(42)		6,197				188	08/01/2032	1
31390T-TK-5	FED NATL MTG ASSOC #655854		06/01/2013	SCHEDULED REDEMPTION		803	803	843	846		(43)		(43)		803				22	08/01/2032	1
31390T-T6-6	FED NATL MTG ASSOC #655873		06/01/2013	SCHEDULED REDEMPTION		344	344	361	365		(21)		(21)		344				11	08/01/2032	1
31390T-UF-4	FED NATL MTG ASSOC #655882		06/01/2013	SCHEDULED REDEMPTION		4,968	4,968	5,217	5,239		(271)		(271)		4,968				161	08/01/2032	1
31390U-AQ-9	FED NATL MTG ASSOC #656215		06/01/2013	SCHEDULED REDEMPTION		536	536	539	540		(4)		(4)		536				16	08/01/2032	1
31390U-C5-3	FED NATL MTG ASSOC #656292		06/01/2013	SCHEDULED REDEMPTION		243	243	255	252		(9)		(9)		243				8	09/01/2032	1
31390U-D9-4	FED NATL MTG ASSOC #656328		06/01/2013	SCHEDULED REDEMPTION		724	724	744	735		(11)		(11)		724				18	10/01/2017	1
31390U-QB-5	FED NATL MTG ASSOC #656650		06/01/2013	SCHEDULED REDEMPTION		53	53	54	54		(1)		(1)		53				2	05/01/2032	1
31390U-RZ-1	FED NATL MTG ASSOC #656704		06/01/2013	SCHEDULED REDEMPTION		467	467	490	489		(22)		(22)		467				14	08/01/2032	1
31390W-4M-1	FED NATL MTG ASSOC #658828		06/01/2013	SCHEDULED REDEMPTION		2,261	2,261	2,375	2,372		(111)		(111)		2,261				73	08/01/2032	1
31390X-UY-4	FED NATL MTG ASSOC #659499		06/01/2013	SCHEDULED REDEMPTION		6,093	6,093	6,158	6,130		(37)		(37)		6,093				146	02/01/2033	1
31390Y-PP-7	FED NATL MTG ASSOC #660230		06/01/2013	SCHEDULED REDEMPTION		2,739	2,739	2,876	2,914		(175)		(175)		2,739				75	09/01/2032	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31391A-RJ-0	FED NATL MTG ASSOC #661189		06/01/2013	SCHEDULED REDEMPTION		2,021	2,021	2,122	2,168		(148)		(148)		2,021				65	07/01/2032	1
31391A-X4-6	FED NATL MTG ASSOC #661399		06/01/2013	SCHEDULED REDEMPTION		6,295	6,295	6,453	6,401		(107)		(107)		6,295				188	10/01/2032	1
31391B-DJ-3	FED NATL MTG ASSOC #661705		06/01/2013	SCHEDULED REDEMPTION		308	308	317	315		(7)		(7)		308				10	08/01/2032	1
31391B-MR-5	FED NATL MTG ASSOC #661968		06/01/2013	SCHEDULED REDEMPTION		3,578	3,578	3,754	3,790		(211)		(211)		3,578				109	10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		06/01/2013	SCHEDULED REDEMPTION		8,775	8,775	8,977	8,869		(95)		(95)		8,775				227	09/01/2017	1
31391B-7G-6	FED NATL MTG ASSOC #662495		06/01/2013	SCHEDULED REDEMPTION		726	726	762	760		(34)		(34)		726				23	09/01/2032	1
31391C-NF-8	FED NATL MTG ASSOC #662890		06/01/2013	SCHEDULED REDEMPTION		6,949	6,949	7,122	7,091		(142)		(142)		6,949				191	12/01/2032	1
31391C-PD-1	FED NATL MTG ASSOC #662920		06/01/2013	SCHEDULED REDEMPTION		20,460	20,460	21,149	20,869		(409)		(409)		20,460				547	11/01/2017	1
31391C-QA-6	FED NATL MTG ASSOC #662949		06/01/2013	SCHEDULED REDEMPTION		160	160	164	164		(3)		(3)		160				5	02/01/2033	1
31391C-XS-9	FED NATL MTG ASSOC #663189		06/01/2013	SCHEDULED REDEMPTION		205	205	210	208		(2)		(2)		205				5	09/01/2017	1
31391D-J6-1	FED NATL MTG ASSOC #663685		06/01/2013	SCHEDULED REDEMPTION		12,486	12,486	12,832	12,648		(162)		(162)		12,486				306	01/01/2018	1
31391D-QV-8	FED NATL MTG ASSOC #663868		06/01/2013	SCHEDULED REDEMPTION		7,344	7,344	7,713	7,947		(603)		(603)		7,344				238	10/01/2032	1
31391G-G2-6	FED NATL MTG ASSOC #666317		06/01/2013	SCHEDULED REDEMPTION		408	408	419	425		(17)		(17)		408				13	09/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		06/01/2013	SCHEDULED REDEMPTION		31	31	33	33		(2)		(2)		31				1	11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		06/01/2013	SCHEDULED REDEMPTION		2,478	2,478	2,544	2,511		(33)		(33)		2,478				66	11/01/2017	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		06/01/2013	SCHEDULED REDEMPTION		117,400	117,400	120,027	118,693		(1,293)		(1,293)		117,400				3,089	10/01/2017	1
31391H-UK-8	FED NATL MTG ASSOC #667586		06/01/2013	SCHEDULED REDEMPTION		989	989	1,038	1,042		(53)		(53)		989				32	10/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		06/01/2013	SCHEDULED REDEMPTION		3,110	3,110	3,163	3,178		(68)		(68)		3,110				36	11/01/2032	1
31391M-4X-8	FED NATL MTG ASSOC #671438		06/01/2013	SCHEDULED REDEMPTION		21	21	22	24		(2)		(2)		21				1	10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		06/01/2013	SCHEDULED REDEMPTION		390	390	396	393		(3)		(3)		390				11	11/01/2017	1
31391P-Z9-0	FED NATL MTG ASSOC #673168		06/01/2013	SCHEDULED REDEMPTION		1,636	1,636	1,648	1,647		(12)		(12)		1,636				42	12/01/2017	1
31391P-2L-9	FED NATL MTG ASSOC #673179		06/01/2013	SCHEDULED REDEMPTION		37,317	37,317	38,920	38,050		(733)		(733)		37,317				1,079	02/01/2018	1
31391P-5L-6	FED NATL MTG ASSOC #673251		06/01/2013	SCHEDULED REDEMPTION		479	479	483	482		(3)		(3)		479				12	01/01/2018	1
31391S-RX-0	FED NATL MTG ASSOC #675602		06/01/2013	SCHEDULED REDEMPTION		7,557	7,557	7,906	8,309		(751)		(751)		7,557				264	01/01/2032	1
31391S-5Y-2	FED NATL MTG ASSOC #675963		06/01/2013	SCHEDULED REDEMPTION		1,021	1,021	1,068	1,113		(92)		(92)		1,021				36	02/01/2032	1
31391T-WE-4	FED NATL MTG ASSOC #676645		06/01/2013	SCHEDULED REDEMPTION		3,137	3,137	3,216	3,205		(68)		(68)		3,137				88	01/01/2033	1
31391U-DE-2	FED NATL MTG ASSOC #677001		06/01/2013	SCHEDULED REDEMPTION		41	41	43	44		(2)		(2)		41				1	01/01/2033	1
31391U-FJ-9	FED NATL MTG ASSOC #677069		06/01/2013	SCHEDULED REDEMPTION		3,589	3,589	3,634	3,619		(31)		(31)		3,589				94	12/01/2032	1
31391V-HB-2	FED NATL MTG ASSOC #678026		06/01/2013	SCHEDULED REDEMPTION		747	747	777	761		(14)		(14)		747				21	09/01/2017	1
31391X-RL-5	FED NATL MTG ASSOC #680091		06/01/2013	SCHEDULED REDEMPTION		179	179	180	180		(1)		(1)		179				5	01/01/2018	1
31391Y-VS-3	FED NATL MTG ASSOC #681125		06/01/2013	SCHEDULED REDEMPTION		210	210	215	215		(5)		(5)		210				6	02/01/2033	1
31400A-UN-6	FED NATL MTG ASSOC #681989		06/01/2013	SCHEDULED REDEMPTION		8,493	8,493	8,919	9,103		(610)		(610)		8,493				276	01/01/2033	1
31400B-YK-6	FED NATL MTG ASSOC #683014		06/01/2013	SCHEDULED REDEMPTION		1,779	1,779	1,792	1,817		(38)		(38)		1,779				45	02/01/2018	1
31400C-AQ-7	FED NATL MTG ASSOC #683215		06/01/2013	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	02/01/2033	1
31400D-A8-5	FED NATL MTG ASSOC #684131		06/01/2013	SCHEDULED REDEMPTION		323	323	330	326		(3)		(3)		323				7	02/01/2018	1
31400F-RF-6	FED NATL MTG ASSOC #686386		06/01/2013	SCHEDULED REDEMPTION		18	18	19	19						18				1	03/01/2033	1
31400F-R4-1	FED NATL MTG ASSOC #686407		06/01/2013	SCHEDULED REDEMPTION		137	137	140	139		(2)		(2)		137				3	03/01/2018	1
31400H-TG-8	FED NATL MTG ASSOC #688251		06/01/2013	SCHEDULED REDEMPTION		69,163	69,163	69,898	69,487		(325)		(325)		69,163				1,774	02/01/2033	1
31400J-DN-6	FED NATL MTG ASSOC #688709		06/01/2013	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	03/01/2033	1
31400K-YD-2	FED NATL MTG ASSOC #690208		06/01/2013	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					03/01/2033	1
31400Q-BV-4	FED NATL MTG ASSOC #694052		06/01/2013	SCHEDULED REDEMPTION		1,160	1,160	1,172	1,171		(11)		(11)		1,160				30	04/01/2033	1
31400Q-JF-1	FED NATL MTG ASSOC #694262		06/01/2013	SCHEDULED REDEMPTION		23	23	23	23						23				1	03/01/2033	1
31400Q-QU-0	FED NATL MTG ASSOC #694467		06/01/2013	SCHEDULED REDEMPTION		1,135	1,135	1,161	1,156		(22)		(22)		1,135				32	03/01/2033	1
31400Q-SW-4	FED NATL MTG ASSOC #694533		06/01/2013	SCHEDULED REDEMPTION		5,767	5,767	5,947	5,920		(153)		(153)		5,767				167	03/01/2033	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		06/01/2013	SCHEDULED REDEMPTION		19,901	19,901	20,112	20,042		(141)		(141)		19,901				518	04/01/2033	1
31400W-RF-9	FED NATL MTG ASSOC #699886		06/01/2013	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28				1	04/01/2033	1
31400W-RX-0	FED NATL MTG ASSOC #699902		06/01/2013	SCHEDULED REDEMPTION		48,811	48,811	49,419	49,107		(297)		(297)		48,811				1,339	04/01/2033	1
31400Y-GF-7	FED NATL MTG ASSOC #701398		06/01/2013	SCHEDULED REDEMPTION		2,763	2,763	2,784	2,782		(19)		(19)		2,763				72	02/01/2018	1
31401A-HH-3	FED NATL MTG ASSOC #702332		06/01/2013	SCHEDULED REDEMPTION		1,512	1,512	1,496	1,503		9		9		1,512				36	05/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		06/01/2013	SCHEDULED REDEMPTION		1,364	1,364	1,393	1,378		(14)		(14)		1,364				32	05/01/2018	1
31401C-GJ-6	FED NATL MTG ASSOC #704101		06/01/2013	SCHEDULED REDEMPTION		16,538	16,538	16,714	16,650		(113)		(113)		16,538				435	05/01/2033	1
31401C-RN-5	FED NATL MTG ASSOC #704393		06/01/2013	SCHEDULED REDEMPTION		1,710	1,710	1,764	1,762		(52)		(52)		1,710				51	05/01/2033	1
31401F-XJ-0	FED NATL MTG ASSOC #707281		06/01/2013	SCHEDULED REDEMPTION		176	176	180	180		(4)		(4)		176				5	05/01/2033	1
31401H-KB-7	FED NATL MTG ASSOC #708690		06/01/2013	SCHEDULED REDEMPTION		459	459	469	464		(5)		(5)		459				11	06/01/2018	1
31401J-S6-6	FED NATL MTG ASSOC #709841		06/01/2013	SCHEDULED REDEMPTION		322	322	330	326		(4)		(4)		322				7	06/01/2018	1
31401J-3L-0	FED NATL MTG ASSOC #710103		06/01/2013	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				1	05/01/2033	1
31401L-RC-9	FED NATL MTG ASSOC #711583		06/01/2013	SCHEDULED REDEMPTION		92	92	95	93		(1)		(1)		92				2	03/01/2018	1
31401V-3P-4	FED NATL MTG ASSOC #720006		06/01/2013	SCHEDULED REDEMPTION		60,827	60,827	61,473	61,210		(383)		(383)		60,827				1,556	07/01/2033	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31401X-YB-7	FED NATL MTG ASSOC #721706		06/01/2013	SCHEDULED REDEMPTION		35,824	35,824	36,204	36,075		(251)		(251)		35,824				920	04/01/2033	1
31401X-YU-5	FED NATL MTG ASSOC #721723		06/01/2013	SCHEDULED REDEMPTION		1,014	1,014	1,040	1,042		(27)		(27)		1,014				29	06/01/2033	1
31402A-RP-3	FED NATL MTG ASSOC #723294		06/01/2013	SCHEDULED REDEMPTION		13,120	13,120	13,471	13,234		(114)		(114)		13,120				349	10/01/2017	1
31402B-EH-3	FED NATL MTG ASSOC #723836		06/01/2013	SCHEDULED REDEMPTION		24,468	24,468	24,728	24,600		(131)		(131)		24,468				616	06/01/2033	1
31402C-PX-4	FED NATL MTG ASSOC #725038		06/01/2013	SCHEDULED REDEMPTION		22,739	22,739	23,197	22,962		(223)		(223)		22,739				589	11/01/2018	1
31402C-RV-6	FED NATL MTG ASSOC #725100		06/01/2013	SCHEDULED REDEMPTION		21,913	21,913	22,373	22,139		(227)		(227)		21,913				565	11/01/2018	1
31402C-TT-9	FED NATL MTG ASSOC #725162		06/01/2013	SCHEDULED REDEMPTION		788	788	805	803		(15)		(15)		788				22	02/01/2034	1
31402C-5E-8	FED NATL MTG ASSOC #725445		06/01/2013	SCHEDULED REDEMPTION		5,886	5,886	5,853	5,871		15		15		5,886				125	05/01/2019	1
31402D-F7-0	FED NATL MTG ASSOC #725690		06/01/2013	SCHEDULED REDEMPTION		11,167	11,167	11,449	11,405		(238)		(238)		11,167				316	08/01/2034	1
31402E-KE-7	FED NATL MTG ASSOC #726693		06/01/2013	SCHEDULED REDEMPTION		64,229	64,229	65,030	64,674		(445)		(445)		64,229				1,339	10/01/2033	1
31402G-4Q-3	FED NATL MTG ASSOC #729031		06/01/2013	SCHEDULED REDEMPTION		1,611	1,611	1,593	1,600		10		10		1,611				39	07/01/2018	1
31402H-YP-0	FED NATL MTG ASSOC #729818		06/01/2013	SCHEDULED REDEMPTION		570	570	583	575		(5)		(5)		570				12	02/01/2019	1
31402J-F9-3	FED NATL MTG ASSOC #730192		06/01/2013	SCHEDULED REDEMPTION		10,222	10,222	10,337	10,281		(59)		(59)		10,222				305	08/01/2034	1
31402K-VV-3	FED NATL MTG ASSOC #731528		06/01/2013	SCHEDULED REDEMPTION		268	268	271	270		(2)		(2)		268				6	07/01/2018	1
31402K-2L-7	FED NATL MTG ASSOC #731679		06/01/2013	SCHEDULED REDEMPTION		568	568	581	575		(6)		(6)		568				13	02/01/2019	1
31402N-J7-4	FED NATL MTG ASSOC #733886		06/01/2013	SCHEDULED REDEMPTION		8,246	8,246	8,375	8,303		(58)		(58)		8,246				212	12/01/2017	1
31402Q-BK-6	FED NATL MTG ASSOC #734542		06/01/2013	SCHEDULED REDEMPTION		117	117	123	132		(15)		(15)		117				4	06/01/2033	1
31402Q-JS-1	FED NATL MTG ASSOC #734773		06/01/2013	SCHEDULED REDEMPTION		1,068	1,068	1,089	1,078		(9)		(9)		1,068				25	09/01/2018	1
31402Q-4B-4	FED NATL MTG ASSOC #735318		06/01/2013	SCHEDULED REDEMPTION		13,246	13,246	13,233	13,240		6		6		13,246				281	11/01/2019	1
31402T-M7-7	FED NATL MTG ASSOC #737582		06/01/2013	SCHEDULED REDEMPTION		765	765	785	790		(25)		(25)		765				24	09/01/2033	1
31402U-SV-5	FED NATL MTG ASSOC #738632		06/01/2013	SCHEDULED REDEMPTION		448	448	453	451		(3)		(3)		448				11	11/01/2018	1
31402V-H4-5	FED NATL MTG ASSOC #739251		06/01/2013	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					09/01/2033	1
31402W-F4-5	FED NATL MTG ASSOC #740087		06/01/2013	SCHEDULED REDEMPTION		293	293	300	296		(3)		(3)		293				7	09/01/2018	1
31402X-PP-5	FED NATL MTG ASSOC #741230		06/01/2013	SCHEDULED REDEMPTION		3,047	3,047	3,013	3,031		16		16		3,047				73	09/01/2018	1
31402X-5Z-5	FED NATL MTG ASSOC #741664		06/01/2013	SCHEDULED REDEMPTION		1,568	1,568	1,607	1,594		(26)		(26)		1,568				39	10/01/2033	1
31403D-WF-2	FED NATL MTG ASSOC #745946		06/01/2013	SCHEDULED REDEMPTION		25,787	25,787	25,609	25,694		93		93		25,787				669	11/01/2036	1
31403D-4H-9	FED NATL MTG ASSOC #746124		06/01/2013	SCHEDULED REDEMPTION		1,390	1,390	1,425	1,416		(26)		(26)		1,390				30	05/01/2023	1
31403G-XW-7	FED NATL MTG ASSOC #748693		06/01/2013	SCHEDULED REDEMPTION		76,108	76,108	79,236	81,345		(5,236)		(5,236)		76,108				2,470	10/01/2033	1
31403G-Z4-7	FED NATL MTG ASSOC #748763		06/01/2013	SCHEDULED REDEMPTION		7,781	7,781	8,043	7,935		(154)		(154)		7,781				202	11/01/2018	1
31403G-5B-4	FED NATL MTG ASSOC #748842		06/01/2013	SCHEDULED REDEMPTION		2,377	2,377	2,475	2,490		(113)		(113)		2,377				63	06/01/2022	1
31403H-E5-5	FED NATL MTG ASSOC #749056		06/01/2013	SCHEDULED REDEMPTION		14,097	14,097	13,862	13,931		167		167		14,097				347	11/01/2033	1
31403J-ZM-1	FED NATL MTG ASSOC #750548		06/01/2013	SCHEDULED REDEMPTION		11,949	11,949	11,748	11,853		97		97		11,949				316	02/01/2034	1
31403K-R4-7	FED NATL MTG ASSOC #751207		06/01/2013	SCHEDULED REDEMPTION		16,876	16,876	17,292	17,281		(405)		(405)		16,876				504	01/01/2034	1
31403Q-NJ-5	FED NATL MTG ASSOC #754693		06/01/2013	SCHEDULED REDEMPTION		56,789	56,789	58,546	58,548		(1,759)		(1,759)		56,789				1,703	11/01/2033	1
31403R-AX-6	FED NATL MTG ASSOC #755222		06/01/2013	SCHEDULED REDEMPTION		142	142	143	145		(3)		(3)		142				4	11/01/2033	1
31403S-FA-9	FED NATL MTG ASSOC #756261		06/01/2013	SCHEDULED REDEMPTION		11,907	11,907	11,708	11,753		154		154		11,907				327	11/01/2033	1
31403T-5M-2	FED NATL MTG ASSOC #757852		06/01/2013	SCHEDULED REDEMPTION		1,819	1,819	1,767	1,791		28		28		1,819				39	08/01/2020	1
31403U-GR-6	FED NATL MTG ASSOC #758108		06/01/2013	SCHEDULED REDEMPTION		661	661	668	664		(4)		(4)		661				15	12/01/2018	1
31403V-YT-0	FED NATL MTG ASSOC #759522		06/01/2013	SCHEDULED REDEMPTION		5,875	5,875	5,776	5,806		69		69		5,875				142	02/01/2034	1
31403V-ZJ-1	FED NATL MTG ASSOC #759545		06/01/2013	SCHEDULED REDEMPTION		303	303	298	300		4		4		303				8	02/01/2034	1
31403X-PA-7	FED NATL MTG ASSOC #761017		06/01/2013	SCHEDULED REDEMPTION		744	744	752	749		(4)		(4)		744				18	12/01/2018	1
31403X-QD-0	FED NATL MTG ASSOC #761052		06/01/2013	SCHEDULED REDEMPTION		12,674	12,674	12,817	13,243		(569)		(569)		12,674				379	12/01/2033	1
31403Y-B3-6	FED NATL MTG ASSOC #761558		06/01/2013	SCHEDULED REDEMPTION		9,135	9,135	8,983	9,029		107		107		9,135				250	12/01/2033	1
31404A-NU-4	FED NATL MTG ASSOC #762803		06/01/2013	SCHEDULED REDEMPTION		529	529	540	533		(5)		(5)		529				12	10/01/2018	1
31404A-VR-2	FED NATL MTG ASSOC #763024		06/01/2013	SCHEDULED REDEMPTION		8,340	8,340	8,402	8,398		(58)		(58)		8,340				217	08/01/2018	1
31404A-7D-0	FED NATL MTG ASSOC #763292		06/01/2013	SCHEDULED REDEMPTION		2,379	2,379	2,431	2,402		(22)		(22)		2,379				56	03/01/2019	1
31404B-QD-7	FED NATL MTG ASSOC #763752		06/01/2013	SCHEDULED REDEMPTION		5,979	5,979	5,878	5,924		55		55		5,979				161	01/01/2034	1
31404B-V7-4	FED NATL MTG ASSOC #763938		06/01/2013	SCHEDULED REDEMPTION		19,781	19,781	19,447	19,582		199		199		19,781				499	01/01/2034	1
31404C-TY-6	FED NATL MTG ASSOC #764767		06/01/2013	SCHEDULED REDEMPTION		24,933	24,933	24,513	24,705		229		229		24,933				661	03/01/2034	1
31404D-NP-9	FED NATL MTG ASSOC #765498		06/01/2013	SCHEDULED REDEMPTION		871	871	893	912		(41)		(41)		871				25	01/01/2034	1
31404D-3V-8	FED NATL MTG ASSOC #765912		06/01/2013	SCHEDULED REDEMPTION		40,176	40,176	39,498	39,752		424		424		40,176				1,045	02/01/2034	1
31404E-HD-1	FED NATL MTG ASSOC #766228		06/01/2013	SCHEDULED REDEMPTION		11,307	11,307	11,552	11,453		(146)		(146)		11,307				277	02/01/2034	1
31404E-JY-3	FED NATL MTG ASSOC #766279		06/01/2013	SCHEDULED REDEMPTION		14,981	14,981	14,728	14,820		161		161		14,981				391	03/01/2034	1
31404E-RD-0	FED NATL MTG ASSOC #766484		06/01/2013	SCHEDULED REDEMPTION		4,344	4,344	4,271	4,299		45		45		4,344				112	03/01/2034	1
31404F-DR-1	FED NATL MTG ASSOC #767012		06/01/2013	SCHEDULED REDEMPTION		864	864	895	904		(40)		(40)		864				24	10/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		06/01/2013	SCHEDULED REDEMPTION		3,603	3,603	3,683	3,645		(42)		(42)		3,603				94	02/01/2034	1
31404J-CX-1	FED NATL MTG ASSOC #769686		06/01/2013	SCHEDULED REDEMPTION		190	190	195	194		(4)		(4)		190				6	03/01/2034	1
31404J-G5-8	FED NATL MTG ASSOC #769820		06/01/2013	SCHEDULED REDEMPTION		2,561	2,561	2,655	2,641		(80)		(80)		2,561				76	03/01/2034	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31404J-Q4-0	FED NATL MTG ASSOC #770075		06/01/2013	SCHEDULED REDEMPTION		16,134	16,134	15,864	15,915		218		218		16,134				428	03/01/2034	1
31404K-HA-3	FED NATL MTG ASSOC #770725		06/01/2013	SCHEDULED REDEMPTION		24,428	24,428	24,015	24,169		259		259		24,428				604	04/01/2034	1
31404K-LT-7	FED NATL MTG ASSOC #770838		06/01/2013	SCHEDULED REDEMPTION		6,448	6,448	6,339	6,360		88		88		6,448				149	04/01/2034	1
31404K-SL-7	FED NATL MTG ASSOC #771023		06/01/2013	SCHEDULED REDEMPTION		1,845	1,845	1,814	1,822		23		23		1,845				49	04/01/2034	1
31404N-3C-8	FED NATL MTG ASSOC #773995		06/01/2013	SCHEDULED REDEMPTION		884	884	869	875		9		9		884				23	03/01/2034	1
31404P-KD-2	FED NATL MTG ASSOC #774392		06/01/2013	SCHEDULED REDEMPTION		5,592	5,592	5,499	5,526		66		66		5,592				130	04/01/2034	1
31404X-UU-6	FED NATL MTG ASSOC #781895		06/01/2013	SCHEDULED REDEMPTION		564	564	566	565		(1)		(1)		564				15	04/01/2032	1
31404Y-NA-6	FED NATL MTG ASSOC #782585		06/01/2013	SCHEDULED REDEMPTION		1,188	1,188	1,172	1,178		10		10		1,188				31	06/01/2034	1
31405J-J9-6	FED NATL MTG ASSOC #790588		06/01/2013	SCHEDULED REDEMPTION		493	493	502	503		(10)		(10)		493				15	09/01/2034	1
31405M-RA-7	FED NATL MTG ASSOC #793481		06/01/2013	SCHEDULED REDEMPTION		2,436	2,436	2,464	2,456		(20)		(20)		2,436				53	08/01/2019	1
31405M-Z2-6	FED NATL MTG ASSOC #793761		05/01/2013	SCHEDULED REDEMPTION		74,825	74,825	76,797	76,253		(1,428)		(1,428)		74,825				2,024	09/01/2034	1
31405S-JS-4	FED NATL MTG ASSOC #797773		06/01/2013	SCHEDULED REDEMPTION		6,015	6,015	6,109	6,068		(53)		(53)		6,015				142	03/01/2020	1
31405Y-3N-9	FED NATL MTG ASSOC #803705		06/01/2013	SCHEDULED REDEMPTION		7,691	7,691	7,932	7,890		(199)		(199)		7,691				218	09/01/2034	1
31406B-3Z-1	FED NATL MTG ASSOC #805516		06/01/2013	SCHEDULED REDEMPTION		2,163	2,163	2,145	2,152		11		11		2,163				56	03/01/2035	1
31406D-XX-9	FED NATL MTG ASSOC #807194		06/01/2013	SCHEDULED REDEMPTION		4,320	4,320	4,369	4,375		(55)		(55)		4,320				113	03/01/2035	1
31406D-YA-8	FED NATL MTG ASSOC #807205		06/01/2013	SCHEDULED REDEMPTION		6,787	6,787	6,886	6,845		(58)		(58)		6,787				161	01/01/2020	1
31406J-L9-2	FED NATL MTG ASSOC #811352		06/01/2013	SCHEDULED REDEMPTION		3,111	3,111	3,147	3,130		(20)		(20)		3,111				74	02/01/2020	1
31406J-RG-0	FED NATL MTG ASSOC #811487		06/01/2013	SCHEDULED REDEMPTION		316	316	313	313		3		3		316				7	07/01/2020	1
31406J-T4-5	FED NATL MTG ASSOC #811571		06/01/2013	SCHEDULED REDEMPTION		3,629	3,629	3,780	3,786		(157)		(157)		3,629				94	06/01/2021	1
31406J-4T-7	FED NATL MTG ASSOC #811834		06/01/2013	SCHEDULED REDEMPTION		403	403	415	416		(13)		(13)		403				11	02/01/2035	1
31406J-5H-2	FED NATL MTG ASSOC #811848		06/01/2013	SCHEDULED REDEMPTION		6,289	6,289	6,486	6,472		(182)		(182)		6,289				177	02/01/2035	1
31406K-PH-7	FED NATL MTG ASSOC #812324		06/01/2013	SCHEDULED REDEMPTION		2,034	2,034	2,017	2,023		10		10		2,034				53	03/01/2035	1
31406L-CX-2	FED NATL MTG ASSOC #812874		06/01/2013	SCHEDULED REDEMPTION		7,418	7,418	7,536	7,459		(42)		(42)		7,418				193	02/01/2018	1
31406L-EZ-7	FED NATL MTG ASSOC #812952		06/01/2013	SCHEDULED REDEMPTION		1,879	1,879	1,863	1,867		12		12		1,879				49	03/01/2035	1
31406L-E2-0	FED NATL MTG ASSOC #812953		06/01/2013	SCHEDULED REDEMPTION		123,812	123,812	122,762	124,447		(636)		(636)		123,812				3,182	03/01/2035	1
31406L-FC-7	FED NATL MTG ASSOC #812963		06/01/2013	SCHEDULED REDEMPTION		1,177	1,177	1,214	1,216		(39)		(39)		1,177				33	02/01/2035	1
31406L-FD-5	FED NATL MTG ASSOC #812964		06/01/2013	SCHEDULED REDEMPTION		2,133	2,133	2,200	2,210		(77)		(77)		2,133				60	02/01/2035	1
31406M-HD-1	FED NATL MTG ASSOC #813928		06/01/2013	SCHEDULED REDEMPTION		3,920	3,920	3,837	3,882		38		38		3,920				74	11/01/2020	1
31406P-BA-6	FED NATL MTG ASSOC #815533		06/01/2013	SCHEDULED REDEMPTION		140,168	140,168	141,745	142,062		(1,894)		(1,894)		140,168				3,221	03/01/2035	1
31406R-B7-9	FED NATL MTG ASSOC #817362		06/01/2013	SCHEDULED REDEMPTION		126	126	122	123		3		3		126				3	07/01/2020	1
31406R-SR-7	FED NATL MTG ASSOC #817828		06/01/2013	SCHEDULED REDEMPTION		709	709	721	714		(6)		(6)		709				23	10/01/2036	1
31406S-4L-4	FED NATL MTG ASSOC #819027		06/01/2013	SCHEDULED REDEMPTION		3,576	3,576	3,546	3,554		22		22		3,576				93	03/01/2035	1
31406T-MF-5	FED NATL MTG ASSOC #819458		06/01/2013	SCHEDULED REDEMPTION		16,905	16,905	16,905	16,905						16,905				399	03/01/2034	1
31406T-PC-9	FED NATL MTG ASSOC #819519		06/01/2013	SCHEDULED REDEMPTION		964	964	975	977		(13)		(13)		964				25	03/01/2035	1
31406U-R9-1	FED NATL MTG ASSOC #820512		06/01/2013	SCHEDULED REDEMPTION		21,388	21,388	20,769	20,993		395		395		21,388				470	07/01/2020	1
31406U-TG-3	FED NATL MTG ASSOC #820551		06/01/2013	SCHEDULED REDEMPTION		3,405	3,405	3,483	3,465		(60)		(60)		3,405				97	04/01/2035	1
31406V-NY-8	FED NATL MTG ASSOC #821307		06/01/2013	SCHEDULED REDEMPTION		421	421	427	424		(4)		(4)		421				10	05/01/2020	1
31406W-JJ-4	FED NATL MTG ASSOC #822065		06/01/2013	SCHEDULED REDEMPTION		1,297	1,297	1,253	1,264		32		32		1,297				28	07/01/2020	1
31406W-Y8-1	FED NATL MTG ASSOC #822535		06/01/2013	SCHEDULED REDEMPTION		653	653	634	639		14		14		653				15	07/01/2020	1
31406W-7D-0	FED NATL MTG ASSOC #822692		06/01/2013	SCHEDULED REDEMPTION		2,638	2,638	2,671	2,658		(20)		(20)		2,638				57	04/01/2020	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		06/01/2013	SCHEDULED REDEMPTION		9,727	9,727	9,727	9,727						9,727				230	03/01/2035	1
31406Y-6D-7	FED NATL MTG ASSOC #824468		06/01/2013	SCHEDULED REDEMPTION		414	414	419	417		(3)		(3)		414				9	05/01/2020	1
31407B-A4-1	FED NATL MTG ASSOC #825427		06/01/2013	SCHEDULED REDEMPTION		635	635	642	640		(6)		(6)		635				16	05/01/2020	1
31407B-RH-4	FED NATL MTG ASSOC #825888		06/01/2013	SCHEDULED REDEMPTION		6,291	6,291	6,109	6,180		111		111		6,291				134	08/01/2020	1
31407B-Y5-2	FED NATL MTG ASSOC #826132		06/01/2013	SCHEDULED REDEMPTION		1,342	1,342	1,360	1,352		(10)		(10)		1,342				31	07/01/2020	1
31407C-F3-6	FED NATL MTG ASSOC #826486		06/01/2013	SCHEDULED REDEMPTION		532	532	546	541		(9)		(9)		532				16	07/01/2035	1
31407D-QS-7	FED NATL MTG ASSOC #827665		06/01/2013	SCHEDULED REDEMPTION		5,619	5,619	5,500	5,561		57		57		5,619				106	10/01/2020	1
31407D-XQ-3	FED NATL MTG ASSOC #827887		06/01/2013	SCHEDULED REDEMPTION		554	554	569	569		(15)		(15)		554				16	06/01/2035	1
31407E-5F-6	FED NATL MTG ASSOC #828946		06/01/2013	SCHEDULED REDEMPTION		443	443	430	433		10		10		443				9	06/01/2020	1
31407F-BK-5	FED NATL MTG ASSOC #829042		06/01/2013	SCHEDULED REDEMPTION		1,089	1,089	1,103	1,096		(8)		(8)		1,089				26	08/01/2020	1
31407F-CJ-7	FED NATL MTG ASSOC #829073		06/01/2013	SCHEDULED REDEMPTION		1,002	1,002	1,018	1,011		(9)		(9)		1,002				23	09/01/2020	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		06/01/2013	SCHEDULED REDEMPTION		5,518	5,518	5,518	5,518						5,518				132	06/01/2035	1
31407G-ZF-8	FED NATL MTG ASSOC #830642		06/01/2013	SCHEDULED REDEMPTION		22,930	22,930	22,267	22,494		436		436		22,930				510	08/01/2020	1
31407H-KS-4	FED NATL MTG ASSOC #831105		06/01/2013	SCHEDULED REDEMPTION		693	693	688	690		3		3		693				18	11/01/2035	1
31407H-YR-1	FED NATL MTG ASSOC #831520		06/01/2013	SCHEDULED REDEMPTION		719	719	750	751		(32)		(32)		719				18	05/01/2021	1
31407J-VY-5	FED NATL MTG ASSOC #832331		06/01/2013	SCHEDULED REDEMPTION		115	115	117	116		(1)		(1)		115				3	08/01/2020	1
31407J-Y5-5	FED NATL MTG ASSOC #832432		06/01/2013	SCHEDULED REDEMPTION		1,063	1,063	1,054	1,055		9		9		1,063				24	08/01/2020	1
31407L-HF-7	FED NATL MTG ASSOC #833730		06/01/2013	SCHEDULED REDEMPTION		2,464	2,464	2,393	2,410		54		54		2,464				53	07/01/2020	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31407M-4H-5	FED NATL MTG ASSOC #835224		06/01/2013	SCHEDULED REDEMPTION		749	749	759	755		(6)		(6)		749				17	08/01/2020	1
31407Q-Q7-4	FED NATL MTG ASSOC #837578		06/01/2013	SCHEDULED REDEMPTION		612	612	591	596		16		16		612				14	08/01/2020	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		06/01/2013	SCHEDULED REDEMPTION		8,930	8,930	8,930	8,930						8,930				210	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		06/01/2013	SCHEDULED REDEMPTION		11,482	11,482	11,482	11,482						11,482				272	07/01/2035	1
31407T-7E-4	FED NATL MTG ASSOC #840693		06/01/2013	SCHEDULED REDEMPTION		10,276	10,276	10,276	10,276						10,276				229	08/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		06/01/2013	SCHEDULED REDEMPTION		22,729	22,729	22,167	22,510		219		219		22,729				497	11/01/2035	1
31407Y-EM-7	FED NATL MTG ASSOC #844440		06/01/2013	SCHEDULED REDEMPTION		333	333	347	345		(12)		(12)		333				8	12/01/2020	1
31408G-WX-1	FED NATL MTG ASSOC #851262		06/01/2013	SCHEDULED REDEMPTION		2,157	2,157	2,238	2,227		(70)		(70)		2,157				51	05/01/2021	1
31408J-D8-1	FED NATL MTG ASSOC #852527		06/01/2013	SCHEDULED REDEMPTION		606	606	602	604		2		2		606				15	05/01/2036	1
31408J-HT-1	FED NATL MTG ASSOC #852642		06/01/2013	SCHEDULED REDEMPTION		6	6	6	6						6					03/01/2036	1
31409B-F4-4	FED NATL MTG ASSOC #866087		06/01/2013	SCHEDULED REDEMPTION		7,866	7,866	7,812	7,832		33		33		7,866				195	03/01/2036	1
31409C-HV-0	FED NATL MTG ASSOC #867044		06/01/2013	SCHEDULED REDEMPTION		188	188	196	195		(8)		(8)		188				5	02/01/2021	1
31409C-M7-7	FED NATL MTG ASSOC #867182		06/01/2013	SCHEDULED REDEMPTION		4,353	4,353	4,301	4,325		29		29		4,353				108	02/01/2021	1
31409E-FU-0	FED NATL MTG ASSOC #868779		06/01/2013	SCHEDULED REDEMPTION		3,630	3,630	3,783	3,753		(123)		(123)		3,630				94	04/01/2021	1
31409H-PQ-1	FED NATL MTG ASSOC #871731		06/01/2013	SCHEDULED REDEMPTION		1,581	1,581	1,570	1,576		5		5		1,581				38	04/01/2036	1
31409W-VS-7	FED NATL MTG ASSOC #880925		06/01/2013	SCHEDULED REDEMPTION		456	456	463	461		(5)		(5)		456				14	05/01/2036	1
31409W-2J-9	FED NATL MTG ASSOC #881077		06/01/2013	SCHEDULED REDEMPTION		15,780	15,780	15,671	15,720		60		60		15,780				433	04/01/2036	1
31409X-4Y-2	FED NATL MTG ASSOC #882039		06/01/2013	SCHEDULED REDEMPTION		7,093	7,093	7,044	7,068		26		26		7,093				178	05/01/2036	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		06/01/2013	SCHEDULED REDEMPTION		19,104	19,104	19,104	19,104						19,104				451	02/01/2036	1
31409Y-SX-6	FED NATL MTG ASSOC #882634		06/01/2013	SCHEDULED REDEMPTION		742	742	773	772		(30)		(30)		742				20	05/01/2021	1
31410C-RK-0	FED NATL MTG ASSOC #885290		06/01/2013	SCHEDULED REDEMPTION		2,195	2,195	2,259	2,242		(48)		(48)		2,195				61	06/01/2021	1
31410C-V6-6	FED NATL MTG ASSOC #885437		06/01/2013	SCHEDULED REDEMPTION		10,189	10,189	10,539	10,522		(333)		(333)		10,189				232	06/01/2021	1
31410C-V9-0	FED NATL MTG ASSOC #885440		06/01/2013	SCHEDULED REDEMPTION		3,887	3,887	4,048	4,012		(125)		(125)		3,887				101	05/01/2021	1
31410C-WF-5	FED NATL MTG ASSOC #885446		06/01/2013	SCHEDULED REDEMPTION		20,421	20,421	20,658	20,554		(134)		(134)		20,421				434	06/01/2021	1
31410D-VQ-0	FED NATL MTG ASSOC #886323		06/01/2013	SCHEDULED REDEMPTION		1,184	1,184	1,203	1,196		(12)		(12)		1,184				36	08/01/2036	1
31410D-YD-6	FED NATL MTG ASSOC #886408		06/01/2013	SCHEDULED REDEMPTION		963	963	979	976		(13)		(13)		963				28	08/01/2036	1
31410D-YN-4	FED NATL MTG ASSOC #886417		06/01/2013	SCHEDULED REDEMPTION		425	425	443	446		(20)		(20)		425				12	08/01/2021	1
31410D-2U-3	FED NATL MTG ASSOC #886487		06/01/2013	SCHEDULED REDEMPTION		278	278	285	285		(7)		(7)		278				5	08/01/2021	1
31410E-W5-3	FED NATL MTG ASSOC #887268		06/01/2013	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				1	07/01/2036	1
31410E-YJ-1	FED NATL MTG ASSOC #887313		06/01/2013	SCHEDULED REDEMPTION		329	329	336	334		(5)		(5)		329				10	08/01/2036	1
31410F-GZ-2	FED NATL MTG ASSOC #887716		06/01/2013	SCHEDULED REDEMPTION		73	73	74	74		(1)		(1)		73				2	05/01/2036	1
31410G-BC-6	FED NATL MTG ASSOC #888435		06/01/2013	SCHEDULED REDEMPTION		2,536	2,536	2,643	2,644		(108)		(108)		2,536				66	06/01/2022	1
31410G-N8-2	FED NATL MTG ASSOC #888815		06/01/2013	SCHEDULED REDEMPTION		30,699	30,699	31,479	31,330		(631)		(631)		30,699				657	11/01/2022	1
31410G-RU-9	FED NATL MTG ASSOC #888899		06/01/2013	SCHEDULED REDEMPTION		247,837	247,837	257,634	256,032		(8,195)		(8,195)		247,837				5,269	11/01/2022	1
31410G-SS-3	FED NATL MTG ASSOC #888929		06/01/2013	SCHEDULED REDEMPTION		21,290	21,290	22,086	22,034		(744)		(744)		21,290				503	12/01/2022	1
31410K-DV-3	FED NATL MTG ASSOC #889416		06/01/2013	SCHEDULED REDEMPTION		2,866	2,866	2,951	2,939		(73)		(73)		2,866				62	04/01/2023	1
31410K-D9-2	FED NATL MTG ASSOC #889428		06/01/2013	SCHEDULED REDEMPTION		373,327	373,327	390,127	388,904		(15,577)		(15,577)		373,327				8,757	05/01/2023	1
31410M-ZG-8	FED NATL MTG ASSOC #891843		06/01/2013	SCHEDULED REDEMPTION		4,359	4,359	4,540	4,562		(202)		(202)		4,359				117	05/01/2021	1
31410N-2P-2	FED NATL MTG ASSOC #892782		06/01/2013	SCHEDULED REDEMPTION		793	793	807	801		(8)		(8)		793				26	11/01/2036	1
31410P-VR-1	FED NATL MTG ASSOC #893524		06/01/2013	SCHEDULED REDEMPTION		1,126	1,126	1,145	1,140		(13)		(13)		1,126				35	09/01/2036	1
31410Q-UJ-8	FED NATL MTG ASSOC #894385		06/01/2013	SCHEDULED REDEMPTION		669	669	680	678		(9)		(9)		669				21	10/01/2036	1
31410Q-6L-0	FED NATL MTG ASSOC #894675		06/01/2013	SCHEDULED REDEMPTION		688	688	701	700		(11)		(11)		688				22	11/01/2036	1
31410Q-6S-5	FED NATL MTG ASSOC #894681		06/01/2013	SCHEDULED REDEMPTION		3,687	3,687	3,662	3,674		13		13		3,687				97	11/01/2036	1
31410R-U4-9	FED NATL MTG ASSOC #895303		06/01/2013	SCHEDULED REDEMPTION		281	281	286	285		(3)		(3)		281				9	09/01/2036	1
31410R-7C-7	FED NATL MTG ASSOC #895591		06/01/2013	SCHEDULED REDEMPTION		213,858	213,858	213,858	213,858						213,858				5,337	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		06/01/2013	SCHEDULED REDEMPTION		2,303	2,303	2,303	2,303						2,303				54	03/01/2036	1
31410S-4H-7	FED NATL MTG ASSOC #896424		06/01/2013	SCHEDULED REDEMPTION		479	479	487	483		(4)		(4)		479				14	08/01/2036	1
31410T-L2-9	FED NATL MTG ASSOC #896845		06/01/2013	SCHEDULED REDEMPTION		341	341	354	353		(12)		(12)		341				8	02/01/2022	1
31410T-SD-8	FED NATL MTG ASSOC #897016		06/01/2013	SCHEDULED REDEMPTION		94	94	96	96		(1)		(1)		94				3	06/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		06/01/2013	SCHEDULED REDEMPTION		6,545	6,545	6,545	6,545						6,545				152	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		06/01/2013	SCHEDULED REDEMPTION		6,608	6,608	6,608	6,608						6,608				156	08/01/2036	1
31410U-DJ-8	FED NATL MTG ASSOC #897505		06/01/2013	SCHEDULED REDEMPTION		1,424	1,424	1,451	1,448		(24)		(24)		1,424				46	12/01/2036	1
31410U-GX-4	FED NATL MTG ASSOC #897614		06/01/2013	SCHEDULED REDEMPTION		2,249	2,249	2,342	2,340		(91)		(91)		2,249				58	03/01/2022	1
31410V-SA-9	FED NATL MTG ASSOC #898813		06/01/2013	SCHEDULED REDEMPTION		8,418	8,418	8,190	8,309		109		109		8,418				210	11/01/2036	1
31410V-SV-3	FED NATL MTG ASSOC #898832		06/01/2013	SCHEDULED REDEMPTION		5,177	5,177	5,141	5,159		18		18		5,177				133	11/01/2036	1
31410V-V6-4	FED NATL MTG ASSOC #898937		06/01/2013	SCHEDULED REDEMPTION		288	288	293	291		(4)		(4)		288				9	08/01/2036	1
31410V-ZJ-2	FED NATL MTG ASSOC #899045		06/01/2013	SCHEDULED REDEMPTION		1,443	1,443	1,504	1,507		(64)		(64)		1,443				39	02/01/2022	1
31410W-EC-8	FED NATL MTG ASSOC #899331		06/01/2013	SCHEDULED REDEMPTION		4,280	4,280	4,407	4,398		(118)		(118)		4,280				95	05/01/2022	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31410W-GH-5	FED NATL MTG ASSOC #899400		06/01/2013	SCHEDULED REDEMPTION		574	574	589	587		(13)		(13)		574				11	04/01/2022	1
31410W-JU-3	FED NATL MTG ASSOC #899475		06/01/2013	SCHEDULED REDEMPTION		2,125	2,125	2,205	2,204		(78)		(78)		2,125				46	06/01/2022	1
31410W-LK-2	FED NATL MTG ASSOC #899530		06/01/2013	SCHEDULED REDEMPTION		16	16	17	17						16				1	05/01/2037	1
31410X-HH-2	FED NATL MTG ASSOC #900332		06/01/2013	SCHEDULED REDEMPTION		1,237	1,237	1,228	1,231		6		6		1,237				30	09/01/2036	1
31411A-DH-5	FED NATL MTG ASSOC #902004		06/01/2013	SCHEDULED REDEMPTION		16	16	16	16						16				1	11/01/2036	1
31411A-5M-3	FED NATL MTG ASSOC #902752		06/01/2013	SCHEDULED REDEMPTION		994	994	987	991		4		4		994				25	12/01/2036	1
31411B-B4-4	FED NATL MTG ASSOC #902859		06/01/2013	SCHEDULED REDEMPTION		1,144	1,144	1,164	1,160		(15)		(15)		1,144				31	12/01/2036	1
31411B-MD-2	FED NATL MTG ASSOC #903156		06/01/2013	SCHEDULED REDEMPTION		1,593	1,593	1,621	1,614		(21)		(21)		1,593				52	10/01/2036	1
31411C-BK-6	FED NATL MTG ASSOC #903742		06/01/2013	SCHEDULED REDEMPTION		225	225	229	228		(3)		(3)		225				6	10/01/2036	1
31411C-JL-6	FED NATL MTG ASSOC #903967		06/01/2013	SCHEDULED REDEMPTION		18	18	18	18						18				1	11/01/2036	1
31411C-YK-1	FED NATL MTG ASSOC #904414		06/01/2013	SCHEDULED REDEMPTION		73	73	75	74		(1)		(1)		73				2	01/01/2037	1
31411C-YZ-8	FED NATL MTG ASSOC #904428		06/01/2013	SCHEDULED REDEMPTION		7,720	7,720	7,916	7,865		(145)		(145)		7,720				167	02/01/2022	1
31411D-B7-3	FED NATL MTG ASSOC #904662		06/01/2013	SCHEDULED REDEMPTION		15,698	15,698	16,349	16,309		(611)		(611)		15,698				404	11/01/2021	1
31411D-E2-1	FED NATL MTG ASSOC #904753		06/01/2013	SCHEDULED REDEMPTION		1,509	1,509	1,535	1,542		(32)		(32)		1,509				39	11/01/2036	1
31411E-S5-7	FED NATL MTG ASSOC #906040		06/01/2013	SCHEDULED REDEMPTION		23,526	23,526	24,406	24,298		(772)		(772)		23,526				561	01/01/2022	1
31411E-4Z-7	FED NATL MTG ASSOC #906340		06/01/2013	SCHEDULED REDEMPTION		4,799	4,799	4,952	4,922		(123)		(123)		4,799				102	01/01/2022	1
31411F-WV-2	FED NATL MTG ASSOC #907060		06/01/2013	SCHEDULED REDEMPTION		39,062	39,062	40,055	39,905		(843)		(843)		39,062				875	08/01/2022	1
31411F-WX-8	FED NATL MTG ASSOC #907062		06/01/2013	SCHEDULED REDEMPTION		45,191	45,191	47,101	47,161		(1,970)		(1,970)		45,191				1,175	08/01/2022	1
31411H-6J-4	FED NATL MTG ASSOC #909073		06/01/2013	SCHEDULED REDEMPTION		1,537	1,537	1,576	1,562		(24)		(24)		1,537				33	07/01/2022	1
31411J-K7-0	FED NATL MTG ASSOC #909418		06/01/2013	SCHEDULED REDEMPTION		1,338	1,338	1,364	1,360		(22)		(22)		1,338				41	02/01/2037	1
31411J-UY-0	FED NATL MTG ASSOC #909699		06/01/2013	SCHEDULED REDEMPTION		3,303	3,303	3,387	3,397		(94)		(94)		3,303				70	02/01/2022	1
31411J-WR-3	FED NATL MTG ASSOC #909756		06/01/2013	SCHEDULED REDEMPTION		749	749	763	764		(15)		(15)		749				24	02/01/2037	1
31411J-XF-8	FED NATL MTG ASSOC #909778		06/01/2013	SCHEDULED REDEMPTION		25,934	25,934	26,825	26,846		(912)		(912)		25,934				639	02/01/2022	1
31411K-QR-7	FED NATL MTG ASSOC #910464		06/01/2013	SCHEDULED REDEMPTION		851	851	882	880		(30)		(30)		851				20	01/01/2022	1
31411N-EK-9	FED NATL MTG ASSOC #911938		06/01/2013	SCHEDULED REDEMPTION		79	79	83	82		(3)		(3)		79				2	06/01/2022	1
31411N-XA-0	FED NATL MTG ASSOC #912473		06/01/2013	SCHEDULED REDEMPTION		4,714	4,714	4,834	4,789		(75)		(75)		4,714				105	02/01/2022	1
31411N-XL-6	FED NATL MTG ASSOC #912483		06/01/2013	SCHEDULED REDEMPTION		10,270	10,270	10,704	10,667		(397)		(397)		10,270				261	03/01/2022	1
31411R-CQ-9	FED NATL MTG ASSOC #912779		06/01/2013	SCHEDULED REDEMPTION		8	8	8	8						8					03/01/2037	1
31411R-ES-3	FED NATL MTG ASSOC #912845		06/01/2013	SCHEDULED REDEMPTION		8,364	8,364	8,677	8,573		(208)		(208)		8,364				198	04/01/2022	1
31411S-YV-2	FED NATL MTG ASSOC #914324		06/01/2013	SCHEDULED REDEMPTION		80	80	83	83		(3)		(3)		80				2	03/01/2022	1
31411S-5Z-5	FED NATL MTG ASSOC #914464		06/01/2013	SCHEDULED REDEMPTION		27,924	27,924	28,884	28,763		(839)		(839)		27,924				671	03/01/2022	1
31411U-CX-7	FED NATL MTG ASSOC #914586		06/01/2013	SCHEDULED REDEMPTION		338	338	351	347		(9)		(9)		338				8	03/01/2022	1
31411W-FM-4	FED NATL MTG ASSOC #916472		06/01/2013	SCHEDULED REDEMPTION		514	514	522	523		(9)		(9)		514				17	05/01/2037	1
31411Y-ED-1	FED NATL MTG ASSOC #918232		06/01/2013	SCHEDULED REDEMPTION		450	450	458	458		(8)		(8)		450				15	05/01/2037	1
31411Y-JR-5	FED NATL MTG ASSOC #918372		06/01/2013	SCHEDULED REDEMPTION		226	226	230	230		(4)		(4)		226				7	05/01/2037	1
31411Y-L4-3	FED NATL MTG ASSOC #918447		06/01/2013	SCHEDULED REDEMPTION		895	895	932	931		(37)		(37)		895				24	05/01/2022	1
31411Y-NP-4	FED NATL MTG ASSOC #918498		06/01/2013	SCHEDULED REDEMPTION		375	375	381	381		(6)		(6)		375				10	05/01/2037	1
31411Y-3G-6	FED NATL MTG ASSOC #918899		06/01/2013	SCHEDULED REDEMPTION		14,810	14,810	15,365	15,387		(576)		(576)		14,810				364	04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		06/01/2013	SCHEDULED REDEMPTION		4,292	4,292	4,444	4,452		(160)		(160)		4,292				98	04/01/2022	1
31412A-J6-2	FED NATL MTG ASSOC #919285		06/01/2013	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				1	05/01/2037	1
31412B-MA-7	FED NATL MTG ASSOC #920253		06/01/2013	SCHEDULED REDEMPTION		732	732	745	739		(7)		(7)		732				24	12/01/2036	1
31412C-B3-3	FED NATL MTG ASSOC #920858		06/01/2013	SCHEDULED REDEMPTION		136,971	136,971	136,971	136,971						136,971				3,417	10/01/2036	1
31412D-VV-7	FED NATL MTG ASSOC #922328		06/01/2013	SCHEDULED REDEMPTION		265,246	265,246	276,250	277,973		(12,727)		(12,727)		265,246				7,052	02/01/2022	1
31412E-RM-0	FED NATL MTG ASSOC #923092		06/01/2013	SCHEDULED REDEMPTION		56,881	56,881	59,450	59,485		(2,604)		(2,604)		56,881				1,302	03/01/2022	1
31412E-ZZ-2	FED NATL MTG ASSOC #923360		06/01/2013	SCHEDULED REDEMPTION		99,249	99,249	102,660	100,890		(1,642)		(1,642)		99,249				2,079	05/01/2022	1
31412F-KP-7	FED NATL MTG ASSOC #923802		06/01/2013	SCHEDULED REDEMPTION		143	143	149	147		(4)		(4)		143				3	04/01/2022	1
31412F-V2-6	FED NATL MTG ASSOC #924133		06/01/2013	SCHEDULED REDEMPTION		1,618	1,618	1,673	1,664		(47)		(47)		1,618				38	06/01/2022	1
31412G-WM-9	FED NATL MTG ASSOC #925052		06/01/2013	SCHEDULED REDEMPTION		2,807	2,807	2,878	2,861		(54)		(54)		2,807				63	07/01/2022	1
31412L-FE-5	FED NATL MTG ASSOC #928165		06/01/2013	SCHEDULED REDEMPTION		145	145	151	152		(7)		(7)		145				4	02/01/2022	1
31412L-HR-4	FED NATL MTG ASSOC #928240		06/01/2013	SCHEDULED REDEMPTION		570	570	594	594		(24)		(24)		570				15	04/01/2022	1
31412L-LU-2	FED NATL MTG ASSOC #928339		06/01/2013	SCHEDULED REDEMPTION		800	800	834	834		(34)		(34)		800				21	04/01/2022	1
31412L-QC-7	FED NATL MTG ASSOC #928451		06/01/2013	SCHEDULED REDEMPTION		19,375	19,375	20,095	20,107		(731)		(731)		19,375				480	07/01/2022	1
31412L-VW-7	FED NATL MTG ASSOC #928629		06/01/2013	SCHEDULED REDEMPTION		78	78	81	81		(4)		(4)		78				2	08/01/2022	1
31412L-2D-1	FED NATL MTG ASSOC #928772		06/01/2013	SCHEDULED REDEMPTION		25,208	25,208	26,254	26,223		(1,014)		(1,014)		25,208				639	10/01/2022	1
31412L-5H-9	FED NATL MTG ASSOC #928848		06/01/2013	SCHEDULED REDEMPTION		14,249	14,249	14,840	14,913		(664)		(664)		14,249				364	10/01/2022	1
31412M-NB-0	FED NATL MTG ASSOC #929286		06/01/2013	SCHEDULED REDEMPTION		17,722	17,722	18,331	18,296		(574)		(574)		17,722				416	04/01/2023	1
31412M-RT-7	FED NATL MTG ASSOC #929398		06/01/2013	SCHEDULED REDEMPTION		21,547	21,547	22,095	22,018		(471)		(471)		21,547				452	05/01/2023	1
31412M-XM-5	FED NATL MTG ASSOC #929584		06/01/2013	SCHEDULED REDEMPTION		4,842	4,842	5,023	5,024		(182)		(182)		4,842				115	06/01/2023	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31412M-2Y-3	FED NATL MTG ASSOC #929691		06/01/2013	SCHEDULED REDEMPTION		6,722	6,722	6,893	6,870		(148)		(148)		6,722				135	07/01/2023	1
31412N-EC-6	FED NATL MTG ASSOC #929931		06/01/2013	SCHEDULED REDEMPTION		182,838	182,838	189,308	189,073		(6,235)		(6,235)		182,838				4,498	09/01/2023	1
31412N-FR-2	FED NATL MTG ASSOC #929976		06/01/2013	SCHEDULED REDEMPTION		307	307	320	319		(12)		(12)		307				8	09/01/2023	1
31412N-LJ-3	FED NATL MTG ASSOC #930129		06/01/2013	SCHEDULED REDEMPTION		16,273	16,273	16,948	16,961		(688)		(688)		16,273				398	11/01/2023	1
31412N-RU-2	FED NATL MTG ASSOC #930299		06/01/2013	SCHEDULED REDEMPTION		190,268	190,268	197,314	196,270		(6,002)		(6,002)		190,268				4,539	12/01/2023	1
31412N-RW-8	FED NATL MTG ASSOC #930301		06/01/2013	SCHEDULED REDEMPTION		299	299	312	313		(14)		(14)		299				8	12/01/2023	1
31412N-W8-5	FED NATL MTG ASSOC #930471		06/01/2013	SCHEDULED REDEMPTION		209	209	216	217		(8)		(8)		209				5	01/01/2024	1
31412N-YY-6	FED NATL MTG ASSOC #930527		06/01/2013	SCHEDULED REDEMPTION		18,159	18,159	18,621	18,542		(384)		(384)		18,159				385	02/01/2024	1
31412Q-CS-6	FED NATL MTG ASSOC #931681		06/01/2013	SCHEDULED REDEMPTION		226,543	226,543	233,622	233,189		(6,646)		(6,646)		226,543				4,809	04/01/2023	1
31412S-6T-7	FED NATL MTG ASSOC #933882		06/01/2013	SCHEDULED REDEMPTION		228,453	228,453	237,198	236,230		(7,778)		(7,778)		228,453				4,823	04/01/2023	1
31412S-6W-0	FED NATL MTG ASSOC #933885		06/01/2013	SCHEDULED REDEMPTION		7,259	7,259	7,443	7,421		(162)		(162)		7,259				152	04/01/2023	1
31412S-7A-7	FED NATL MTG ASSOC #933889		06/01/2013	SCHEDULED REDEMPTION		13,456	13,456	13,918	13,804		(348)		(348)		13,456				313	04/01/2023	1
31412S-7F-6	FED NATL MTG ASSOC #933894		06/01/2013	SCHEDULED REDEMPTION		65,322	65,322	67,153	66,742		(1,420)		(1,420)		65,322				1,328	04/01/2023	1
31412T-BU-6	FED NATL MTG ASSOC #933951		06/01/2013	SCHEDULED REDEMPTION		2,151	2,151	2,215	2,199		(48)		(48)		2,151				47	06/01/2023	1
31412T-C4-3	FED NATL MTG ASSOC #933991		06/01/2013	SCHEDULED REDEMPTION		11,597	11,597	12,078	12,125		(528)		(528)		11,597				292	08/01/2023	1
31412T-JD-6	FED NATL MTG ASSOC #934160		06/01/2013	SCHEDULED REDEMPTION		3,698	3,698	3,809	3,785		(87)		(87)		3,698				75	11/01/2023	1
31412T-J3-8	FED NATL MTG ASSOC #934182		06/01/2013	SCHEDULED REDEMPTION		12,519	12,519	13,048	13,069		(550)		(550)		12,519				326	12/01/2023	1
31412T-TV-5	FED NATL MTG ASSOC #934464		06/01/2013	SCHEDULED REDEMPTION		4,515	4,515	4,650	4,613		(98)		(98)		4,515				95	09/01/2023	1
31412T-UA-9	FED NATL MTG ASSOC #934477		06/01/2013	SCHEDULED REDEMPTION		943	943	975	975		(32)		(32)		943				22	09/01/2023	1
31412T-UY-7	FED NATL MTG ASSOC #934499		06/01/2013	SCHEDULED REDEMPTION		3,256	3,256	3,354	3,330		(74)		(74)		3,256				68	10/01/2023	1
31412T-6D-0	FED NATL MTG ASSOC #934768		06/01/2013	SCHEDULED REDEMPTION		414	414	424	423		(9)		(9)		414				9	01/01/2024	1
31412T-6E-8	FED NATL MTG ASSOC #934769		06/01/2013	SCHEDULED REDEMPTION		38,026	38,026	39,335	39,310		(1,285)		(1,285)		38,026				907	01/01/2024	1
31412U-ED-8	FED NATL MTG ASSOC #934932		06/01/2013	SCHEDULED REDEMPTION		44,025	44,025	45,427	45,140		(1,115)		(1,115)		44,025				873	09/01/2024	1
31412U-L6-5	FED NATL MTG ASSOC #935149		06/01/2013	SCHEDULED REDEMPTION		125,922	125,922	130,457	129,810		(3,889)		(3,889)		125,922				2,782	04/01/2024	1
31412V-QX-9	FED NATL MTG ASSOC #936170		06/01/2013	SCHEDULED REDEMPTION		357	357	366	365		(8)		(8)		357				8	01/01/2022	1
31412V-RS-9	FED NATL MTG ASSOC #936197		06/01/2013	SCHEDULED REDEMPTION		6,680	6,680	6,849	6,784		(105)		(105)		6,680				142	05/01/2022	1
31412W-J2-3	FED NATL MTG ASSOC #936881		06/01/2013	SCHEDULED REDEMPTION		4,453	4,453	4,641	4,619		(166)		(166)		4,453				111	07/01/2022	1
31412X-7D-0	FED NATL MTG ASSOC #938392		06/01/2013	SCHEDULED REDEMPTION		2,359	2,359	2,419	2,411		(53)		(53)		2,359				50	07/01/2022	1
31412Y-BN-1	FED NATL MTG ASSOC #938445		06/01/2013	SCHEDULED REDEMPTION		11,231	11,231	11,617	11,590		(359)		(359)		11,231				239	07/01/2022	1
31412Y-BP-6	FED NATL MTG ASSOC #938446		06/01/2013	SCHEDULED REDEMPTION		1,561	1,561	1,627	1,635		(74)		(74)		1,561				37	07/01/2022	1
31412Y-GK-2	FED NATL MTG ASSOC #938602		06/01/2013	SCHEDULED REDEMPTION		350	350	360	362		(12)		(12)		350				7	05/01/2022	1
31413A-JQ-7	FED NATL MTG ASSOC #939571		06/01/2013	SCHEDULED REDEMPTION		7,730	7,730	7,996	7,959		(229)		(229)		7,730				185	07/01/2022	1
31413A-JV-6	FED NATL MTG ASSOC #939576		06/01/2013	SCHEDULED REDEMPTION		3,686	3,686	3,839	3,817		(131)		(131)		3,686				99	07/01/2022	1
31413B-UC-3	FED NATL MTG ASSOC #940779		06/01/2013	SCHEDULED REDEMPTION		180	180	186	186		(6)		(6)		180				4	06/01/2022	1
31413B-VK-4	FED NATL MTG ASSOC #940818		06/01/2013	SCHEDULED REDEMPTION		1,604	1,604	1,672	1,687		(83)		(83)		1,604				44	07/01/2022	1
31413B-WU-1	FED NATL MTG ASSOC #940859		06/01/2013	SCHEDULED REDEMPTION		6,457	6,457	6,730	6,871		(414)		(414)		6,457				161	08/01/2022	1
31413B-5C-1	FED NATL MTG ASSOC #941043		06/01/2013	SCHEDULED REDEMPTION		4,239	4,239	4,347	4,346		(106)		(106)		4,239				90	07/01/2022	1
31413D-DE-4	FED NATL MTG ASSOC #942101		06/01/2013	SCHEDULED REDEMPTION		37,036	37,036	37,978	37,797		(761)		(761)		37,036				827	07/01/2022	1
31413D-UQ-8	FED NATL MTG ASSOC #942591		06/01/2013	SCHEDULED REDEMPTION		11,873	11,873	12,365	12,402		(529)		(529)		11,873				314	08/01/2022	1
31413G-GD-6	FED NATL MTG ASSOC #944896		06/01/2013	SCHEDULED REDEMPTION		1,660	1,660	1,702	1,686		(26)		(26)		1,660				37	07/01/2022	1
31413G-GH-7	FED NATL MTG ASSOC #944900		06/01/2013	SCHEDULED REDEMPTION		3,539	3,539	3,689	3,720		(181)		(181)		3,539				94	07/01/2022	1
31413G-JB-7	FED NATL MTG ASSOC #944958		06/01/2013	SCHEDULED REDEMPTION		991	991	1,016	1,015		(24)		(24)		991				21	07/01/2022	1
31413G-JH-4	FED NATL MTG ASSOC #944964		06/01/2013	SCHEDULED REDEMPTION		474	474	494	505		(31)		(31)		474				13	07/01/2022	1
31413G-JZ-4	FED NATL MTG ASSOC #944980		06/01/2013	SCHEDULED REDEMPTION		309	309	322	327		(18)		(18)		309				8	07/01/2022	1
31413G-KP-4	FED NATL MTG ASSOC #945002		06/01/2013	SCHEDULED REDEMPTION		221	221	225	224		(3)		(3)		221				6	07/01/2037	1
31413K-ZF-1	FED NATL MTG ASSOC #948142		06/01/2013	SCHEDULED REDEMPTION		3,363	3,363	3,449	3,432		(69)		(69)		3,363				72	11/01/2022	1
31413K-4L-2	FED NATL MTG ASSOC #948227		06/01/2013	SCHEDULED REDEMPTION		2,118	2,118	2,154	2,141		(22)		(22)		2,118				58	08/01/2037	1
31413M-G6-8	FED NATL MTG ASSOC #949421		06/01/2013	SCHEDULED REDEMPTION		20,065	20,065	20,575	20,459		(394)		(394)		20,065				443	03/01/2023	1
31413M-HA-8	FED NATL MTG ASSOC #949425		06/01/2013	SCHEDULED REDEMPTION		122,802	122,802	127,397	126,680		(3,879)		(3,879)		122,802				3,032	03/01/2023	1
31413M-HK-6	FED NATL MTG ASSOC #949434		06/01/2013	SCHEDULED REDEMPTION		36,055	36,055	36,972	36,755		(700)		(700)		36,055				758	05/01/2023	1
31413M-HV-2	FED NATL MTG ASSOC #949444		06/01/2013	SCHEDULED REDEMPTION		51,632	51,632	53,171	52,997		(1,365)		(1,365)		51,632				1,111	05/01/2023	1
31413M-HW-0	FED NATL MTG ASSOC #949445		06/01/2013	SCHEDULED REDEMPTION		769	769	795	790		(22)		(22)		769				17	06/01/2023	1
31413M-QQ-3	FED NATL MTG ASSOC #949663		06/01/2013	SCHEDULED REDEMPTION		276	276	288	287		(11)		(11)		276				7	08/01/2022	1
31413U-XU-8	FED NATL MTG ASSOC #956191		06/01/2013	SCHEDULED REDEMPTION		26	26	27	27		(2)		(2)		26				1	10/01/2022	1
31413Y-4W-8	FED NATL MTG ASSOC #959937		06/01/2013	SCHEDULED REDEMPTION		2,812	2,812	2,884	2,882		(70)		(70)		2,812				60	11/01/2022	1
31414A-CL-4	FED NATL MTG ASSOC #960075		06/01/2013	SCHEDULED REDEMPTION		1,710	1,710	1,753	1,736		(26)		(26)		1,710				36	10/01/2023	1
31414B-GD-6	FED NATL MTG ASSOC #961096		06/01/2013	SCHEDULED REDEMPTION		2,497	2,497	2,572	2,548		(51)		(51)		2,497				54	04/01/2023	1
31414B-SJ-0	FED NATL MTG ASSOC #961421		06/01/2013	SCHEDULED REDEMPTION		3,885	3,885	4,019	3,995		(110)		(110)		3,885				92	01/01/2023	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31414B-WY-2	FED NATL MTG ASSOC #961563		06/01/2013	SCHEDULED REDEMPTION		7,937	7,937	8,210	8,189		(252)		(252)		7,937				176	02/01/2023	1
31414B-2V-1	FED NATL MTG ASSOC #961688		06/01/2013	SCHEDULED REDEMPTION		1,107	1,107	1,148	1,149		(41)		(41)		1,107				25	02/01/2023	1
31414C-FT-0	FED NATL MTG ASSOC #961978		06/01/2013	SCHEDULED REDEMPTION		15,041	15,041	15,423	15,338		(297)		(297)		15,041				314	03/01/2023	1
31414C-JX-7	FED NATL MTG ASSOC #962078		06/01/2013	SCHEDULED REDEMPTION		986	986	1,015	1,010		(24)		(24)		986				20	03/01/2023	1
31414C-2S-6	FED NATL MTG ASSOC #962585		06/01/2013	SCHEDULED REDEMPTION		41,301	41,301	42,532	42,338		(1,037)		(1,037)		41,301				915	04/01/2023	1
31414D-ET-9	FED NATL MTG ASSOC #962846		06/01/2013	SCHEDULED REDEMPTION		7,469	7,469	7,726	7,720		(251)		(251)		7,469				184	05/01/2023	1
31414D-FL-5	FED NATL MTG ASSOC #962871		06/01/2013	SCHEDULED REDEMPTION		28,088	28,088	28,802	28,665		(578)		(578)		28,088				588	05/01/2023	1
31414D-J8-0	FED NATL MTG ASSOC #962987		06/01/2013	SCHEDULED REDEMPTION		30,829	30,829	31,747	31,567		(739)		(739)		30,829				643	05/01/2023	1
31414D-P7-5	FED NATL MTG ASSOC #963146		06/01/2013	SCHEDULED REDEMPTION		6,295	6,295	6,455	6,414		(120)		(120)		6,295				135	05/01/2023	1
31414D-SC-1	FED NATL MTG ASSOC #963215		06/01/2013	SCHEDULED REDEMPTION		3,046	3,046	3,137	3,126		(80)		(80)		3,046				68	05/01/2023	1
31414D-U3-8	FED NATL MTG ASSOC #963302		06/01/2013	SCHEDULED REDEMPTION		240,635	240,635	261,576	259,275		(18,640)		(18,640)		240,635				5,861	05/01/2023	1
31414D-WX-0	FED NATL MTG ASSOC #963362		06/01/2013	SCHEDULED REDEMPTION		793	793	813	809		(16)		(16)		793				17	05/01/2023	1
31414D-2X-3	FED NATL MTG ASSOC #963490		06/01/2013	SCHEDULED REDEMPTION		17,153	17,153	17,865	17,834		(681)		(681)		17,153				431	06/01/2023	1
31414E-EG-5	FED NATL MTG ASSOC #963735		06/01/2013	SCHEDULED REDEMPTION		2,139	2,139	2,194	2,181		(42)		(42)		2,139				48	06/01/2023	1
31414E-JC-9	FED NATL MTG ASSOC #963859		06/01/2013	SCHEDULED REDEMPTION		42,864	42,864	44,456	44,199		(1,335)		(1,335)		42,864				1,013	06/01/2023	1
31414E-WT-7	FED NATL MTG ASSOC #964258		06/01/2013	SCHEDULED REDEMPTION		28,568	28,568	29,550	29,470		(901)		(901)		28,568				683	07/01/2023	1
31414E-ZV-9	FED NATL MTG ASSOC #964356		06/01/2013	SCHEDULED REDEMPTION		504	504	517	513		(9)		(9)		504				11	07/01/2023	1
31414E-3Q-5	FED NATL MTG ASSOC #964407		06/01/2013	SCHEDULED REDEMPTION		1,292	1,292	1,331	1,322		(30)		(30)		1,292				25	07/01/2023	1
31414F-K9-1	FED NATL MTG ASSOC #964820		06/01/2013	SCHEDULED REDEMPTION		2,154	2,154	2,228	2,218		(64)		(64)		2,154				48	08/01/2023	1
31414F-UA-7	FED NATL MTG ASSOC #965077		06/01/2013	SCHEDULED REDEMPTION		1,279	1,279	1,327	1,324		(45)		(45)		1,279				28	09/01/2023	1
31414G-BS-7	FED NATL MTG ASSOC #965449		06/01/2013	SCHEDULED REDEMPTION		3,810	3,810	3,968	3,996		(186)		(186)		3,810				92	11/01/2022	1
31414H-F6-9	FED NATL MTG ASSOC #966489		06/01/2013	SCHEDULED REDEMPTION		6,332	6,332	6,568	6,543		(211)		(211)		6,332				154	01/01/2023	1
31414H-M8-7	FED NATL MTG ASSOC #966683		06/01/2013	SCHEDULED REDEMPTION		119	119	122	122		(3)		(3)		119				3	03/01/2023	1
31414H-M9-5	FED NATL MTG ASSOC #966684		06/01/2013	SCHEDULED REDEMPTION		6,178	6,178	6,391	6,360		(182)		(182)		6,178				143	03/01/2023	1
31414J-CD-3	FED NATL MTG ASSOC #967268		06/01/2013	SCHEDULED REDEMPTION		38,734	38,734	40,341	40,015		(1,281)		(1,281)		38,734				1,060	11/01/2022	1
31414K-CJ-7	FED NATL MTG ASSOC #968173		06/01/2013	SCHEDULED REDEMPTION		10,590	10,590	10,986	10,923		(334)		(334)		10,590				249	01/01/2023	1
31414K-D4-9	FED NATL MTG ASSOC #968223		06/01/2013	SCHEDULED REDEMPTION		149	149	156	155		(5)		(5)		149				4	02/01/2023	1
31414K-TF-7	FED NATL MTG ASSOC #968650		06/01/2013	SCHEDULED REDEMPTION		679	679	707	709		(30)		(30)		679				18	01/01/2023	1
31414L-BZ-0	FED NATL MTG ASSOC #969056		06/01/2013	SCHEDULED REDEMPTION		9,332	9,332	9,652	9,584		(252)		(252)		9,332				206	03/01/2023	1
31414L-J5-8	FED NATL MTG ASSOC #969284		06/01/2013	SCHEDULED REDEMPTION		226	226	234	231		(5)		(5)		226				5	01/01/2023	1
31414L-RA-8	FED NATL MTG ASSOC #969481		06/01/2013	SCHEDULED REDEMPTION		14,004	14,004	14,528	14,661		(657)		(657)		14,004				316	01/01/2023	1
31414M-B3-9	FED NATL MTG ASSOC #969958		06/01/2013	SCHEDULED REDEMPTION		14,116	14,116	14,601	14,500		(384)		(384)		14,116				324	04/01/2023	1
31414M-CJ-3	FED NATL MTG ASSOC #969973		06/01/2013	SCHEDULED REDEMPTION		10,341	10,341	10,604	10,528		(186)		(186)		10,341				222	04/01/2023	1
31414M-CU-8	FED NATL MTG ASSOC #969983		06/01/2013	SCHEDULED REDEMPTION		9,512	9,512	9,815	9,766		(253)		(253)		9,512				204	05/01/2023	1
31414M-JW-7	FED NATL MTG ASSOC #970177		06/01/2013	SCHEDULED REDEMPTION		8,192	8,192	8,401	8,358		(165)		(165)		8,192				179	04/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		06/01/2013	SCHEDULED REDEMPTION		233,434	233,434	243,300	242,411		(8,977)		(8,977)		233,434				5,993	11/01/2023	1
31414N-US-1	FED NATL MTG ASSOC #971393		06/01/2013	SCHEDULED REDEMPTION		9,713	9,713	10,002	9,900		(188)		(188)		9,713				217	05/01/2023	1
31414P-JN-0	FED NATL MTG ASSOC #971969		06/01/2013	SCHEDULED REDEMPTION		8,623	8,623	8,981	8,994		(371)		(371)		8,623				217	02/01/2023	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		06/01/2013	SCHEDULED REDEMPTION		25,408	25,408	26,054	25,945		(538)		(538)		25,408				514	03/01/2023	1
31414R-QC-2	FED NATL MTG ASSOC #973951		06/01/2013	SCHEDULED REDEMPTION		3,235	3,235	3,350	3,352		(117)		(117)		3,235				76	04/01/2023	1
31414R-VA-0	FED NATL MTG ASSOC #974109		06/01/2013	SCHEDULED REDEMPTION		204	204	212	217		(12)		(12)		204				5	02/01/2023	1
31414R-7J-8	FED NATL MTG ASSOC #974397		06/01/2013	SCHEDULED REDEMPTION		436	436	449	449		(13)		(13)		436				9	04/01/2023	1
31414S-H8-9	FED NATL MTG ASSOC #974655		06/01/2013	SCHEDULED REDEMPTION		640,359	640,359	664,973	661,254		(20,895)		(20,895)		640,359				13,550	03/01/2023	1
31414S-LS-0	FED NATL MTG ASSOC #974737		06/01/2013	SCHEDULED REDEMPTION		403	403	413	412		(9)		(9)		403				8	04/01/2023	1
31414S-NB-5	FED NATL MTG ASSOC #974786		06/01/2013	SCHEDULED REDEMPTION		5,247	5,247	5,380	5,359		(112)		(112)		5,247				110	04/01/2023	1
31414S-NF-6	FED NATL MTG ASSOC #974790		06/01/2013	SCHEDULED REDEMPTION		77,301	77,301	79,267	78,967		(1,665)		(1,665)		77,301				1,646	04/01/2023	1
31414S-Q2-2	FED NATL MTG ASSOC #974873		06/01/2013	SCHEDULED REDEMPTION		4,935	4,935	5,060	5,060		(126)		(126)		4,935				105	04/01/2023	1
31414S-XL-2	FED NATL MTG ASSOC #975083		06/01/2013	SCHEDULED REDEMPTION		48,155	48,155	49,590	49,516		(1,361)		(1,361)		48,155				1,047	05/01/2023	1
31414S-4K-6	FED NATL MTG ASSOC #975226		06/01/2013	SCHEDULED REDEMPTION		24,298	24,298	24,915	24,826		(528)		(528)		24,298				514	03/01/2023	1
31414S-5U-3	FED NATL MTG ASSOC #975259		06/01/2013	SCHEDULED REDEMPTION		6,475	6,475	6,640	6,612		(137)		(137)		6,475				136	04/01/2023	1
31414T-GD-7	FED NATL MTG ASSOC #975496		06/01/2013	SCHEDULED REDEMPTION		2,279	2,279	2,347	2,321		(41)		(41)		2,279				51	03/01/2023	1
31414T-QK-0	FED NATL MTG ASSOC #975758		06/01/2013	SCHEDULED REDEMPTION		207	207	214	213		(5)		(5)		207				4	09/01/2023	1
31414T-TN-1	FED NATL MTG ASSOC #975857		06/01/2013	SCHEDULED REDEMPTION		68,262	68,262	70,609	70,676		(2,413)		(2,413)		68,262				1,686	05/01/2023	1
31414T-TP-6	FED NATL MTG ASSOC #975858		06/01/2013	SCHEDULED REDEMPTION		175,173	175,173	181,906	182,765		(7,592)		(7,592)		175,173				3,631	05/01/2023	1
31414T-Z8-7	FED NATL MTG ASSOC #976067		06/01/2013	SCHEDULED REDEMPTION		147,266	147,266	152,213	151,786		(4,521)		(4,521)		147,266				3,106	03/01/2023	1
31414U-BL-1	FED NATL MTG ASSOC #976243		06/01/2013	SCHEDULED REDEMPTION		14,706	14,706	15,256	15,213		(507)		(507)		14,706				352	08/01/2023	1
31414U-G2-8	FED NATL MTG ASSOC #976417		06/01/2013	SCHEDULED REDEMPTION		152,523	152,523	157,765	156,920		(4,397)		(4,397)		152,523				3,180	03/01/2023	1
31414U-JJ-8	FED NATL MTG ASSOC #976465		06/01/2013	SCHEDULED REDEMPTION		16,722	16,722	17,221	17,046		(324)		(324)		16,722				353	04/01/2023	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31414U-MT-2	FED NATL MTG ASSOC #976570		06/01/2013	SCHEDULED REDEMPTION		219,969	219,969	226,009	226,256		(6,288)		(6,288)		219,969				4,610	03/01/2023	1
31414U-TC-2	FED NATL MTG ASSOC #976747		06/01/2013	SCHEDULED REDEMPTION		414,532	414,532	430,460	428,086		(13,554)		(13,554)		414,532				8,547	04/01/2023	1
31414Y-FV-7	FED NATL MTG ASSOC #979980		06/01/2013	SCHEDULED REDEMPTION		151	151	155	154		(3)		(3)		151				3	06/01/2023	1
31415A-TM-3	FED NATL MTG ASSOC #981256		06/01/2013	SCHEDULED REDEMPTION		7,816	7,816	8,015	8,006		(190)		(190)		7,816				169	05/01/2023	1
31415A-WT-4	FED NATL MTG ASSOC #981358		06/01/2013	SCHEDULED REDEMPTION		2,448	2,448	2,521	2,525		(77)		(77)		2,448				51	04/01/2023	1
31415A-5J-6	FED NATL MTG ASSOC #981549		06/01/2013	SCHEDULED REDEMPTION		564	564	578	576		(13)		(13)		564				13	05/01/2023	1
31415A-6H-9	FED NATL MTG ASSOC #981572		06/01/2013	SCHEDULED REDEMPTION		407,982	407,982	419,186	417,440		(9,458)		(9,458)		407,982				8,493	06/01/2023	1
31415A-7D-7	FED NATL MTG ASSOC #981592		06/01/2013	SCHEDULED REDEMPTION		346	346	356	355		(9)		(9)		346				8	06/01/2023	1
31415B-BG-3	FED NATL MTG ASSOC #981639		06/01/2013	SCHEDULED REDEMPTION		30,624	30,624	31,677	31,585		(961)		(961)		30,624				759	06/01/2023	1
31415B-B2-4	FED NATL MTG ASSOC #981657		06/01/2013	SCHEDULED REDEMPTION		685	685	702	701		(16)		(16)		685				14	06/01/2023	1
31415B-DU-0	FED NATL MTG ASSOC #981715		06/01/2013	SCHEDULED REDEMPTION		20,577	20,577	21,342	21,265		(688)		(688)		20,577				448	07/01/2023	1
31415B-FY-0	FED NATL MTG ASSOC #981783		06/01/2013	SCHEDULED REDEMPTION		16,416	16,416	16,834	16,685		(269)		(269)		16,416				285	04/01/2023	1
31415B-K5-7	FED NATL MTG ASSOC #981916		06/01/2013	SCHEDULED REDEMPTION		592	592	610	605		(13)		(13)		592				12	06/01/2023	1
31415B-WR-6	FED NATL MTG ASSOC #982256		06/01/2013	SCHEDULED REDEMPTION		6,612	6,612	6,809	6,807		(196)		(196)		6,612				148	06/01/2023	1
31415B-W9-6	FED NATL MTG ASSOC #982272		06/01/2013	SCHEDULED REDEMPTION		4,974	4,974	5,160	5,116		(142)		(142)		4,974				117	11/01/2023	1
31415C-FA-0	FED NATL MTG ASSOC #982661		06/01/2013	SCHEDULED REDEMPTION		2,118	2,118	2,193	2,183		(65)		(65)		2,118				45	06/01/2023	1
31415L-DH-7	FED NATL MTG ASSOC #983104		06/01/2013	SCHEDULED REDEMPTION		10,226	10,226	10,609	10,554		(328)		(328)		10,226				246	05/01/2023	1
31415L-LE-5	FED NATL MTG ASSOC #983325		06/01/2013	SCHEDULED REDEMPTION		1,273	1,273	1,311	1,305		(31)		(31)		1,273				26	07/01/2023	1
31415L-LF-2	FED NATL MTG ASSOC #983326		06/01/2013	SCHEDULED REDEMPTION		9,068	9,068	9,380	9,385		(317)		(317)		9,068				213	07/01/2023	1
31415L-MC-8	FED NATL MTG ASSOC #983355		06/01/2013	SCHEDULED REDEMPTION		63,691	63,691	65,945	65,874		(2,183)		(2,183)		63,691				1,576	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		06/01/2013	SCHEDULED REDEMPTION		17,502	17,502	17,850	17,746		(244)		(244)		17,502				366	04/01/2038	1
31415L-U7-0	FED NATL MTG ASSOC #983606		06/01/2013	SCHEDULED REDEMPTION		4,182	4,182	4,339	4,372		(190)		(190)		4,182				101	05/01/2023	1
31415L-VW-4	FED NATL MTG ASSOC #983629		06/01/2013	SCHEDULED REDEMPTION		17,905	17,905	18,361	18,367		(462)		(462)		17,905				377	05/01/2023	1
31415L-VX-2	FED NATL MTG ASSOC #983630		06/01/2013	SCHEDULED REDEMPTION		13,520	13,520	13,923	13,959		(439)		(439)		13,520				291	05/01/2023	1
31415M-FQ-3	FED NATL MTG ASSOC #984075		06/01/2013	SCHEDULED REDEMPTION		15,781	15,781	16,251	16,212		(432)		(432)		15,781				331	06/01/2023	1
31415M-FS-9	FED NATL MTG ASSOC #984077		06/01/2013	SCHEDULED REDEMPTION		2,211	2,211	2,294	2,291		(80)		(80)		2,211				51	06/01/2023	1
31415M-RN-7	FED NATL MTG ASSOC #984393		06/01/2013	SCHEDULED REDEMPTION		8,101	8,101	8,343	8,284		(183)		(183)		8,101				181	05/01/2023	1
31415M-ZS-7	FED NATL MTG ASSOC #984653		06/01/2013	SCHEDULED REDEMPTION		5,478	5,478	5,617	5,570		(93)		(93)		5,478				116	07/01/2023	1
31415P-AD-0	FED NATL MTG ASSOC #984804		06/01/2013	SCHEDULED REDEMPTION		3,823	3,823	3,954	3,955		(132)		(132)		3,823				89	06/01/2023	1
31415P-AE-8	FED NATL MTG ASSOC #984805		06/01/2013	SCHEDULED REDEMPTION		136,926	136,926	142,167	142,335		(5,409)		(5,409)		136,926				2,881	06/01/2023	1
31415P-VK-1	FED NATL MTG ASSOC #985418		06/01/2013	SCHEDULED REDEMPTION		192	192	197	198		(7)		(7)		192				4	07/01/2023	1
31415Q-AQ-9	FED NATL MTG ASSOC #985715		06/01/2013	SCHEDULED REDEMPTION		7,913	7,913	8,121	8,113		(200)		(200)		7,913				170	06/01/2023	1
31415Q-CG-9	FED NATL MTG ASSOC #985771		06/01/2013	SCHEDULED REDEMPTION		20,105	20,105	20,939	20,963		(858)		(858)		20,105				548	11/01/2022	1
31415Q-PS-9	FED NATL MTG ASSOC #986133		06/01/2013	SCHEDULED REDEMPTION		1,341	1,341	1,396	1,392		(52)		(52)		1,341				35	11/01/2023	1
31415Q-RS-7	FED NATL MTG ASSOC #986197		06/01/2013	SCHEDULED REDEMPTION		1,929	1,929	1,978	1,978		(49)		(49)		1,929				41	07/01/2023	1
31415Q-SC-1	FED NATL MTG ASSOC #986215		06/01/2013	SCHEDULED REDEMPTION		13,306	13,306	13,763	13,716		(411)		(411)		13,306				308	07/01/2023	1
31415R-QZ-0	FED NATL MTG ASSOC #987072		06/01/2013	SCHEDULED REDEMPTION		106	106	109	108		(2)		(2)		106				2	08/01/2023	1
31415R-4B-7	FED NATL MTG ASSOC #987418		06/01/2013	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				1	06/01/2023	1
31415R-6F-6	FED NATL MTG ASSOC #987470		06/01/2013	SCHEDULED REDEMPTION		8,395	8,395	8,707	8,649		(255)		(255)		8,395				179	07/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		06/01/2013	SCHEDULED REDEMPTION		926	926	960	958		(33)		(33)		926				21	08/01/2023	1
31415S-JB-9	FED NATL MTG ASSOC #987758		06/01/2013	SCHEDULED REDEMPTION		18,118	18,118	18,769	18,728		(609)		(609)		18,118				387	08/01/2023	1
31415S-MP-4	FED NATL MTG ASSOC #987866		06/01/2013	SCHEDULED REDEMPTION		872	872	902	899		(27)		(27)		872				21	08/01/2023	1
31415S-NH-1	FED NATL MTG ASSOC #987892		06/01/2013	SCHEDULED REDEMPTION		269	269	279	279		(10)		(10)		269				6	09/01/2023	1
31415S-PP-1	FED NATL MTG ASSOC #987930		06/01/2013	SCHEDULED REDEMPTION		42,881	42,881	44,398	44,306		(1,425)		(1,425)		42,881				909	11/01/2023	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		06/01/2013	SCHEDULED REDEMPTION		70,352	70,352	72,915	72,419		(2,067)		(2,067)		70,352				1,745	09/01/2023	1
31415T-H7-8	FED NATL MTG ASSOC #988654		06/01/2013	SCHEDULED REDEMPTION		4,514	4,514	4,702	4,699		(185)		(185)		4,514				119	09/01/2023	1
31415T-SN-1	FED NATL MTG ASSOC #988925		06/01/2013	SCHEDULED REDEMPTION		75,906	75,906	78,747	79,528		(3,622)		(3,622)		75,906				1,851	08/01/2023	1
31415T-TK-6	FED NATL MTG ASSOC #988954		06/01/2013	SCHEDULED REDEMPTION		33,439	33,439	34,435	34,270		(831)		(831)		33,439				678	08/01/2023	1
31415V-ZW-8	FED NATL MTG ASSOC #990957		06/01/2013	SCHEDULED REDEMPTION		38,308	38,308	39,686	39,693		(1,386)		(1,386)		38,308				869	09/01/2023	1
31415V-ZY-4	FED NATL MTG ASSOC #990959		06/01/2013	SCHEDULED REDEMPTION		24,289	24,289	25,156	25,308		(1,019)		(1,019)		24,289				572	09/01/2023	1
31415V-6A-8	FED NATL MTG ASSOC #991065		06/01/2013	SCHEDULED REDEMPTION		170	170	174	174		(4)		(4)		170				3	10/01/2023	1
31415Y-BA-6	FED NATL MTG ASSOC #992933		06/01/2013	SCHEDULED REDEMPTION		3,242	3,242	3,376	3,328		(86)		(86)		3,242				84	11/01/2023	1
31416A-L5-7	FED NATL MTG ASSOC #994148		06/01/2013	SCHEDULED REDEMPTION		52,436	52,436	54,302	54,171		(1,735)		(1,735)		52,436				1,222	12/01/2023	1
31416A-L7-3	FED NATL MTG ASSOC #994150		06/01/2013	SCHEDULED REDEMPTION		440,473	440,473	456,441	456,450		(15,977)		(15,977)		440,473				8,775	12/01/2023	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		06/01/2013	SCHEDULED REDEMPTION		131,479	131,479	136,933	136,895		(5,416)		(5,416)		131,479				3,405	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		06/01/2013	SCHEDULED REDEMPTION		135,388	135,388	141,111	141,207		(5,819)		(5,819)		135,388				3,504	12/01/2023	1
31416B-Z7-6	FED NATL MTG ASSOC #995466		06/01/2013	SCHEDULED REDEMPTION		14,096	14,096	14,454	14,393		(298)		(298)		14,096				298	12/01/2022	1
31416B-7J-1	FED NATL MTG ASSOC #995597		06/01/2013	SCHEDULED REDEMPTION		1,003	1,003	1,045	1,046		(43)		(43)		1,003				26	03/01/2024	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31416H-YD-1	FED NATL MTG ASSOC #AA0707		06/01/2013	SCHEDULED REDEMPTION		9,333	9,333	9,653	9,653		(320)		(320)		9,333				213	01/01/2024	1
31416J-FS-5	FED NATL MTG ASSOC #AA1076		06/01/2013	SCHEDULED REDEMPTION		44,747	44,747	46,172	46,078		(1,331)		(1,331)		44,747				880	01/01/2024	1
31416K-MT-2	FED NATL MTG ASSOC #AA2169		06/01/2013	SCHEDULED REDEMPTION		43,338	43,338	44,869	45,002		(1,664)		(1,664)		43,338				914	02/01/2024	1
31416T-FD-6	FED NATL MTG ASSOC #AA9163		06/01/2013	SCHEDULED REDEMPTION		177,753	177,753	183,411	182,193		(4,440)		(4,440)		177,753				3,952	08/01/2024	1
31417B-RP-4	FED NATL MTG ASSOC #AB4993		06/01/2013	SCHEDULED REDEMPTION		318,112	318,112	327,022	326,214		(8,102)		(8,102)		318,112				3,781	04/01/2027	1
31417B-Y4-3	FED NATL MTG ASSOC #AB5230		06/01/2013	SCHEDULED REDEMPTION		409,767	409,767	421,164	420,059		(10,292)		(10,292)		409,767				4,761	05/01/2027	1
31417B-Y7-6	FED NATL MTG ASSOC #AB5233		06/01/2013	SCHEDULED REDEMPTION		513,512	513,512	527,814	526,458		(12,946)		(12,946)		513,512				5,982	05/01/2027	1
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		06/01/2013	SCHEDULED REDEMPTION		585,145	585,145	612,208	609,886		(24,741)		(24,741)		585,145				8,439	05/01/2027	1
31417J-SM-3	FED NATL MTG ASSOC #AC0523		06/01/2013	SCHEDULED REDEMPTION		17,187	17,187	17,734	17,562		(375)		(375)		17,187				357	07/01/2024	1
3138E5-GG-7	FED NATL MTG ASSOC #AK1098		06/01/2013	SCHEDULED REDEMPTION		114,740	114,740	121,571	121,756		(7,016)		(7,016)		114,740				1,952	02/01/2027	1
3138E7-KE-3	FED NATL MTG ASSOC #AK2992		06/01/2013	SCHEDULED REDEMPTION		798,218	798,218	834,918	830,554		(32,336)		(32,336)		798,218				10,942	05/01/2027	1
3138EC-P7-2	FED NATL MTG ASSOC #AK7645		06/01/2013	SCHEDULED REDEMPTION		183,512	183,512	188,624	188,113		(4,601)		(4,601)		183,512				2,196	03/01/2027	1
3138EE-Z5-1	FED NATL MTG ASSOC #AK9763		06/01/2013	SCHEDULED REDEMPTION		442,332	442,332	462,807	460,581		(18,249)		(18,249)		442,332				6,048	05/01/2027	1
3138EG-5D-2	FED NATL MTG ASSOC #AL0843		06/01/2013	SCHEDULED REDEMPTION		608,697	608,697	642,175	640,402		(31,705)		(31,705)		608,697				9,874	10/01/2026	1
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		06/01/2013	SCHEDULED REDEMPTION		445,999	445,999	466,505	464,649		(18,650)		(18,650)		445,999				6,279	05/01/2027	1
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		06/01/2013	SCHEDULED REDEMPTION		636,559	636,559	665,826	662,415		(25,856)		(25,856)		636,559				9,427	06/01/2027	1
3138LV-WT-6	FED NATL MTG ASSOC #AO5157		06/01/2013	SCHEDULED REDEMPTION		470,581	470,581	485,140	483,607		(13,025)		(13,025)		470,581				5,674	06/01/2027	1
3138LW-A6-8	FED NATL MTG ASSOC #AO5428		06/01/2013	SCHEDULED REDEMPTION		320,523	320,523	329,513	328,400		(7,877)		(7,877)		320,523				3,889	06/01/2027	1
31417Y-JM-0	FED NATL MTG ASSOC #MA0267		06/14/2013	Various		7,756,919	7,358,721	7,754,212	7,722,029		(43,170)		(43,170)		7,678,859		78,060	78,060	151,203	12/01/2019	1
31418A-FX-1	FED NATL MTG ASSOC #MA1081		06/01/2013	SCHEDULED REDEMPTION		273,031	273,031	281,478	280,578		(7,546)		(7,546)		273,031				3,256	06/01/2027	1
31418A-F2-9	FED NATL MTG ASSOC #MA1084		06/01/2013	SCHEDULED REDEMPTION		155,612	155,612	164,122	163,211		(7,599)		(7,599)		155,612				2,599	06/01/2032	1
31393V-P9-6	FHR 2628 LE RMBS		06/01/2013	SCHEDULED REDEMPTION		8,129	8,129	7,619	7,937		191		191		8,129				124	06/15/2033	1
31394T-TV-7	FHR 2764 JA RMBS		06/01/2013	SCHEDULED REDEMPTION		519,023	519,023	492,098	511,032		7,991		7,991		519,023				11,217	03/15/2019	1
3137AB-BT-7	FHR 3864 AJ RMBS		06/01/2013	SCHEDULED REDEMPTION		117,897	117,897	124,260	123,359		(5,461)		(5,461)		117,897				1,948	06/15/2039	1
31392F-ES-2	FNR 2002-71 AP RMBS		06/01/2013	SCHEDULED REDEMPTION		173,792	173,792	176,779	177,887		(4,096)		(4,096)		173,792				4,138	11/25/2032	1
31398S-UR-2	FNR 2010-145 MA RMBS		06/01/2013	SCHEDULED REDEMPTION		938,637	938,637	936,663	936,915		1,722		1,722		938,637				8,927	12/25/2020	1
31397Q-ZP-6	FNR 2011-17 KA RMBS		06/01/2013	SCHEDULED REDEMPTION		490,001	490,001	523,602	520,347		(30,345)		(30,345)		490,001				9,249	03/25/2041	1
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	1FE
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	1FE
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	1FE
3137EA-DM-8	FREDDIE MAC		06/18/2013	MORGAN STANLEY DEAN WITTER		14,568,900	15,000,000	14,520,615			1,000		1,000		14,521,615		47,285	47,285	40,104	10/02/2019	1FE
3137EA-DP-1	FREDDIE MAC		05/23/2013	GOLDMAN, SACHS & CO.		24,876,925	25,000,000	24,945,000			3,694		3,694		24,948,694		(71,769)	(71,769)	77,170	03/07/2018	1FE
38377W-EP-5	GNR 1175G GA RMBS		06/01/2013	SCHEDULED REDEMPTION		84,018	84,018	89,784	88,702		(4,684)		(4,684)		84,018				1,619	05/20/2040	1
383742-8E-6	GNR 2008-54 DC RMBS		06/01/2013	SCHEDULED REDEMPTION		172,726	172,726	179,909	176,796		(4,070)		(4,070)		172,726				3,691	01/16/2035	1
38375D-F2-9	GNR 2008-94 JB RMBS		06/01/2013	SCHEDULED REDEMPTION		82,353	82,353	92,056	91,746		(9,392)		(9,392)		82,353				1,947	12/20/2038	1
38376X-SK-0	GNR 2010-29 AG RMBS		06/01/2013	SCHEDULED REDEMPTION		111,332	111,332	119,896	119,273		(7,942)		(7,942)		111,332				2,102	10/20/2039	1
38377F-Z3-8	GNR 2010-73 LA RMBS		06/01/2013	SCHEDULED REDEMPTION		149,492	149,492	160,670	159,650		(10,158)		(10,158)		149,492				3,000	03/20/2038	1
38377V-HF-6	GNR 2011-52 NK RMBS		06/01/2013	SCHEDULED REDEMPTION		210,131	210,131	226,052	224,864		(14,733)		(14,733)		210,131				3,471	04/16/2041	1
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		2,436,877		4,966,068					05/01/2037	6
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				4,313	05/01/2038	4
91928N-BD-8	VALLEY AL COOP DIST VENUE PROJ 07		06/27/2013	Various		2,505,000	2,505,000	1,503,000	8,758,623		2,012,753		2,012,753		(9,425)		2,514,425	2,514,425	636,328	05/01/2037	6
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	1FE
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		06/01/2013	CALLED @ 100.00000000		45,000	45,000	45,000	45,000						45,000				2,063	07/01/2022	1FE
041083-TD-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B		06/01/2013	CALLED @ 100.00000000		985,000	985,000	985,000	985,000						985,000				48,474	07/01/2028	1FE
04109H-AX-2	ARKANSAS DEV FIN UNIV AR CANCER RES 06		06/04/2013	MERRILL LYNCH CAPITAL MARKETS		499,973	750,000	314,768	431,268		9,087		9,087		440,355		59,617	59,617		07/01/2024	1FE
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	1FE
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	1FE
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	1FE
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	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
04109H-BD-5	ARKANSAS DEV FIN UNIV AR CANCER RES 06		06/27/2013	MERRILL LYNCH CAPITAL MARKETS		44,432	100,000	30,571	42,208		1,059		1,059		43,267		1,165	1,165		07/01/2030	1FE
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	1FE
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	1FE
169480-AW-0	CHINO BASIN CA DESALTER AUTH 2008 A		06/05/2013	MORGAN STANLEY DEAN WITTER		1,561,893	1,460,000	1,438,742	1,442,607		419		419		1,443,026		118,868	118,868	34,493	06/01/2026	1FE
169480-AX-8	CHINO BASIN CA DESALTER AUTH 2008 A		06/04/2013	Various		712,465	665,000	650,862	653,225		234		234		653,459		59,006	59,006	14,576	06/01/2027	1FE
169480-AY-6	CHINO BASIN CA DESALTER AUTH 2008 A		06/04/2013	MORGAN STANLEY DEAN WITTER		817,771	770,000	748,232	751,582		357		357		751,939		65,832	65,832	17,903	06/01/2028	1FE
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	1FE
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	1
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	1FE
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	1FE
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	1FE
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	2FE
752131-TQ-5	RANCHO MIRAGE CA REDEV TIF SUB 03 A-1		05/09/2013	Various		1,053,073	1,735,000	516,110	848,006		17,866		17,866		865,872		187,201	187,201		04/01/2025	2FE
76912T-GN-7	RIVERSIDE CNTY CA PUB 1 MID CNTY 06B		06/14/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		204,772	200,000	198,174	198,625		40		40		198,664		6,108	6,108	6,450	10/01/2026	2FE
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	1FE
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	1FE
79875W-JQ-9	SAN MARCOS CA PUB FACS AUTH 99-01 DIST 0		04/30/2013	GUGGENHEIM CAPITAL MARKETS		1,895,872	1,760,000	1,796,379	1,778,895		(1,238)		(1,238)		1,777,658		118,214	118,214	59,156	09/01/2030	1FE
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	2FE
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	2FE
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	2FE
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	2FE
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	2FE
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	1FE
37850N-BE-1	GLENDALE CO COP 2006		04/24/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		422,778	375,000	395,306	383,545		(604)		(604)		382,940		39,838	39,838	7,306	12/01/2022	1FE
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	1FE
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	1FE
207743-LU-7	CONNECTICUT HIGHER ED FAM ED LN 05A SR A		05/15/2013	CALLED @ 100.00000000		40,000	40,000	35,054	37,003		198		198		37,202		2,798	2,798	875	11/15/2017	1FE
207743-MN-2	CONNECTICUT HIGHER ED FAM ED LN 06A SR A		05/15/2013	CALLED @ 100.00000000		75,000	75,000	75,359	75,156		(14)		(14)		75,142		(142)	(142)	1,763	11/15/2017	1FE
207743-MY-8	CONNECTICUT HIGHER ED FAM ED LN 07A SR A		05/15/2013	CALLED @ 100.00000000		85,000	85,000	83,735	84,321		46		46		84,367		633	633	1,966	11/15/2017	1FE
207743-MZ-5	CONNECTICUT HIGHER ED FAM ED LN 07A SR A		05/15/2013	CALLED @ 100.00000000		80,000	80,000	78,179	78,926		59		59		78,985		1,015	1,015	1,850	11/15/2018	1FE
207743-NA-9	CONNECTICUT HIGHER ED FAM ED LN 07A SR A		05/15/2013	CALLED @ 100.00000000		500,000	500,000	492,800	494,864		164		164		495,029		4,971	4,971	12,188	11/15/2024	1FE
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	1FE
246395-QJ-9	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		05/30/2013	RAYMOND JAMES & ASSOCIATES, INC.		215,860	215,000	215,000	215,000						215,000		860	860	10,242	07/01/2028	1FE
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		04/01/2013	CALLED @ 101.00000000		20,000	20,000	20,000	20,000						20,000				1,093	07/01/2020	1
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2		04/01/2013	CALLED @ 100.00000000		70,000	70,000	69,650	69,741		8		8		69,749		251	251	2,468	07/01/2022	1FE
34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		04/01/2013	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				375	07/01/2023	1FE
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	1FE
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	1FE
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	1
481367-BB-5	JULINGTON CREEK FL PLANTATION CDD 06		05/01/2013	CALLED @ 100.00000000		10,000	10,000	9,967	9,976		1		1		9,976		24	24	219	05/01/2026	2FE
507507-AA-9	LAKE ASHTON FL CMNTY DEV DIST 01A		05/24/2013	Various		51,795	51,795	51,795	231,973	3,027			3,027		51,795				9,546	05/01/2032	6

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
507507-AB-7	LAKE ASHTON FL CMNTY DEV DIST 01B		06/10/2013	Various		1,598											1,598	1,598		05/01/2011	6
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	1FE
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	3
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	1FE
684545-WB-8	ORANGE CNTY FL TOURIST DEV TAX 07		05/15/2013	HARRIS TRUST & SAVINGS BANK		16,667,386	15,255,000	15,293,138	15,275,845		(1,485)		(1,485)		15,274,361		1,393,026	1,393,026	453,307	10/01/2029	1FE
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	1FE
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	638	07/01/2018	2FE
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	5
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	5
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	5
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	5
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		05/01/2040	5Z
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	5
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		05/01/2040	5Z
046079-QC-6	ASSOCIATION CNTY COMMR GA DEKALB 03		05/06/2013	M&T INVESTMENT BANKING GROUP		659,461	645,000	649,083	645,456		(175)		(175)		645,282		14,179	14,179	13,446	12/01/2022	1FE
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	1FE
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	1FE
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	1FE
45200F-JU-4	ILLINOIS FIN AUTH RESURRECTION 1999 B		05/16/2013	CITIGROUP GLOBAL MARKETS		5,529,000	5,000,000	5,019,250	5,011,437		(729)		(729)		5,010,708		518,292	518,292	129,167	05/15/2024	1FE
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	1
72342B-AA-9	PINGREE GRV IL SPL SVC2 CAMBRIDGE 05-2		04/16/2013	JEFFERIES & COMPANY, INC.		5,560,326	5,400,000	5,400,000	5,162,724	237,276			237,276		5,400,000		160,326	160,326	205,200	03/01/2035	3
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	5
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	2
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	1FE
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	1FE
79061B-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	1FE
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	1FE
890630-EM-4	TOPEKA KS PUB BLDG 10TH & JACKSN 07A		06/12/2013	WELLS FARGO BROKERAGE SERVICES		2,463,888	2,245,000	2,402,846	2,348,209		(5,514)		(5,514)		2,342,695		121,193	121,193	61,114	06/01/2025	2FE
890630-EN-2	TOPEKA KS PUB BLDG 10TH & JACKSN 07A		06/12/2013	WELLS FARGO BROKERAGE SERVICES		3,215,086	2,945,000	3,143,199	3,074,677		(6,921)		(6,921)		3,067,757		147,329	147,329	80,169	06/01/2026	2FE
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	1FE
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	1FE
546279-S7-6	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		04/03/2013	MORGAN STANLEY DEAN WITTER		1,917,200	1,725,000	1,712,356	1,714,995		156		156		1,715,150		202,049	202,049	33,853	11/01/2025	1FE
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	2FE
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	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
546398-DH-8	LOUISIANA PUB FAC OCHSNER CLINIC 02B		05/07/2013	CITIGROUP GLOBAL MARKETS		9,444,740	7,220,000	6,964,484	7,039,606		3,493		3,493		7,043,099		2,401,641	2,401,641	390,738	05/15/2027	1FE
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	2FE
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	1FE
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	1FE
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	2FE
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	1FE
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	1FE
59455T-TY-8	MICHIGAN MUN BD AUTH LOC GOVT LN 07C		06/18/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		566,948	550,000	577,231	563,962		(1,278)		(1,278)		562,684		4,264	4,264	16,472	05/01/2023	2
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	2
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	1FE
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	1FE
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	1FE
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	1FE
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q		06/01/2013	CALLED @ 100.00000000		40,000	40,000	40,000	40,000						40,000				1,833	07/01/2023	1FE
605354-EA-3	MISSISSIPPI HIGHER ED ASSISTANCE CORP -		04/05/2013	SECOND MARKET INC		4,737,500	5,000,000	4,710,453	4,706,000	71,471	2,704		74,175		4,755,127		(17,627)	(17,627)	21,682	09/01/2030	1AM
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	1FE
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	1FE
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	1FE
485052-RG-1	KANSAS CITY MO MUN ASSIST CORP 04 B-1		04/24/2013	PRAGER MCCARTHY & SEALY		8,077,383	10,055,000	4,500,010	6,708,996		108,211		108,211		6,817,206		1,260,176	1,260,176		04/15/2021	1FE
485052-RH-9	KANSAS CITY MO MUN ASSIST CORP 04 B-1		04/24/2013	MORGAN STANLEY DEAN WITTER		8,014,827	10,540,000	4,453,954	6,667,514		108,616		108,616		6,776,130		1,238,697	1,238,697		04/15/2022	1FE
485107-DA-1	KANSAS CITY MO TAX INCREMENT FING COMM S		06/01/2013	CALLED @ 100.00000000		300,000	300,000	299,625	299,672		13		13		299,685		315	315	7,500	06/01/2021	2Z
60635R-3L-9	MISSOURI HLTH & ED ST LUKES HOSP 03A		05/30/2013	MORGAN STANLEY DEAN WITTER		27,813,920	24,630,000	24,743,791	24,702,170		(4,488)		(4,488)		24,697,681		3,116,239	3,116,239	748,820	11/15/2032	1FE
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	2FE
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	1FE
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	1FE
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	2FE
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	2FE
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	2FE
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	2FE
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	2FE
61212R-XM-3	MONTANA BRD HSG SGL FAM MTG 2006 C-2		06/01/2013	CALLED @ 100.00000000		225,000	225,000	225,000	225,000						225,000				5,456	12/01/2026	1FE
61212R-G9-1	MONTANA BRD HSG SGL FAM MTG 2007 D		06/01/2013	CALLED @ 100.00000000		75,000	75,000	75,000	75,000						75,000				1,875	12/01/2022	1FE
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	1FE
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	1FE
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	1FE
181003-GD-0	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2013	CALLED @ 103.00000000		20,000	20,000	19,967	19,986		1		1		19,987		13	13	1,050	12/01/2016	2FE
181003-GE-8	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2013	CALLED @ 103.00000000		30,000	30,000	29,814	29,908		7		7		29,915		85	85	1,575	12/01/2017	2FE
181003-GF-5	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2013	CALLED @ 103.00000000		40,000	40,000	40,000	40,000						40,000				2,125	12/01/2018	2FE
181003-GG-3	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2013	CALLED @ 103.00000000		40,000	40,000	39,861	39,918		4		4		39,922		78	78	2,125	12/01/2019	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
641279-CP-7	NEVADA HSG DIV SGL FAM PROG 07B		04/01/2013	CALLED @ 100.00000000		125,000	125,000	125,000	125,000						125,000				3,188	04/01/2028	1FE
66041H-EN-0	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2013	CALLED @ 103.00000000		5,000	5,000	4,948	4,978		2		2		4,980		20	20	259	12/01/2016	2FE
66041H-EP-5	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2013	CALLED @ 103.00000000		10,000	10,000	9,845	9,924		6		6		9,929		71	71	519	12/01/2017	2FE
66041H-EQ-3	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2013	CALLED @ 103.00000000		10,000	10,000	9,906	9,949		3		3		9,952		48	48	525	12/01/2018	2FE
66041H-EU-4	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2013	CALLED @ 103.00000000		75,000	75,000	69,561	71,087		154		154		71,241		3,759	3,759	3,984	12/01/2022	2FE
64469D-BX-8	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06G		06/01/2013	CALLED @ 100.00000000		235,000	235,000	235,000	235,000						235,000				10,448	07/01/2028	1FE
64469D-GG-0	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 07H		06/01/2013	CALLED @ 100.00000000		110,000	110,000	110,000	110,000						110,000				5,042	07/01/2025	1FE
64469D-GV-7	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 08A		06/01/2013	CALLED @ 100.00000000		150,000	150,000	150,000	150,000						150,000				6,806	07/01/2024	1FE
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	1FE
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	1FE
64468T-JG-3	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 96D		05/03/2013	CALLED @ 100.00000000		5,000	5,000	5,000	5,000						5,000				264	07/01/2026	1FE
646065-RQ-7	NEW JERSEY EDL CLGE OF NEW JERSEY 08D		06/17/2013	FIDELITY CAPITAL MARKETS		2,428,543	2,225,000	2,309,305	2,275,320		(3,830)		(3,830)		2,271,490		157,053	157,053	107,851	07/01/2027	1FE
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	1FE
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)	95,850	04/01/2014	1FE
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	1FE
73358W-HK-3	PORT AUTH OF NEW YORK & NEW JERSEY NY CO		04/24/2013	GOLDMAN, SACHS & CO.		11,682,700	10,000,000	11,460,700	11,389,218		(46,277)		(46,277)		11,342,941		339,759	339,759	164,444	12/01/2021	1FE
658207-HG-3	NORTH CAROLINA HSG FIN HMEOWNER 05 22-CE		06/01/2013	CALLED @ 100.00000000		90,000	90,000	90,000	90,000						90,000				4,208	07/01/2027	1FE
658207-FX-8	NORTH CAROLINA HSG FIN HMEOWNER 07 30-A		06/01/2013	CALLED @ 100.00000000		75,000	75,000	75,000	75,000						75,000				3,438	07/01/2023	1FE
658207-HS-7	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		06/01/2013	CALLED @ 100.00000000		195,000	195,000	195,000	195,000						195,000				8,938	07/01/2023	1FE
658207-HT-5	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		06/01/2013	CALLED @ 100.00000000		165,000	165,000	165,000	165,000						165,000				7,752	01/01/2028	1FE
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					06/30/2013	1FE
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	1FE
765639-AB-5	RICKENBACKER OH PORT CAP FDG OASBO 02A		06/18/2013	Various		15,548,736	15,080,000	14,589,297	14,685,469		5,537		5,537		14,691,006		857,730	857,730	782,257	01/01/2032	1FE
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	1FE
686087-BK-2	OREGON HSG CMNTY SVCS SGL FAM MTG 06E		04/01/2013	CALLED @ 100.00000000		190,000	190,000	190,648	190,300		(20)		(20)		190,280		(280)	(280)	7,125	01/01/2025	1FE
686087-FB-8	OREGON HSG CMNTY SVCS SGL FAM MTG 07G		04/01/2013	CALLED @ 100.00000000		210,000	210,000	210,000	210,000						210,000				7,796	07/01/2026	1FE
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	1FE
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	1FE
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	1FE
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	1FE
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	1
83712D-MV-5	SOUTH CAROLINA HSG FIN DEV MTG 06A-2		04/01/2013	CALLED @ 100.00000000		55,000	55,000	55,312	55,102		(10)		(10)		55,092		(92)	(92)	2,021	07/01/2021	1FE
83712D-RR-9	SOUTH CAROLINA HSG FIN DEV MTG 08B-2		04/01/2013	CALLED @ 100.00000000		580,000	580,000	580,000	580,000						580,000				26,100	07/01/2027	1FE
83755L-LA-2	SOUTH DAKOTA BLDG AUTH REV 08		05/29/2013	NIKE SECURITIES		1,199,848	1,080,000	1,052,762	1,057,640		511		511		1,058,151		141,697	141,697	24,570	06/01/2026	1FE
499746-TS-4	KNOXVILLE TN ELEC REVENUE - REF - 2012 S		05/15/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		123,879	100,000	120,560	118,955		(902)		(902)		118,053		5,826	5,826	4,431	07/01/2020	1FE
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	5,513	06/01/2025	1
840555-CK-0	SOUTH TEXAS HIGHER EDUCATION AUTHORITY -		06/12/2013	WACHOVIA SECURITIES		985,000	1,000,000	961,400	1,000,000		204		204		961,604		23,396	23,396	8,183	12/01/2041	1FE
92428C-FA-7	VERMONT STUD ASST CORP ED LN SR 05 SS AB		06/25/2013	MORGAN STANLEY DEAN WITTER		10,323,000	11,100,000	9,497,813	9,732,608		23,994		23,994		9,693,978		629,022	629,022	1,549	12/15/2039	1AM
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	1
927781-GU-2	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		05/14/2013	Various		3,883,145	3,500,000	3,459,050	3,466,463		504		504		3,466,967		416,178	416,178	101,500	09/01/2027	1FE
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	2
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	1FE
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	1FE
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	3FE
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	1FE
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	1FE
505453-AQ-3	LAC COURTE OREILLES WI G O GAMING 06B		06/01/2013	CALLED @ 100.00000000		505,000	505,000	505,000	505,000						505,000				19,569	06/01/2023	2
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	1FE
97689P-6P-8	WISCONSIN HSG ECON AUTH HMEOWNSHP 07E		05/30/2013	CREWS & ASSOC.		4,659,249	4,445,000	4,445,000	4,445,000						4,445,000		214,249	214,249	176,967	03/01/2029	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3199999. Subtotal - Bonds - U.S. Special Revenues						738,072,689	723,393,150	694,489,574	668,700,751	448,904	3,695,908		4,144,811		700,917,220		37,155,469	37,155,469	17,816,246	XXX	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	1FE
024747-AC-1	ABC SUPPLY CO INC		04/04/2013	DEUTSCHE BANK SECURITIES		518,750	500,000	500,000							500,000		18,750	18,750		04/15/2021	4FE
00432C-AD-3	ACCESS GROUP, INC. ABS		05/06/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		32,147,775	35,719,750	31,728,918	32,180,990		142,350		142,350		32,323,341		(175,566)	(175,566)	107,574	08/25/2036	1AM
00432C-DH-1	ACCESS GROUP, INC. ABS		05/28/2013	SCHEDULED REDEMPTION		2,808,014	2,808,014	2,641,288	2,684,373		123,640		123,640		2,808,014				6,134	08/25/2026	1FE
006848-AS-4	ADELPHIA COMM		05/30/2013	Various		679											679	679		10/01/2002	4
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	2FE
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	4FE
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		04/18/2013	SCHEDULED REDEMPTION		16,311	16,311	11,881	13,708		2,603		2,603		16,311					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		04/18/2013	SCHEDULED REDEMPTION		44,851	44,851	32,670	37,694		7,158		7,158		44,851					03/01/2017	1
00769E-AN-0	ADVANTAGE SALES & MARKETING TERM LOAN (F		06/28/2013	SCHEDULED REDEMPTION		4,302	4,302	4,338	4,328	12	(38)		(26)		4,302				47	12/17/2017	4FE
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	1FE
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN		06/28/2013	SCHEDULED REDEMPTION		24,710	24,710	24,772	22,633	2,016	62		2,077		24,710				762	10/09/2016	4FE
02660V-AY-4	AHMA 2005-2 1A1 RMBS		05/28/2013	SCHEDULED REDEMPTION		292	11,076	4,856	4,613		(4,321)		(4,321)		292				39	03/25/2036	1FM
01310T-AB-5	ALBERTSON'S INC. NEW TERM LOAN B		04/11/2013	CITIBANK		504,375	500,000	497,500			2		2		497,502		6,873	6,873	80	03/21/2016	3FE
01973J-AG-4	ALLISON TRANSMISSION, INC. TERM LOAN B-2		06/28/2013	SCHEDULED REDEMPTION		12,500	12,500	12,656			(156)		(156)		12,500					08/07/2017	3FE
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	1FE
02076X-AC-6	ALPHA NATURAL RESOURCES		04/25/2013	CITIBANK		2,715,000	3,000,000	2,998,563	2,745,000	253,668	40		253,709		2,998,709		(283,709)	(283,709)	77,604	06/01/2021	4FE
00164D-AM-5	AMC ENTMT INC INITIAL TERM LOANS		06/28/2013	SCHEDULED REDEMPTION		24,384	24,384	24,614			(230)		(230)		24,384				66	04/30/2020	3FE
02369A-AG-3	AMERICAN ACHIEVEMENT COR		05/02/2013	GOLDMAN, SACHS & CO.		2,194,769	2,165,000	2,197,475	1,851,075	335,212	(2,342)		332,869		2,183,944		10,825	10,825	132,110	04/15/2016	4FE
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	1FE
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	1FE
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	2FE
031162-BD-1	AMGEN INC		06/03/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		2,109,440	2,000,000	2,044,780	2,040,937		(2,023)		(2,023)		2,038,914		70,526	70,526	46,958	10/01/2020	2FE
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	4FE
037833-AJ-9	APPLE INC		05/29/2013	Various		102,595,393	103,500,000	103,118,085			3,080		3,080		103,121,165		(525,771)	(525,771)	42,761	05/03/2018	1FE
03938D-AD-4	ARCH COAL, INC. TERM LOAN B		06/28/2013	SCHEDULED REDEMPTION		8,122	8,122	8,078	8,076		46		46		8,122				119	05/16/2018	3FE
007036-PC-4	ARMT 2005-6A A22 RMBS		06/25/2013	SCHEDULED REDEMPTION		812	812	812	327	485			485		812				3	11/25/2035	1FM
04269G-AC-6	ARRIS GROUP TERM LOAN A		06/28/2013	SCHEDULED REDEMPTION		18,750	18,750	18,713			38		38		18,750				36	04/17/2018	3FE
04269G-AD-4	ARRIS GROUP TERM LOAN B		06/28/2013	SCHEDULED REDEMPTION		22,500	22,500	22,506			(6)		(6)		22,500				61	04/17/2020	3FE
04649V-AG-5	ASURION, LLC INCREMENTAL TRANCHE B-1 TER		06/28/2013	SCHEDULED REDEMPTION		69,643	69,643	69,704			69,581		69,581		69,643				61,338	05/24/2019	4FE
04649V-AE-0	ASURION, LLC TERM LOAN (FIRST LIEN)		10/01/2012	VARIOUS															7,045	05/24/2018	3FE
00488K-AE-6	ATLANTIC BROADBAND PENN (ACQ COGECO) TLB		06/28/2013	SCHEDULED REDEMPTION		1,563	1,563	1,551	1,551		12		12		1,563				4	11/30/2019	3FE
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	3FE
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	2FE
90347B-AB-4	AXALTA COATING (DUPONT) TERM LOAN B		06/28/2013	SCHEDULED REDEMPTION		2,500	2,500	2,475			25		25		2,500				9	02/03/2020	4FE
05615M-AA-5	BABSON CLO LTD, 2005-3A, CLASS A1 CLO LO	E	05/10/2013	SCHEDULED REDEMPTION		1,518,265	1,518,265	1,395,122	1,449,493		68,772		68,772		1,518,265				2,012	11/10/2019	1FE
05946X-SC-8	BAFC 2005-B 3A3 RMBS		06/20/2013	SCHEDULED REDEMPTION		68,497	68,497	48,087	48,713		19,784		19,784		68,497				170	04/20/2035	1FM
058928-AA-0	BAFC 2006-B 1A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		15,923	17,059	10,076	10,814		5,109		5,109		15,923				236	03/20/2036	1FM
059522-AB-8	BAFC 2007-C 6A2 RMBS		06/20/2013	SCHEDULED REDEMPTION		162,317	162,317	95,014	94,763		67,553		67,553		162,317				354	05/20/2047	1FM
059522-AC-6	BAFC 2007-C 7A1 RMBS		06/20/2013	SCHEDULED REDEMPTION		98,049	98,049	62,857	63,194		34,855		34,855		98,049				202	09/25/2049	1FM
05955Y-AM-1	BAFC 2010-R3 3A5 RMBS		06/01/2013	SCHEDULED REDEMPTION		774,108	774,108	772,172	772,942		1,165		1,165		774,108				20,358	09/26/2037	1FM
058736-AC-3	BALLYROCK 2005-3A, CLASS A2 CLO LOANS	E	04/25/2013	SCHEDULED REDEMPTION		2,712,237	2,712,237	2,487,353	2,637,740		74,497		74,497		2,712,237				3,600	07/25/2017	1FE
07386H-SQ-5	BALTA 2005-4 1A2 RMBS		06/25/2013	SCHEDULED REDEMPTION		289,992	289,992	290,264	192,870	97,172	(49)		97,122		289,992				1,070	04/25/2035	1FM
050705-30-0	BANK OF AMERICA - RITS 2007-2 2007-2 ABS		05/20/2013	DISTRIBUTION		17											17	17		08/21/2027	1AM
067901-AM-0	BARRICK GOLD CORP	A	06/26/2013	BARCLAYS BANK		5,934,630	6,500,000	6,491,225			272		272		6,491,497		(556,867)	(556,867)	26,632	05/01/2018	2FE
067901-AP-3	BARRICK GOLD CORP	A	05/01/2013	MORGAN STANLEY DEAN WITTER		10,074,200	10,000,000	9,979,700			19		19		9,979,719		94,481	94,481	4,556	05/01/2023	2FE
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	2FE
071813-BH-1	BAXTER INTERNATIONAL INC		06/17/2013	RBC DOMINION SECURITIES		14,997,450	15,000,000	14,985,600			120		120		14,985,720		11,730	11,730	3,563	06/01/2016	1FE
05539B-ED-2	BCAP 2012-RR3 10A5 RMBS		06/01/2013	SCHEDULED REDEMPTION		461,372	461,372	454,452	454,777		6,595		6,595		461,372				3,443	11/26/2036	1FM
08579J-AJ-1	BERRY PLASTICS CORPORATION NEW TERM LOAN		06/28/2013	SCHEDULED REDEMPTION		17,500	17,500	17,500							17,500					02/10/2020	4FE
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	4FE
064255-AJ-1	BK TOKYO-MITSUBISHI UFJ	F	06/05/2013	Various		10,795,303	10,800,000	10,792,980			629		629		10,793,609		1,694	1,694	29,405	02/26/2016	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
064255-AL-6	BK TOKYO-MITSUBISHI UFJ	F	06/06/2013	Various		27,820,510	28,000,000	27,958,560			2,190		2,190		27,960,750		(140,240)	(140,240)	126,775	02/26/2018	1FE
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	1FE
05948K-F9-5	BOAA 2005-6 6A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		575,419	575,419	554,650	545,185		30,234		30,234		575,419				13,750	09/25/2022	1FM
097023-BE-4	BOEING CO		05/16/2013	RBC DOMINION SECURITIES		9,864,100	10,000,000	9,889,900			1,061		1,061		9,890,961		(26,861)	(26,861)	4,750	05/15/2018	1FE
05565Q-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	1FE
05565Q-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	1FE
05565Q-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	1FE
05531L-AB-6	BRESNAN BROADBAND HOLDINGS, LLC TERM B L		06/28/2013	SCHEDULED REDEMPTION		7,221	7,221	7,181	7,180		41		41		7,221					12/14/2017	3FE
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	4FE
10919R-AC-3	BRIGHT HORIZONS FAMILY SOLUTIONS INC. TE		06/28/2013	SCHEDULED REDEMPTION		1,875	1,875	1,856			19		19		1,875				5	01/30/2020	4FE
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	1FE
07384M-4L-3	BSARM 2004-10 31A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		32,325	32,325	32,001	31,820		505		505		32,325				397,297	01/25/2035	1FM
07384M-6H-0	BSARM 2004-12 2A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		154,236	154,236	151,657	151,777		2,459		2,459		154,236				187,428	10/25/2051	1FM
12768R-AD-9	CAESARS ENTERTAINMENT OP		05/17/2013	J. P. MORGAN SECURITIES, INC.		1,854,875	1,900,000	1,900,000	1,885,750	14,250			14,250		1,900,000		(45,125)	(45,125)	124,265	02/15/2020	4FE
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	4FE
12800U-AL-4	CAISSE CENTRALE DESJARDN	A	05/07/2013	J. P. MORGAN SECURITIES, INC.		20,559,800	20,000,000	20,064,075	20,060,414		(5,087)		(5,087)		20,055,327		504,473	504,473	216,889	03/06/2017	1FE
131244-AC-9	CALLIDUS DEBT PARTNERS CLO FUND IV, CLAS	E	04/17/2013	SCHEDULED REDEMPTION		1,931,140	1,931,140	1,799,461	1,862,116		69,025		69,025		1,931,140				2,718	04/17/2020	1FE
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	3FE
13134M-AW-3	CALPINE CORP TERM LOAN B		06/28/2013	SCHEDULED REDEMPTION		27,672	27,672	27,833	27,839		(166)		(166)		27,672				24,771	04/01/2018	4FE
13134M-BA-0	CALPINE CORPORATION 7Y SECURED TLB		06/28/2013	SCHEDULED REDEMPTION		1,250	1,250	1,244	1,244		6		6		1,250					10/09/2019	4FE
136069-ET-4	CANADIAN IMPERIAL BANK	A	05/28/2013	WELLS FARGO BROKERAGE SERVICES		20,070,200	20,000,000	19,994,000	19,994,494		825		825		19,995,320		74,880	74,880	120,000	10/01/2015	1FE
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	1FE
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	2FE
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	3FE
12512Y-AD-3	CDW LLC TERM LOAN		06/28/2013	SCHEDULED REDEMPTION		30,000	30,000	29,969			31		31		30,000				88	04/29/2020	4FE
15018L-AF-8	CEDAR FAIR, L.P. NEW TERM LOAN B		06/28/2013	SCHEDULED REDEMPTION		2,500	2,500	2,494			6		6		2,500				6	03/06/2020	3FE
153527-AG-1	CENTRAL GARDEN & PET CO		06/18/2013	SEAPORT GROUP		1,242,000	1,200,000	1,275,000	1,252,367		(7,140)		(7,140)		1,245,227		(3,227)	(3,227)	79,750	03/01/2018	5FE
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	4FE
15672E-AJ-3	CEQUEL COMMUNICATIONS TERM LOAN B		06/28/2013	SCHEDULED REDEMPTION		105,263	105,263	105,798	105,647	164	(548)		(384)		105,263				806	02/14/2019	3FE
12527G-AC-7	CF INDUSTRIES INC		05/29/2013	WELLS FARGO BROKERAGE SERVICES		9,919,700	10,000,000	9,990,700			21		21		9,990,721		(71,021)	(71,021)	9,583	06/01/2023	2FE
16117L-AX-7	CHARTER COMM. OPER. TERM LOAN C EXTENDED		05/03/2013	Various		1,831,493	1,831,493	1,788,185	1,215,696	722	49,134		49,855		1,831,493				17,018	09/06/2016	3FE
16117L-AZ-2	CHARTER COMM. OPER. TERM LOAN D		05/03/2013	SCHEDULED REDEMPTION		6,464,899	6,464,899	6,533,253	1,492,893	911	(68,578)		(67,667)		6,464,899				25,860	05/15/2019	3FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		06/01/2013	SCHEDULED REDEMPTION		158,914	177,073	127,487	125,451		36,525		36,525		158,914				125,841	03/25/2037	1FM
161571-BC-7	CHASE ISSUANCE TRUST		04/15/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		30,469,555	27,025,000	30,478,360			(42,292)		(42,292)		30,436,068		33,487	33,487	126,789	04/16/2018	1FE
161571-FR-0	CHASE ISSUANCE TRUST ABS		05/23/2013	NOMURA SECURITIES INTERNATIONAL, INC.		26,880,614	26,900,000	26,852,715			2,323		2,323		26,855,038		25,575	25,575	23,559	10/16/2017	1FE
161571-FU-3	CHASE ISSUANCE TRUST ABS		04/17/2013	MORGAN STANLEY DEAN WITTER		29,309,259	29,000,000	28,986,828			441		441		28,987,269		321,990	321,990	64,928	02/18/2020	1FE
161571-FW-9	CHASE ISSUANCE TRUST ABS		06/24/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		18,922,813	19,000,000	19,000,000							19,000,000		(77,188)	(77,188)	17,415	04/15/2020	1FE
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	3FE
165167-CK-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	3FE
166764-AC-4	CHEVRON CORP		06/20/2013	WELLS FARGO BROKERAGE SERVICES		9,190,524	9,200,000	9,200,000							9,200,000		(9,476)	(9,476)	227	06/24/2016	1FE
166764-AG-5	CHEVRON CORP		06/18/2013	J. P. MORGAN SECURITIES, INC.		10,067,500	10,000,000	10,000,000							10,000,000		67,500	67,500		06/24/2020	1FE
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	1FE
17121E-AD-9	CHRYSLER GP/CG CO-ISSUER		06/11/2013	Various		5,010,000	4,500,000	4,872,188	2,074,324		(15,085)		(15,085)		4,851,427		158,573	158,573	178,865	06/15/2021	4FE
172442-AM-7	CINEMARK USA INC. TERM LOAN		06/28/2013	SCHEDULED REDEMPTION		17,500	17,500	17,572			(72)		(72)		17,500				10	12/18/2019	3FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
17305E-FA-8	CITIBANK CREDIT CARD ISSUANCE ABS		06/24/2013	CITIGROUP GLOBAL MARKETS		26,814,375	27,000,000	27,000,000							27,000,000		(185,625)	(185,625)	9,981	05/26/2020	1FE
17308B-AN-8	CITIBANK OMNI MASTER TRUST ABS		05/23/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		34,463,185	32,436,000	34,584,885			(114,934)		(114,934)		34,469,951		(6,766)	(6,766)	843,424	11/15/2018	1FE
184496-AK-3	CLEAN HARBORS INC		05/22/2013	EXCHANGE		7,886,656	7,700,000	7,898,750	5,340,000	13,724	(10,819)		2,906		7,886,656				180,870	06/01/2021	3FE
184496-AL-1	CLEAN HARBORS INC		06/27/2013	RBC DOMINION SECURITIES		5,541,250	5,500,000	5,607,054			(1,911)		(1,911)		5,605,142		(63,892)	(63,892)	160,512	06/01/2021	3FE
18971W-AA-4	CLYDESDALE STRATEGIC CLO, CLASS A1 CLO L	E	05/20/2013	SCHEDULED REDEMPTION		355,912	355,912	331,443	345,300		10,612		10,612		355,912				1,092	01/20/2017	1FE
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		451,514	451,514	342,950	360,589		117,976		117,976		451,514				12,468	08/25/2036	1FM
17316D-AC-8	CMLTI 2010-3 1A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		416,003	416,003	412,623	414,330		1,672		1,672		416,003				7,786	03/25/2046	1FM
17316D-AV-6	CMLTI 2010-3 5A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		1,342,398	1,342,398	1,334,008	1,334,206		8,191		8,191		1,342,398				31,316	10/25/2035	1FM
17319B-AC-9	CMLTI 2012-6 2A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		564,161	564,161	561,340	561,533		2,628		2,628		564,161				4,498	08/25/2036	1FM
191216-AR-1	COCA-COLA CO/THE		05/31/2013	PARIBAS CAPITAL MARKETS		9,200,818	8,681,000	8,132,240	8,223,637		21,388		21,388		8,245,025		955,794	955,794	151,918	11/15/2020	1FE
191216-BA-7	COCA-COLA CO/THE		05/16/2013	PARIBAS CAPITAL MARKETS		19,978,200	20,000,000	19,956,800			1,748		1,748		19,958,548		19,652	19,652	48,556	04/01/2018	1FE
199648-AA-4	COLUMBUS NOVA CLO 2006-1, CLASS A CLO LO	E	04/18/2013	SCHEDULED REDEMPTION		931,294	931,294	858,653	892,070		39,224		39,224		931,294				1,311	07/18/2018	1FE
20337E-AK-7	COMMSCOPE INC. TRANCHE 2 TERM LOAN		06/28/2013	SCHEDULED REDEMPTION		28,689	28,689	28,712	20,592		(16)		(16)		28,689				84	01/14/2018	3FE
20478F-AH-0	COMPUCOM SYSTEMS INC TERM LOAN		06/18/2013	CITIBANK		2,020,000	2,000,000	1,990,000			4		4		1,990,004		29,996	29,996	(4,280)	05/09/2020	4FE
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	1FE
212015-AK-7	CONTINENTAL RESOURCES		04/16/2013	J. P. MORGAN SECURITIES, INC.		518,750	500,000	500,000							500,000		18,750	18,750	875	04/15/2023	3FE
22025Y-AN-0	CORRECTIONS CORP OF AMER		04/11/2013	BANK OF AMERICA		2,979,750	2,900,000	2,900,000							2,900,000		79,750	79,750	4,471	05/01/2023	3FE
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		06/01/2013	SCHEDULED REDEMPTION		362,234	383,714	332,051	306,768		47,841		47,841		362,234				10,601	08/25/2040	1FM
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	2FE
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	2FE
126185-AA-5	CPS AUTO TRUST ABS		06/15/2013	SCHEDULED REDEMPTION		1,094,290	1,094,290	1,094,153	1,094,143		147		147		1,094,290				14,225	06/17/2019	1FE
126186-AA-3	CPS AUTO TRUST ABS		06/15/2013	SCHEDULED REDEMPTION		1,096,071	1,096,071	1,095,920	1,095,973		98		98		1,096,071				14,469	04/16/2018	1FE
126193-AB-7	CPS AUTO TRUST ABS		05/15/2013	SCHEDULED REDEMPTION		307,369	307,369	307,634	307,421		(52)		(52)		307,369				1,643	03/15/2016	1FE
126195-AA-4	CPS AUTO TRUST ABS		06/15/2013	SCHEDULED REDEMPTION		2,378,470	2,378,470	2,378,188	2,378,245		225		225		2,378,470				41,321	09/17/2018	1FE
12623N-AA-9	CPS AUTO TRUST ABS		06/15/2013	SCHEDULED REDEMPTION		1,767,985	1,767,985	1,767,896	1,767,910		75		75		1,767,985				35,011	03/15/2019	1FE
12624G-AA-3	CPS AUTO TRUST ABS		06/15/2013	SCHEDULED REDEMPTION		1,567,878	1,567,878	1,567,694	1,567,721		157		157		1,567,878				18,533	09/16/2019	1FE
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		06/01/2013	SCHEDULED REDEMPTION		79,238	160,345	75,079	78,461		777		777		79,238				2,824	08/25/2037	1FM
2254C0-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	1FE
226567-AK-1	CRICKET COMMUNICATIONS TERM LOAN C		05/01/2013	DEUTSCHE BANK SECURITIES		500,000	500,000	496,250			10		10		496,260		3,740	3,740	528	03/08/2020	4FE
22822T-AR-7	CROWN CASTLE OPR COMPANY NEW TERM LOAN B		06/28/2013	SCHEDULED REDEMPTION		37,217	37,217	37,473	37,388	103	(273)		(170)		37,217				94	01/31/2019	3FE
12629C-AA-7	CSAM FUNDING II 2A, CLASS A CLO LOANS	E	04/15/2013	SCHEDULED REDEMPTION		448,094	448,094	425,479	438,393		9,701		9,701		448,094				833	10/15/2016	1FE
22942G-AH-2	CSC HOLDINGS (CABLEVISION) EXTENDED TL B		04/17/2013	Various		12,210,002	12,210,002	12,261,864	9,163,604		(54,716)		(54,716)		12,210,002				125,960	03/29/2016	2FE
12638P-BV-0	CSMC 2007-3 4A6 RMBS		06/25/2013	SCHEDULED REDEMPTION		83,039	93,731	72,531	67,428		15,611		15,611		83,039				198	11/25/2040	1FM
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		676,387	676,387	689,281	687,313		(10,925)		(10,925)		676,387				18,970	09/26/2037	1FM
12641T-CN-4	CSMC 2009-5R 4A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		1,208,608	1,208,608	1,189,889	1,204,001		4,606		4,606		1,208,608				14,049	07/26/2049	1FM
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	2FE
12667F-AK-1	CWALT 2004-2CB 1A4 RMBS		06/25/2013	SCHEDULED REDEMPTION		92,404	92,404	92,390	92,402		2		2		92,404				262	03/25/2034	1FM
02146P-AB-1	CWALT 2006-HY12 A2 RMBS		06/01/2013	SCHEDULED REDEMPTION		474,979	474,979	472,238	474,353		626		626		474,979				11,799	08/25/2036	1FM
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		06/01/2013	SCHEDULED REDEMPTION		21,099	26,560	25,563	18,087		3,013		3,013		21,099				711	01/25/2042	1FM
02152A-AU-3	CWALT 2007-16CB 4A3 RMBS		06/25/2013	SCHEDULED REDEMPTION		1,120,910	1,525,011	945,507	968,305		152,605		152,605		1,120,910				3,206	01/25/2051	1FM
02151L-AA-4	CWALT 2007-20 A1 RMBS		06/25/2013	SCHEDULED REDEMPTION		232,861	297,599	176,408	174,631		58,230		58,230		232,861				999	08/25/2047	1FM
12669E-K2-1	CWHL 2003-40 A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		9,629	9,629	9,939	9,920		(291)		(291)		9,629				206	08/25/2023	1FM
12669F-KR-3	CWHL 2004-2 1A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		941	941	824	826		115		115		941				13	02/25/2034	1FM
12669G-NM-9	CWHL 2005-7 1-A2 RMBS		06/25/2013	SCHEDULED REDEMPTION		1,532	1,532	1,470	1,222	262	48		310		1,532				7	03/25/2035	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		06/01/2013	SCHEDULED REDEMPTION		626,490	764,724	585,117	599,816		8,289		8,289		626,490				21,663	01/25/2038	1FM
12543P-AK-9	CWHL 2006-21 A10 RMBS		06/01/2013	SCHEDULED REDEMPTION		306,924	360,853	301,927	274,546		15,314		15,314		306,924				9,847	03/25/2039	1FM
12544V-AD-1	CWHL 2007-5 A4 RMBS		06/01/2013	SCHEDULED REDEMPTION		147,001	155,258	128,694	119,826		24,055		24,055		147,001				4,232	01/25/2039	1FM
12666R-AF-7	CWL 2006-9 1AF6 RMBS		06/01/2013	SCHEDULED REDEMPTION		58,598	58,598	50,731	40,754	8,493	9,685		18,178		58,598				1,614	10/25/2046	5FM
12668X-AC-9	CWL 2006-S8, A3 RMBS		06/01/2013	SCHEDULED REDEMPTION		115,910	115,910	115,908	98,703	17,205	2		17,207		115,910				3,041	04/25/2036	6FM
12669R-AC-1	CWL 2007-S1 A3 RMBS		06/01/2013	SCHEDULED REDEMPTION		89,551	89,551	89,547	65,743	23,881	(74)		23,808		89,551				2,361	11/25/2036	5FM
152314-DP-2	CXHE 2001-B A5 RMBS		06/01/2013	SCHEDULED REDEMPTION		5,391	5,391	4,340	4,374		1,017		1,017		5,391				176	07/25/2032	1FM
23331A-BG-3	D.R. HORTON INC		05/15/2013	WARBURG DILLION READ LLC		6,240,000	6,000,000	6,000,000							6,000,000		240,000	240,000	83,125	02/15/2023	3FE
23918V-AR-5	DAVITA INC. TRANCHE A-3 TERM LOAN		06/28/2013	SCHEDULED REDEMPTION		125,000	125,000	122,626	122,415		2,585		2,585		125,000				263	11/01/2017	3FE
23918V-AS-3	DAVITA INC. TRANCHE B2 TERM LOAN		06/28/2013	SCHEDULED REDEMPTION		26,875	26,875	26,898	26,900		(25)		(25)		26,875				84	11/01/2019	3FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
251510-FB-4	DBALT 2005-AR1 1A1 RMBS		06/25/2013	SCHEDULED REDEMPTION		6,597	6,597	3,064	3,150						6,597				16	08/25/2035	1FM
25151E-AA-1	DBALT 2006-AB3 A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		33,329	96,833	62,675	42,768		(9,439)		(9,439)		33,329				979	12/25/2040	1FM
247361-ZH-4	DELTA AIR LINES 2010-2A ABS		05/23/2013	SCHEDULED REDEMPTION		240,080	240,080	240,080	240,080						240,080				5,942	11/23/2020	2FE
24736W-AA-8	DELTA AIR LINES 2011-1 ABS		04/15/2013	SCHEDULED REDEMPTION		614,859	614,859	614,859	614,859						614,859				16,294	10/15/2020	2FE
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	4FE
249030-AC-1	DENTSPLY INTERNATIONAL		05/31/2013	MESIROW FINANCIAL, INC.		5,248,000	5,000,000	5,112,150	5,101,877		(4,308)		(4,308)		5,097,569		150,431	150,431	166,146	08/15/2021	2FE
25389N-AJ-6	DIGITALGLOBE INC NEW TERM LOAN B		06/28/2013	SCHEDULED REDEMPTION		27,500	27,500	27,784			(284)		(284)		27,500				116	01/31/2020	3FE
25470X-AK-1	DISH DBS CORP		05/15/2013	EXCHANGE		3,018,227	3,000,000	3,018,750			(502)		(502)		3,018,248		(20)	(20)	57,500	03/15/2023	3FE
25470X-AL-9	DISH DBS CORP		05/15/2013	J. P. MORGAN SECURITIES, INC.		2,883,750	3,000,000	3,018,227			(20)		(20)		3,018,207		(134,457)	(134,457)	59,583	03/15/2023	3FE
25470X-AR-6	DISH DBS CORP		06/24/2013	Various		3,500,000	3,500,000	3,500,000							3,500,000				6,951	05/15/2017	3FE
75524E-AK-4	DJO FINANCE (AKA READLE) TRANCHE B TL		06/28/2013	SCHEDULED REDEMPTION		14,620	14,620	14,713	7,272		(89)		(89)		14,620				54	09/15/2017	4FE
256671-AD-0	DOLLAR GENERAL CORPORATION TERM LOAN B-1		04/11/2013	Various		1,500,000	1,500,000	1,513,125			(13,125)		(13,125)		1,500,000				10,094	07/07/2014	2FE
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	2FE
260543-CA-9	DOW CHEMICAL CO/THE		06/24/2013	CALLED @ 108.357358		9,500,000	9,500,000	10,468,050			(187,363)		(187,363)		10,280,687		(780,687)	(780,687)	1,275,045	02/15/2015	2FE
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	3FE
23336E-AC-0	DTAOT 2011-1A, C ABS		06/15/2013	SCHEDULED REDEMPTION		4,359,946	4,359,946	4,359,428	4,359,864		82		82		4,359,946				62,401	08/17/2015	1FE
266233-AC-9	DUQUENSE LIGHT HLDGS INC		05/15/2013	GOLDMAN, SACHS & CO.		2,560,887	2,100,000	2,364,750	2,343,429		(10,277)		(10,277)		2,333,152		227,735	227,735	91,467	09/15/2020	2FE
26817H-AC-4	DYNEGY INC. INITIAL TRANCHE B-2 LOANS	F	06/13/2013	Various		1,853,077	1,846,154	1,836,923			62		62		1,836,985		16,092	16,092	4,632	04/23/2020	4FE
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	1FE
28108P-AA-4	EDLINC STUDENT LOAN FUNDING ABS		04/01/2013	SCHEDULED REDEMPTION		36,477	36,477	36,477	36,477						36,477				500	10/01/2025	1FE
28108P-AB-2	EDLINC STUDENT LOAN FUNDING TRUST ABS		04/01/2013	SCHEDULED REDEMPTION		45,238	45,238	45,238	45,238						45,238				584	10/01/2025	1FE
28932M-AG-0	ELM RD GENERATING STAT		04/02/2013	J. P. MORGAN SECURITIES, INC.		10,673,345	9,454,390	9,520,193	9,513,994		(356)		(356)		9,513,638		1,159,707	1,159,707	314,171	01/19/2031	1FE
268648-AP-7	EMC CORP		06/25/2013	CITIBANK		14,749,350	15,000,000	14,991,450			100		100		14,991,550		(242,200)	(242,200)	17,188	06/01/2018	1FE
29264D-AF-8	ENDO PHARMA 2018 TERM A LOANS		06/28/2013	SCHEDULED REDEMPTION		49,007	49,007	49,125			(118)		(118)		49,007				79	03/15/2018	2FE
29273X-AK-2	ENERGY TRANSFER EQUITY LP TERM LOAN		04/30/2013	SCHEDULED REDEMPTION		5,500,000	5,500,000	5,490,165	5,489,989		10,011		10,011		5,500,000				92,708	03/23/2017	3FE
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	1FE
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	4FE
26924X-AE-5	ETRVM 2004-1, A5 ABS		06/07/2013	SCHEDULED REDEMPTION		368,415	368,415	373,020	371,155		(2,740)		(2,740)		368,415				8,006	11/07/2031	3AM
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	4FE
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		258,147	362,133	259,455	260,010		(1,122)		(1,122)		258,147				10,360	08/25/2036	1FM
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	2FE
31620M-AK-2	FIDELITY NATIONAL INFORM		05/01/2013	GOLDMAN, SACHS & CO.		5,065,000	5,000,000	4,960,400			194		194		4,960,594		104,406	104,406	10,208	04/15/2023	2FE
336130-AA-7	FIRST QUALITY FINANCE CO		05/13/2013	WELLS FARGO		1,509,375	1,500,000	1,510,000			(8)		(8)		1,509,992		(617)	(617)	385	05/15/2021	4FE
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	2FE
33842E-AB-8	FLAGSHIP CLO IV CLASS A FUNDED CLO LOANS	E	06/03/2013	SCHEDULED REDEMPTION		940,779	940,779	843,981	895,919		44,860		44,860		940,779				2,608	06/01/2017	1FE
33938E-AP-2	FLEXTRONICS INTL LTD	F	05/09/2013	BARCLAYS BANK		1,976,000	1,900,000	1,957,000			(163)		(163)		1,956,837		19,163	19,163	20,504	02/15/2020	3FE
33938E-AR-8	FLEXTRONICS INTL LTD	F	05/13/2013	MORGAN STANLEY DEAN WITTER		1,368,063	1,325,000	1,326,656			(17)		(17)		1,326,639		41,424	41,424	15,826	02/15/2023	3FE
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	3FE
34529Q-AD-5	FORD CREDIT AUTO LEASE TRUST		05/13/2013	GREENWICH CAPITAL MARKETS, INC.		9,899,431	9,841,000	9,890,205			(5,359)		(5,359)		9,884,846		14,585	14,585	11,355	09/15/2014	1FE
34529T-AD-9	FORD CREDIT AUTO LEASE TRUST		05/13/2013	GREENWICH CAPITAL MARKETS, INC.		5,345,547	5,300,000	5,345,547			(2,908)		(2,908)		5,342,639		2,908	2,908	6,481	01/15/2015	1FE
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	4FE
03930A-AB-4	FORTESCUE METALS GROUP LTD TERM LOAN B	F	06/28/2013	SCHEDULED REDEMPTION		71,357	71,357	71,917	28,597		(557)		(557)		71,357				114,062	10/18/2017	3FE
35168X-AA-9	FRAC TECH SVCS/FRAC TECH		06/24/2013	Various		4,137,000	3,912,000	4,195,620	4,039,140	110,084	(20,698)		89,386		4,128,526		8,474	8,474	225,839	11/15/2018	4FE
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	2FE
35671D-BE-4	FREEPORT-MCMORAN C & G		04/18/2013	Various		15,077,850	15,000,000	14,998,500			36		36		14,998,536		79,314	79,314	45,521	03/15/2018	2FE
35671D-BF-1	FREEPORT-MCMORAN C & G		04/17/2013	Various		10,070,650	10,000,000	9,996,200			61		61		9,996,261		74,389	74,389	38,750	03/15/2020	2FE
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	3FE
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	3FE
35906A-9A-8	FRONTIER COMMUNICATIONS TERM LOAN A		06/28/2013	SCHEDULED REDEMPTION		138,889	138,889	138,194			694		694		138,889				332	10/14/2016	3FE
36156H-AG-3	GCO ED LOAN FUNDING STUDENT LN - TRUST I		05/08/2013	J. P. MORGAN SECURITIES, INC.		48,500,000	50,000,000	46,900,250	47,630,015		25,146		25,146		47,206,661		1,293,339	1,293,339	424,188	09/01/2040	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36159J-DQ-1	GE CAPITAL CREDIT CARD MASTER ABS		04/17/2013	J. P. MORGAN SECURITIES, INC.		32,167,501	32,000,000	31,998,147			27		27		31,998,174		169,327	169,327	32,400	03/15/2021	1FE
37045X-AK-2	GENERAL MOTORS FINL CO		05/08/2013	OPPENHEIMER & CO. INC		717,500	700,000	700,000							700,000		17,500	17,500		05/15/2023	3FE
37048@-AB-0	GENERAL PARTS (INT'L GROUP) SER. B SR NT		05/01/2013	SCHEDULED REDEMPTION		275,000	275,000	275,000	273,136		1,864		1,864		275,000				11,660	11/01/2016	3FE
37252K-AJ-1	GEO GROUP INC. TERM LOAN		05/17/2013	BNP PARIBAS SECURITIES CORP		2,022,500	2,000,000	2,000,000							2,000,000		22,500	22,500	(4,066)	04/03/2020	4FE
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	1FE
37427U-AF-7	GETTY IMAGES INC NEW INITIAL TERM LOAN		06/28/2013	SCHEDULED REDEMPTION		45,000	45,000	44,893	44,804	86	110		196		45,000				103,313	10/18/2019	4FE
375558-AR-4	GILEAD SCIENCES INC		05/30/2013	CANTOR, FITZGERALD & CO.		13,855,291	13,508,000	13,918,145			(75,825)		(75,825)		13,842,320		12,971	12,971	164,798	12/01/2014	2FE
377372-AG-2	GLAXOSMITHKLINE CAP INC		06/18/2013	Various		79,865,400	80,000,000	79,896,000			6,917		6,917		79,902,917		(37,517)	(37,517)	112,778	03/18/2016	1FE
378272-AB-4	GLENCORE FUNDING LLC		06/04/2013	BARCLAYS BANK		6,973,190	7,000,000	6,997,130			18		18		6,997,148		(23,958)	(23,958)	2,314	05/27/2016	2FE
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	2FE
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	2FE
380956-AC-6	GOLDCORP INC	A	06/28/2013	MIZUHO INTERNATIONAL PLC		3,447,492	3,626,000	3,608,813			938		938		3,609,750		(162,258)	(162,258)	22,046	03/15/2018	2FE
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	1
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	1
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	1
05069M-30-6	GOLDMAN SACHS - RITS 2006-7 ABS		05/21/2013	DISTRIBUTION		96											96	96		06/08/2026	3FE
05069G-30-9	GOLDMAN SACHS - RITS 2006-8 ABS		05/15/2013	DISTRIBUTION		23											23	23		06/08/2026	3FE
38141G-RC-0	GOLDMAN SACHS GROUP INC		04/26/2013	Various		19,864,965	19,500,000	19,491,810			424		424		19,492,234		372,731	372,731	126,370	01/22/2018	1FE
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	1FE
38376G-Z2-9	GOVERNMENT NATIONAL MORTGAGE A CMBS		06/01/2013	SCHEDULED REDEMPTION		711,656	711,656	724,539	726,853		(15,197)		(15,197)		711,656				7,644	11/16/2036	1FE
40052V-AB-0	GRUPO BIMBO SAB DE CV	F	06/03/2013	CITIBANK		5,283,700	5,000,000	5,049,460	5,045,747		(1,801)		(1,801)		5,043,946		239,754	239,754	194,375	01/25/2022	2FE
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A RMBS		06/01/2013	SCHEDULED REDEMPTION		23,500	23,500	24,532	24,404		(904)		(904)		23,500				828	09/19/2027	1FM
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A R		06/01/2013	SCHEDULED REDEMPTION		7,065	7,065	7,403	7,368		(303)		(303)		7,065				243	09/19/2027	1FM
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A R		06/01/2013	SCHEDULED REDEMPTION		17,382	17,382	17,456	18,028		(646)		(646)		17,382				647	05/19/2027	1FM
36228F-CG-9	GSMPS 99-2 A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		33,829	33,829	34,780	34,267		(438)		(438)		33,829				1,308	09/19/2027	1FM
362631-AB-9	GSR 2006-OA1 2A1 RMBS		06/25/2013	SCHEDULED REDEMPTION		587,094	587,094	374,031	423,156		163,938		163,938		587,094				1,110	08/25/2046	1FM
41754@-AP-6	HARVEST OPERATIONS CORP	A	05/08/2013	Various		10,015,600	10,000,000	9,963,700							9,963,700		51,900	51,900		05/14/2018	1FE
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	2FE
419838-AA-5	HAWAIIAN AIRLINES 13-1A		05/15/2013	Various		7,562,212	7,500,000	7,500,000							7,500,000		62,212	62,212		07/15/2027	3FE
419839-AA-3	HAWAIIAN AIRLINES 13-1A		05/15/2013	Various		2,881,350	2,850,000	2,850,000							2,850,000		31,350	31,350		01/15/2022	3FE
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	3FE
42218B-AJ-4	HEALTH MANAGEMENT ASSOCIATES, INC. NEW T		06/28/2013	SCHEDULED REDEMPTION		17,804	17,804	17,975			(170)		(170)		17,804				131	11/16/2018	3FE
422704-AC-0	HECLA MINING CO		04/25/2013	OPPENHEIMER & CO. INC		1,212,500	1,250,000	1,250,000							1,250,000		(37,500)	(37,500)	4,297	05/01/2021	4FE
42804V-AM-3	HERTZ CORP B-1 TL		06/28/2013	SCHEDULED REDEMPTION		33,750	33,750	33,781	21,182		(26)		(26)		33,750				105	03/11/2018	3FE
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	2FE
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	2FE
43739E-AJ-6	HMBT 2004-2 A1 RMBS		06/25/2013	SCHEDULED REDEMPTION		32,984	32,984	33,035	33,023		(39)		(39)		32,984				148	12/25/2034	1FM
43739E-BK-2	HMBT 2005-3 A2 RMBS		06/25/2013	SCHEDULED REDEMPTION		63,889	63,889	44,872	45,806		18,083		18,083		63,889				158	07/25/2035	1FM
43739E-BS-5	HMBT 2005-4 A1 RMBS		06/25/2013	SCHEDULED REDEMPTION		191,553	191,553	148,094	152,175		39,378		39,378		191,553				439	10/25/2035	1FM
43739E-CB-1	HMBT 2005-5 A1 RMBS		06/25/2013	SCHEDULED REDEMPTION		279,388	279,388	175,082	177,982		101,406		101,406		279,388				624	11/26/2038	1FM
43644A-AQ-2	HOLOGIC, INC. TERM LOAN B		04/30/2013	SCHEDULED REDEMPTION		7,500	7,500	7,542	7,531	12	(43)		(31)		7,500				12,313	08/01/2019	3FE
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		06/01/2013	SCHEDULED REDEMPTION		46,734	46,734	38,901	38,096		8,638		8,638		46,734				662	12/01/2015	4
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	2FE
44108E-BA-5	HOST MARRIOTT LP		06/03/2013	CALLED @ 101.125		546,000	546,000	558,990	552,949		(2,010)		(2,010)		550,940		(4,940)	(4,940)	24,775	06/01/2016	2FE
441339-AA-6	HOT TOPIC INC		06/07/2013	BANK OF AMERICA		203,000	200,000	197,236							197,236		5,764	5,764		06/15/2021	4FE
447010-BA-9	HUNTSMAN INTERNATIONAL L		05/08/2013	EXCHANGE		1,872,037	1,900,000	1,871,500			537		537		1,872,037				43,482	11/15/2020	3FE
448579-AE-2	HYATT HOTELS CORP		05/31/2013	Various		14,722,450	15,000,000	14,924,700			360		360		14,925,060		(202,610)	(202,610)	29,531	07/15/2023	2FE
44923X-AD-1	HYUNDAI AUTO LEASE SECURITIZAT		05/13/2013	DEUTSCHE BANK SECURITIES		7,966,097	7,920,000	7,970,119			(6,371)		(6,371)		7,963,748		2,349	2,349	7,638	11/15/2016	1FE
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		04/01/2013	SCHEDULED REDEMPTION		125,000	125,000	124,283	124,273	246	481		727		125,000				1,875	01/01/2015	4
45257#-AA-9	IMPACT CHILDCARE LLC ABS		04/15/2013	SCHEDULED REDEMPTION		45,033	45,033	45,033							45,033				571	06/15/2020	5
45257H-AA-5	IMPACT FUNDING 2010-1, A1 CMBS		06/04/2013	Various		19,843,932	17,375,552	17,375,552	17,375,552						17,375,552		2,468,381	2,468,381	485,946	01/25/2051	1FE
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		06/01/2013	SCHEDULED REDEMPTION		841,716	841,716	865,223	858,354		(16,638)		(16,638)		841,716				24,539	07/25/2031	1FE
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 ABS		04/15/2013	SCHEDULED REDEMPTION		409,995	409,995	428,881			(18,886)		(18,886)		409,995				11,135	01/31/2029	5
45672J-AB-6	INEOS US FINANCE CASH DOLLAR TL		06/28/2013	SCHEDULED REDEMPTION		2,476	2,476	2,476							2,476				4	05/04/2018	4FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
52078D-AF-6	INFOR US INC TRANCH B-2 TL (LAWSON)		06/03/2013	SCHEDULED REDEMPTION		326,108	326,108	323,243	323,022		3,086		3,086		326,108				12,492	04/05/2018	4FE
52078D-AE-9	INFOR US INC TRANCHE B-1 TL (LAWSON)		06/03/2013	Various		1,097,330	1,085,620	1,097,834			(495)		(495)		1,097,339		(9)	(9)	11,613	10/05/2016	4FE
87156D-AD-2	Information Resources-Symphony TL 2013		06/28/2013	SCHEDULED REDEMPTION		1,762	1,762	1,762							1,762				7	12/01/2017	4FE
45687A-AH-5	INGERSOLL-RAND GL HLD CO	F	06/18/2013	GOLDMAN, SACHS & CO.		5,035,250	5,000,000	4,990,750			2		2		4,990,752		44,498	44,498	590	06/15/2023	2FE
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	1FE
L5137L-AC-9	INTELSAT JACKSON NEW TERM LOAN B1	E	04/11/2013	SCHEDULED REDEMPTION		49,082	49,082	49,318	49,303	16	(237)		(221)		49,082				212,974	04/02/2018	4FE
459506-AC-5	INTL FLAVOR & FRAGRANCES		05/01/2013	J. P. MORGAN SECURITIES, INC.		7,685,700	7,500,000	7,493,400			49		49		7,493,449		192,251	192,251	21,333	05/01/2023	2FE
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	4FE
46284N-AB-5	IRON MOUNTAIN INC INITIAL TL		06/28/2013	SCHEDULED REDEMPTION		80,000	80,000	79,800			200		200		80,000				236	06/27/2016	3FE
464592-AP-9	ISLE OF CAPRI CASINOS		06/11/2013	EXCHANGE		5,999,174	6,000,000	5,999,125			50		50		5,999,175				94,000	03/15/2021	4FE
46459L-AL-6	ISLE OF CAPRI CASINOS TERM LOAN		04/19/2013	SCHEDULED REDEMPTION		2,433,474	2,433,474	2,431,082	2,429,328		4,146		4,146		2,433,474				7,716	11/01/2013	3FE
466313-AF-0	JABIL CIRCUIT INC		05/06/2013	CITIBANK		3,055,500	2,800,000	2,792,200	2,793,371		235		235		2,793,606		261,894	261,894	63,000	12/15/2020	2FE
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	3FE
47110C-AU-5	JARDEN CORP. NEW TLA		06/28/2013	SCHEDULED REDEMPTION		42,857	42,857	43,286			(429)		(429)		42,857				73	03/31/2016	3FE
24422E-SB-6	JOHN DEERE CAPITAL CORP		05/21/2013	NOMURA SECURITIES INTERNATIONAL, INC.		5,003,700	5,000,000	4,988,450			454		454		4,988,904		14,796	14,796	13,181	03/12/2018	1FE
478366-AV-9	JOHNSON CONTROLS INC		05/29/2013	KEYBANK NATIONAL ASSOCIATION		11,671,430	11,564,000	11,710,285			(43,849)		(43,849)		11,666,435		4,994	4,994	152,902	03/01/2014	2FE
46629Q-AG-1	JPMAC 2006-CH2, AF6 RMBS		06/01/2013	SCHEDULED REDEMPTION		188,896	188,896	154,683	150,794		38,101		38,101		188,896				215,038	07/25/2042	1FM
46629Q-AH-9	JPMAC 2006-CH2, MF1 RMBS		06/01/2013	SCHEDULED REDEMPTION			549,235	72,359	10,137		(10,137)		(10,137)						44,755	10/25/2036	6FM
46629Q-AJ-5	JPMAC 2006-CH2, MF2 RMBS		04/25/2013	DIRECT			3,072	359											18,435	10/25/2036	1FM
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		06/01/2013	SCHEDULED REDEMPTION		39,502	39,502	29,299	27,140		12,511		12,511		39,502				61,183	12/25/2050	1FM
46630M-AG-7	JPMAC 2007-CH2 AF6 RMBS		06/01/2013	SCHEDULED REDEMPTION		30,393	30,393	25,055	18,955	5,558	6,268		11,826		30,393				38,763	06/25/2042	1FM
46630P-AP-0	JPMMT 07A2 3A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		13,774	13,774	13,432	10,601		2,683		2,683		13,774				353	04/25/2037	1FM
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		06/01/2013	SCHEDULED REDEMPTION		412,113	483,724	321,237	324,340		94,531		94,531		412,113				11,196	08/25/2036	1FM
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		06/01/2013	SCHEDULED REDEMPTION		76,004	76,004	60,911	58,032		21,602		21,602		76,004				1,925	04/25/2037	1FM
466247-YH-0	JPMT 2005-A8 1A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		361,194	361,194	315,072	306,811		58,412		58,412		361,194				203,521	11/25/2035	1FM
485161-AR-4	KANSAS CITY SOUTHERN MEX	F	04/24/2013	Various		9,996,950	10,000,000	9,958,700							9,958,700		38,250	38,250		05/15/2023	2FE
48601T-AA-6	KATONAH 7, CLASS A1 CLO LOANS	E	05/15/2013	SCHEDULED REDEMPTION		1,249,206	1,249,206	1,127,408	1,184,215		64,991		64,991		1,249,206				1,699	11/15/2017	1FE
48601T-AB-4	KATONAH 7, CLASS A2 CLO LOANS	E	05/15/2013	SCHEDULED REDEMPTION		1,249,206	1,249,206	1,127,287	1,184,789		64,416		64,416		1,249,206				1,699	11/15/2017	1FE
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	205,025	07/01/2024	2FE
493268-BY-1	KEYCORP STUDENT LOAN TRUST ABS		04/29/2013	SCHEDULED REDEMPTION		1,812,924	1,812,924	1,689,419	1,708,211		104,713		104,713		1,812,924				5,562	10/28/2041	1FE
49327H-AF-2	KEYCORP STUDENT LOAN TRUST ABS		06/27/2013	SCHEDULED REDEMPTION		349,321	349,321	307,403	320,026		29,295		29,295		349,321				859	06/27/2029	1FE
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	2FE
521865-AT-2	LEAR CORP		05/01/2013	Various		5,330,063	5,350,000	5,378,000			(155)		(155)		5,377,845		(47,783)	(47,783)	68,261	01/15/2023	3FE
53219U-AG-4	LIFEPOINT HOSPITALS INC TLB		06/28/2013	SCHEDULED REDEMPTION		17,179	17,179	17,292			(113)		(113)		17,179				9,218	07/24/2017	3FE
52520M-DR-1	LMT 2005-3 1A5 RMBS		06/01/2013	SCHEDULED REDEMPTION		407,096	444,840	386,077	376,638		30,458		30,458		407,096				12,048	01/25/2036	4FM
52522Q-AP-7	LMT 2007-10 3A3 RMBS		06/01/2013	SCHEDULED REDEMPTION		61,058	2,851,168	945,794			61,058		61,058		61,058				78,615	12/25/2037	1FM
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	4
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	4
52524V-AL-3	LXS 2007-15N AF3 RMBS		06/25/2013	SCHEDULED REDEMPTION		296,152	17,454,960	4,539,699	257,690		126,403		126,403		296,152				41,712	08/25/2047	1FM
55181X-AA-0	LYNX II CORP	R	04/04/2013	BANK OF AMERICA		421,000	400,000	400,000							400,000		21,000	21,000	3,329	04/15/2023	4FE
561234-AB-1	MALLINCKRODT INTL FIN		04/10/2013	Various		15,272,650	15,000,000	14,997,150			3		3		14,997,153		275,497	275,497	2,917	04/15/2018	3FE
55279H-AA-8	MANUF & TRADERS TRUST CO		05/08/2013	MORGAN STANLEY DEAN WITTER		13,564,665	13,500,000	13,493,520			230		230		13,493,750		70,915	70,915	35,888	03/07/2018	1FE
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T ABS		06/20/2013	SCHEDULED REDEMPTION		1,161,148	1,161,148	1,177,882	1,176,658		(15,511)		(15,511)		1,161,148				19,426	10/20/2032	1FE
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	2FE
55277B-AC-9	MCE FINANCE LTD	F	05/14/2013	BANK OF AMERICA		2,658,500	2,600,000	2,605,000			(201)		(201)		2,604,799		53,701	53,701	36,111	02/15/2021	4FE
552697-AN-4	MDC PARTNERS INC	A	05/22/2013	BANK OF MONTREAL		3,517,500	3,350,000	3,387,500			(1,094)		(1,094)		3,386,406		131,094	131,094	42,713	04/01/2020	4FE
58404J-AK-4	MEDASSETS INC TERM B LOAN		06/28/2013	SCHEDULED REDEMPTION		203,750	203,750	202,731			1,019		1,019		203,750				2,083	12/13/2019	3FE
58446V-AF-8	MEDIACOM BRDBND LLC/CORP		04/29/2013	EXCHANGE		3,073,987	3,000,000	3,075,000			(1,055)		(1,055)		3,073,945		41	41	128,031	04/01/2023	4FE
58446H-AH-5	MEDIACOM LLC GROUP TERM C		06/28/2013	SCHEDULED REDEMPTION		5,936	5,936	5,959			(22)		(22)		5,936				2	01/31/2015	3FE
552662-AM-0	MEDIACOM LLC GROUP TERM F (MCC IOWA)		05/29/2013	Various		3,794,691	3,794,691	3,790,768	3,790,468		4,223		4,223		3,794,691				54,146	10/23/2017	3FE
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				1,517	06/01/2015	6*
59001A-AS-1	MERITAGE HOMES CORP		05/23/2013	EXCHANGE		2,065,000	2,065,000	2,065,000							2,065,000				18,069	03/01/2018	4FE
050700-30-1	MERRILL LYNCH - RITS 2007-1 2007-1 ABS		05/22/2013	DISTRIBUTION		29											29	29		05/30/2027	1AM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
05070B-30-7	MERRILL LYNCH - RITS 2007-2 2007-2 ABS		05/22/2013	DISTRIBUTION		65											65	65		05/22/2027	1AM
05070C-30-5	MERRILL LYNCH - RITS 2007-3 2007-3 ABS		05/28/2013	DISTRIBUTION		10											10	10		05/29/2027	1AM
55301H-AM-4	MGM RESORTS INTERNATIONAL TERM A LOAN		06/28/2013	SCHEDULED REDEMPTION		25,000	25,000	24,869			131		131		25,000					12/20/2017	3FE
55301H-AN-2	MGM RESORTS INTERNATIONAL TERM B LOAN		06/28/2013	SCHEDULED REDEMPTION		6,250	6,250	6,219			31		31		6,250					12/20/2019	3FE
61913P-AZ-5	MHL 2005-4 A1 RMBS		06/25/2013	SCHEDULED REDEMPTION		121,736	121,736	77,604	78,238		43,498		43,498		121,736				278	10/25/2035	1FM
61915R-CK-0	MHL 2006-1 2A1B RMBS		06/25/2013	SCHEDULED REDEMPTION		71,495	191,503	27,445	30,697		40,798		40,798		71,495				461	04/25/2036	6FM
594918-AH-7	MICROSOFT CORP		05/31/2013	PARIBAS CAPITAL MARKETS		10,489,000	10,000,000	9,352,600	9,462,561		25,746		25,746		9,488,307		1,000,693	1,000,693	203,333	10/01/2020	1FE
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		471,795	471,795	395,047	389,677		85,960		85,960		471,795				11,288	09/25/2035	1FM
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TERM LOAN		06/28/2013	SCHEDULED REDEMPTION		10,000	10,000	10,050			(50)		(50)		10,000				80	03/28/2020	4FE
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	1FE
61747Y-DU-6	MORGAN STANLEY		05/31/2013	Various		9,718,700	10,000,000	9,994,300			14		14		9,994,314		(275,614)	(275,614)	11,958	05/22/2023	2FE
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS		06/01/2013	SCHEDULED REDEMPTION		198,826	198,826	130,481	129,094		69,732		69,732		198,826				2,626	05/25/2052	1FM
61748H-EF-4	MSM 2004-8AR 4A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		158,543	158,543	110,584	112,478		46,065		46,065		158,543				1,123	10/25/2050	1FM
61750Y-AA-7	MSM 2006-15XS A1 RMBS		06/25/2013	SCHEDULED REDEMPTION		9,740	9,740	2,058	2,773		6,967		6,967		9,740				7	02/26/2052	1FM
61751J-AF-8	MSM 2007-6XS 2A1S RMBS		06/25/2013	SCHEDULED REDEMPTION		381,239	381,239	248,540	299,114		82,125		82,125		381,239				364	02/25/2047	1FM
55377G-AB-9	MTL PUBLISHING (EMI GROUP) TL B-1		06/28/2013	SCHEDULED REDEMPTION		29,921	29,921	30,040	22,449	24	(121)		(98)		29,921				333	06/29/2018	3FE
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	2FE
571628-AA-4	MVCOT 2007-1A A ABS		06/01/2013	SCHEDULED REDEMPTION		291,252	291,252	291,245	291,248		5		5		291,252				7,588	05/20/2029	1FE
63253W-AE-1	NATIONAL AUSTRALIA BANK	F	05/08/2013	CITIBANK		12,039,720	12,000,000	11,940,480			2,085		2,085		11,942,565		97,155	97,155	27,083	03/08/2018	1FE
637432-MU-6	NATIONAL RURAL UTIL COOP ABS		06/18/2013	CANTOR, FITZGERALD & CO.		4,975,050	5,000,000	4,992,900			39		39		4,992,939		(17,889)	(17,889)	4,896	06/15/2020	1FE
63946C-AC-2	NBCUNIVERSAL ENTERPRISE		05/23/2013	DEUTSCHE BANK SECURITIES		10,094,200	10,000,000	10,013,500			(450)		(450)		10,013,050		81,150	81,150	32,317	04/15/2018	1FE
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS		06/01/2013	SCHEDULED REDEMPTION		146,429	146,429	114,904	103,920		42,508		42,508		146,429				3,135	10/25/2042	1FM
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	3FE
62886E-AG-3	NCR CORP		05/31/2013	EXCHANGE		3,500,000	3,500,000	3,500,000	1,750,000						3,500,000				60,478	02/15/2021	3FE
64015@-AB-3	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		06/01/2013	SCHEDULED REDEMPTION		32,376	51,689	31,673	34,892		684		684		32,376				929	05/01/2041	6*
64015@-AC-1	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		06/01/2013	SCHEDULED REDEMPTION		26,326	76,321	32,539	45,634		(9,927)		(9,927)		26,326				1,187	10/01/2050	6*
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		06/01/2013	SCHEDULED REDEMPTION		14,898	28,096	18,591	19,753		(4,039)		(4,039)		14,898				551	10/01/2041	6*
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	3FE
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	1FE
65409Y-AV-7	NIELSEN CLASS E USD TL TERM LOAN		06/28/2013	Various		41,747	41,747	41,230	67,426	149	(457)		(308)		41,747				32,120	05/02/2016	3FE
65409Y-AU-9	NIELSEN FINANCE LLC CLASS D TERM LOAN		05/09/2013	SCHEDULED REDEMPTION		75,321	75,321	74,942	74,954		366		366		75,321				879	02/02/2017	3FE
06775D-AB-9	NINE ENTERTAINMENT CO HOLDINGS LTD TLB	F	04/26/2013	UNION BANK OF SWITZERLAND		251,250	250,000	249,688			1		1		249,688		1,562	1,562	(1,181)	02/05/2020	3FE
65476L-AD-3	NISSAN AUTO LEASE TRUST ABS		06/24/2013	DEUTSCHE BANK SECURITIES		7,962,500	8,000,000	8,021,250			(1,984)		(1,984)		8,019,266		(56,766)	(56,766)	11,840	09/17/2018	1FE
655044-AF-2	NOBLE ENERGY INC		05/31/2013	BANK OF AMERICA		2,160,820	2,000,000	1,998,680	1,998,796		48		48		1,998,844		161,976	161,976	39,194	12/15/2021	2FE
655664-AN-0	NORDSTROM INC		06/10/2013	KEYBANK NATIONAL ASSOCIATION		3,389,520	3,000,000	2,986,950	2,989,867		525		525		2,990,393		399,127	399,127	87,875	05/01/2020	1FE
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	2FE
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	2FE
67001B-AN-3	NOVELIS CORPORATION TERM LOAN	I	06/28/2013	SCHEDULED REDEMPTION		25,466	25,466	25,896			(430)		(430)		25,466				225	03/10/2017	3FE
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	1FE
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	1FE
67574U-AB-4	OCWEN LOAN SERVICING INITIAL TL		04/19/2013	CITIBANK		506,875	500,000	497,500			35		35		497,535		9,340	9,340	(783)	02/15/2018	4FE
681936-AX-8	OMEGA HEALTHCARE INVESTORS		04/11/2013	RBC DOMINION SECURITIES		2,775,000	2,500,000	2,537,500	2,528,958		(1,209)		(1,209)		2,527,749		247,251	247,251	84,844	10/15/2022	2FE
681904-AM-0	OMNICARE INC		04/24/2013	Various		11,756,250	10,500,000	11,498,250	11,327,610		(55,774)		(55,774)		11,271,836		484,414	484,414	307,632	06/01/2020	3FE
68233J-AR-5	ONCOR ELECTRIC DELIVERY		05/31/2013	J. P. MORGAN SECURITIES, INC.		10,789,300	10,000,000	9,981,900	9,982,816		645		645		9,983,461		805,839	805,839	209,556	06/01/2022	2FE
682680-AQ-6	ONEOK INC		05/31/2013	U.S. BANCORP PIPER JAFFRAY		3,626,735	3,500,000	3,498,285	3,498,416		62		62		3,498,478		128,257	128,257	125,611	02/01/2022	2FE
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	1FE
68389X-AK-1	ORACLE CORP		06/04/2013	WELLS FARGO BROKERAGE SERVICES		5,494,850	5,000,000	5,338,750	5,291,793		(15,068)		(15,068)		5,276,725		218,125	218,125	173,299	07/15/2020	1FE
685049-AA-6	ORANGE LAKE TIMESHARE TRUST ABS		06/10/2013	SCHEDULED REDEMPTION		761,150	761,150	761,107	761,112		38		38		761,150				12,625	03/10/2027	1FE
685049-AB-4	ORANGE LAKE TIMESHARE TRUST ABS		06/10/2013	SCHEDULED REDEMPTION		475,719	475,719	475,628	475,639		80		80		475,719				13,069	03/10/2027	2AM
69121P-DE-0	OWNIT 2006-2, A2B RMBS		06/01/2013	SCHEDULED REDEMPTION		259,678	259,678	214,427	174,490	36,339	48,850		85,189		259,678				5,299	01/25/2042	1FM
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS C	E	05/01/2013	SCHEDULED REDEMPTION		11,038	11,038	7,240	7,236		4,929		4,929		11,038				92	12/01/2013	6FE
70757D-AJ-8	PENN NATIONAL GAMING, INC.- TERM B		06/28/2013	SCHEDULED REDEMPTION		995,047	995,047	1,000,160	996,790	3,722	(5,465)		(1,743)		995,047				154,557	07/16/2018	3FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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	2FE
713448-CE-6	PEPSICO INC		05/29/2013	DEUTSCHE BANK SECURITIES		3,139,056	3,145,000	3,143,899			96		96		3,143,995		(4,939)	(4,939)	5,687	02/26/2016	1FE
714290-AD-5	PERRIGO COMPANY		05/15/2013	BANK OF AMERICA		9,882,200	10,000,000	9,948,500			49		49		9,948,549		(66,349)	(66,349)	3,278	05/15/2023	2FE
71647N-AE-9	PETROBRAS GLOBAL FINANCE	F	06/14/2013	Various		32,392,500	32,000,000	32,000,000							32,000,000		392,500	392,500	26,622	01/15/2019	2FE
71654Q-BB-7	PETROLEOS MEXICANOS	F	05/31/2013	MIZUHO INTERNATIONAL PLC		5,320,350	5,000,000	4,955,950	4,959,218		1,545		1,545		4,960,763		359,587	359,587	210,573	01/24/2022	2FE
717081-DG-5	PFIZER INC		06/17/2013	ROYAL BANK OF SCOTLAND PLC		10,023,400	10,000,000	9,994,200			52		52		9,994,252		29,148	29,148	7,083	06/15/2018	1FE
69336Q-AC-6	PHMC 2007-4 A3 RMBS		06/01/2013	SCHEDULED REDEMPTION		253,227	253,227	246,855	251,799		1,429		1,429		253,227				7,214	08/15/2037	1FM
69337R-AC-3	PHMC 2007-5 A3 RMBS		06/01/2013	SCHEDULED REDEMPTION		909,504	909,504	874,973	907,254		2,250		2,250		909,504				26,731	09/18/2037	1FM
71755V-AB-5	PHILADELPHIA ENERGY SOLUTIONS INITIAL TL		06/28/2013	SCHEDULED REDEMPTION		8,750	8,750	8,619			131		131		8,750					04/04/2018	4FE
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	2FE
72346D-AN-3	PINNACLE ENTERTAINMENT INCREMENTAL TL A		06/28/2013	SCHEDULED REDEMPTION		6,000	6,000	5,946	5,946		54		54		6,000				119	03/19/2019	3FE
72347N-AL-4	PINNACLE FOODS FINANCE TERM LOAN G		06/28/2013	SCHEDULED REDEMPTION		16,250	16,250	16,209			41		41		16,250					04/29/2020	3FE
72650V-AF-0	PLAINS EXPLORATION & PROD INC 7 YEAR TL		05/31/2013	Various		9,500,000	9,500,000	9,565,000			(65,000)		(65,000)		9,500,000				148,018	11/30/2019	3FE
73179P-AJ-5	POLYONE CORP		04/11/2013	CITIBANK		1,326,375	1,310,000	1,310,000							1,310,000		16,375	16,375	8,788	03/15/2023	3FE
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	2FE
69352P-AF-0	PPL CAPITAL FUNDING INC		05/31/2013	MORGAN STANLEY DEAN WITTER		9,838,200	10,000,000	9,970,500			75		75		9,970,575		(132,375)	(132,375)	10,389	06/01/2023	2FE
74005P-BC-7	PRAXAIR INC		05/14/2013	MORGAN STANLEY DEAN WITTER		9,965,600	10,000,000	9,996,100	9,996,214		288		288		9,996,502		(30,902)	(30,902)	55,417	11/07/2017	1FE
74112T-AG-1	PRESTIGE AUTO RECEIVABLES TRUS ABS		06/15/2013	SCHEDULED REDEMPTION		3,211,906	3,211,906	3,234,741	3,218,313		(6,407)		(6,407)		3,211,906				28,735	08/17/2015	1FE
C7500W-AC-0	PROGRESSIVE WASTE SOLUTIONS LTD TERM B L	A	06/28/2013	SCHEDULED REDEMPTION		26,212	26,212	26,420	15,688	45	(214)		(169)		26,212				71	10/24/2019	3FE
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	3FE
69368H-AC-7	PVH CORP. TRANCHE B TL		06/28/2013	SCHEDULED REDEMPTION		15,000	15,000	15,097			(97)		(97)		15,000				15	02/13/2020	3FE
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	4FE
74977E-PY-3	RABOBANK NEDERLAND	F	05/10/2013	Various		15,028,150	15,000,000	15,000,000							15,000,000		28,150	28,150	10,240	03/18/2016	1FE
74922G-AN-4	RALI 2006-QA14 A13 RMBS		06/01/2013	SCHEDULED REDEMPTION		404,828	644,847	616,112	402,136		2,692		2,692		404,828				19,848	03/25/2040	1FM
761118-WQ-7	RALI 2006-Q03 A2 RMBS		06/25/2013	SCHEDULED REDEMPTION		149,926	149,926	55,485	54,230		95,696		95,696		149,926				318	04/25/2046	1FM
759950-FX-1	RAMC 2005-4, A3 RMBS		06/01/2013	SCHEDULED REDEMPTION		285,399	285,399	278,703	237,396	43,475	4,845		48,320		285,399				6,615	02/25/2036	3FM
759950-GV-4	RAMC 2006-1, AF3 RMBS		06/01/2013	SCHEDULED REDEMPTION		42,327	42,327	35,980	25,693	10,919	6,523		17,443		42,327				1,187	05/25/2036	4FM
760985-D2-4	RAMP 2003-RS10, MI1 RMBS		06/01/2013	SCHEDULED REDEMPTION		49,878	49,878	49,864	46,223	3,637	18		3,655		49,878				1,292	11/25/2033	5FM
760985-4U-2	RAMP 2004-RZ2 AI6 RMBS		06/01/2013	SCHEDULED REDEMPTION		209,244	225,476	213,848	207,583	6,580	(4,919)		1,661		209,244				5,572	07/25/2034	4FM
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	3FE
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	3FE
75281A-AP-4	RANGE RESOURCES CORP		06/27/2013	EXCHANGE		4,000,000	4,000,000	4,000,000							4,000,000				55,000	03/15/2023	3FE
76110W-UZ-7	RASC 2003-KS10 MI2 RMBS		06/01/2013	SCHEDULED REDEMPTION		46,352	46,352	46,344	28,807	17,536	10		17,546		46,352				1,229	01/25/2043	1FM
76110W-VS-2	RASC 2003-KS11, MI2 RMBS		06/01/2013	SCHEDULED REDEMPTION		33,151	33,151	33,143	24,724	8,418	9		8,427		33,151				857	03/25/2041	4FM
45660N-QS-7	RAST 2003-A6 A2 RMBS		05/01/2013	SCHEDULED REDEMPTION		188,851	188,851	186,726	188,267		583		583		188,851				2,352	07/25/2033	1FM
75886A-AH-1	REGENCY ENERGY PARTNERS		04/24/2013	Various		1,526,250	1,500,000	1,500,000							1,500,000		26,250	26,250		11/01/2023	4FE
76009N-AJ-9	RENT-A-CENTER INC		06/14/2013	BARCLAYS BANK		873,000	900,000	900,000							900,000		(27,000)	(27,000)	5,581	05/01/2021	3FE
76173F-AM-9	REYNOLDS GROUP HOLDINGS U.S. TERM LOAN		06/28/2013	Various		11,114	11,114	11,114	13,556						11,114				156	09/18/2018	4FE
76110V-TA-6	RFMS2 2005-HSA1 AI5 RMBS		06/01/2013	SCHEDULED REDEMPTION		253,675	253,675	173,326	114,981	41,359	97,334		138,693		253,675				6,610	12/25/2035	5FM
74957V-AM-1	RFMSI 2006-S6 A12 RMBS		06/01/2013	SCHEDULED REDEMPTION		540,600	585,921	542,514	522,817		17,783		17,783		540,600				17,075	12/25/2039	3FM
749581-AH-7	RFMSI 2007-S1 A4 RMBS		06/01/2013	SCHEDULED REDEMPTION		688,760	791,685	572,261	576,802		111,958		111,958		688,760				14,366	09/25/2037	1FM
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		06/01/2013	SCHEDULED REDEMPTION		277,579	319,060	272,773	259,265		17,771		17,771		277,579				8,980	09/25/2037	1FM
76720A-AJ-5	RIO TINTO FIN USA PLC	F	06/24/2013	DEUTSCHE BANK SECURITIES		12,060,796	12,100,000	12,100,000							12,100,000		(39,204)	(39,204)	2,993	06/17/2016	1FE
773835-AV-5	ROCKPORT IN PCR IND MICH PWR 02A		06/21/2013	Various		3,941,461	3,710,000	3,710,000	3,710,000						3,710,000		231,461	231,461	86,291	06/01/2025	2FE
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	3FE
74966U-AE-0	RPI FINANCE TRUST TERM LOAN 6.75 YR 2012		06/28/2013	SCHEDULED REDEMPTION		80,485	80,485	80,689	80,699		(214)		(214)		80,485				723	05/09/2018	2FE
78572X-AD-3	SABRA HEALTH/CAPTL CORP		05/21/2013	BANK OF AMERICA		202,500	200,000	200,000							200,000		2,500	2,500	30	06/01/2023	4FE
07384M-6M-9	SAMI 0412 2A3 RMBS		06/01/2013	SCHEDULED REDEMPTION		481,986	481,986	466,717	467,482		14,504		14,504		481,986				597,946	10/25/2051	1FM
86359A-4X-8	SASC 2003-34 2A3 RMBS		06/01/2013	SCHEDULED REDEMPTION		2,459	2,459	2,045	2,060		399		399		2,459				34	11/25/2033	1FM
86359D-NW-3	SASC 2005-15 4A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		288,825	288,825	241,724	240,945		47,881		47,881		288,825				5,594	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		596,663	596,663	475,142	471,875		127,503		127,503		596,663				15,388	10/25/2035	1FM
78404X-AE-5	SBA SENIOR FINANCE II LLC INCREMENTAL TR		04/24/2013	SCHEDULED REDEMPTION		3,596,300	3,596,300	3,617,742	3,607,054	11,384	(22,139)		(10,755)		3,596,300				17,297	09/28/2019	3FE
806261-AE-3	SCHAEFFLER FINANCE BV	F	04/23/2013	CITIBANK		303,000	300,000	300,000							300,000		3,000	3,000		05/15/2021	3FE
81180W-AD-3	SEAGATE HDD CAYMAN	E	04/18/2013	BARCLAYS BANK		542,500	500,000	543,750	531,875	4,878	(2,475)		2,403		534,278		8,222	8,222	16,424	05/01/2020	3FE
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	3FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
81211L-AP-3	SEALED AIR CORP TERM B-1		04/15/2013	SCHEDULED REDEMPTION		22,798	22,798	23,100	8,510		(302)		(302)		22,798				110,465	10/03/2018	3FE
81726J-AC-5	SENSATA TECHNOLOGIES FINANCE COMPANY LLC		06/28/2013	SCHEDULED REDEMPTION		10,559,225	10,559,225	10,614,755	1,304,511	2,510	(55,468)		(52,959)		10,559,225				64,160	05/12/2018	3FE
78413H-AA-7	SES SA	F	04/04/2013	Various		10,123,800	10,000,000	9,951,800			34		34		9,951,834		171,966	171,966	3,000	04/04/2023	2FE
82651A-AB-3	SIERRA RECEIVABLES FUNDING CO ABS		06/20/2013	SCHEDULED REDEMPTION		506,023	506,023	490,843	492,946		13,078		13,078		506,023				2,891	09/20/2019	1AM
82651X-AA-5	SIERRA RECEIVABLES FUNDING CO ABS		06/20/2013	SCHEDULED REDEMPTION		1,011,321	1,011,321	1,011,122	1,011,151		170		170		1,011,321				16,125	07/20/2028	1FE
82651X-AB-3	SIERRA RECEIVABLES FUNDING CO ABS		06/20/2013	SCHEDULED REDEMPTION		449,476	449,476	449,460	449,463		13		13		449,476				9,272	07/20/2028	2AM
82652A-AA-4	SIERRA RECEIVABLES FUNDING CO ABS		06/20/2013	SCHEDULED REDEMPTION		1,722,309	1,722,309	1,721,947	1,721,934		375		375		1,722,309				23,135	11/20/2028	1FE
82652A-AB-2	SIERRA RECEIVABLES FUNDING CO ABS		06/20/2013	SCHEDULED REDEMPTION		688,924	688,924	688,781	688,775		148		148		688,924				11,665	11/20/2028	2AM
82651R-AB-6	SIERRA RECEIVABLES FUNDING COM ABS		06/20/2013	SCHEDULED REDEMPTION		547,700	547,700	547,554	547,554		146		146		547,700				10,901	04/20/2026	2AM
82967N-AJ-7	SIRIUS XM RADIO INC		05/13/2013	BANK OF AMERICA		4,903,500	4,900,000	4,905,625							4,905,625		(2,125)	(2,125)		05/15/2020	4FE
83002C-AF-4	SIX FLAGS THEME PARKS, INC TRANCHE B TER		06/28/2013	SCHEDULED REDEMPTION		16,924	16,924	17,071	5,945	30	(147)		(117)		16,924				335	12/20/2018	3FE
78443C-AB-0	SLM STUDENT LOAN TRUST ABS		06/17/2013	SCHEDULED REDEMPTION		410,951	410,951	372,681	372,820		38,131		38,131		410,951				1,753	12/16/2030	1FE
78443C-BM-5	SLM STUDENT LOAN TRUST ABS		06/17/2013	SCHEDULED REDEMPTION		240,729	240,729	232,605	233,749		6,981		6,981		240,729				601	06/15/2021	1FE
78443D-AB-8	SLM STUDENT LOAN TRUST ABS		06/17/2013	SCHEDULED REDEMPTION		449,305	449,305	416,731	424,074		25,231		25,231		449,305				939	09/15/2025	1FE
83545G-AW-2	SONIC AUTOMOTIVE INC		06/27/2013	CITIBANK		965,000	1,000,000	1,025,000			(377)		(377)		1,024,623		(59,623)	(59,623)	7,361	05/15/2023	4FE
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	3FE
847788-AR-7	SPEEDWAY MOTORSPORTS INC		05/22/2013	EXCHANGE		209,186	200,000	210,000			(814)		(814)		209,186				10,913	02/01/2019	3FE
85205T-AD-2	SPIRIT AEROSYSTEMS INC		06/26/2013	DEUTSCHE BANK SECURITIES		3,127,500	3,000,000	3,258,063	3,210,000	18,799	(20,291)		(1,492)		3,208,508		(81,008)	(81,008)	110,250	12/15/2020	3FE
84857H-AK-6	SPIRIT AEROSYSTEMS INC TLB		06/28/2013	SCHEDULED REDEMPTION		38,569	38,569	38,854			(286)		(286)		38,569				354	04/18/2019	3FE
854315-AA-6	STANFIELD VANTAGE CLO CLASS A1 CLO LOANS	E	03/21/2013	Various					1,861,579		14,630		14,630						5,867	03/21/2017	1FE
857477-AL-7	STATE STREET CORP		05/31/2013	Various		12,776,290	13,000,000	12,978,940			79		79		12,979,019		(202,729)	(202,729)	17,653	05/15/2023	1FE
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	3FE
86736G-AN-4	SUNGARD DATA SYSTEMS INC TRANCHE D TERM		03/28/2013	SCHEDULED REDEMPTION		2,500	2,500	2,500							2,500				29	01/31/2020	3FE
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	2FE
84751P-LM-9	SURF 2006-BC2, A2B RMBS		06/01/2013	SCHEDULED REDEMPTION		3,071	3,071	2,256	1,845		1,226		1,226		3,071				56	06/25/2042	1FM
78488A-AB-0	SVO VOI MORTGAGE CORP ABS		06/01/2013	SCHEDULED REDEMPTION		446,923	446,923	443,344	443,321		3,602		3,602		446,923				10,163	11/20/2027	1AM
78487M-AA-7	SVOVM 2006-AA A ABS		06/01/2013	SCHEDULED REDEMPTION		134,393	134,393	134,367	134,388		6		6		134,393				3,334	02/20/2024	1FE
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	1FE
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	3FE
87612B-AK-8	TARGA RESOURCES PARTNERS		06/28/2013	CALLED @ 106.37500000		5,200,000	5,200,000	5,415,616			(10,546)		(10,546)		5,405,070		(205,070)	(205,070)	466,863	08/01/2022	3FE
87951Y-AN-1	TELESAT CANADA TERM LOAN B		06/28/2013	SCHEDULED REDEMPTION		25,075	25,075	25,268			(193)		(193)		25,075				214	03/28/2019	3FE
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL INC TERM B LO		06/28/2013	SCHEDULED REDEMPTION		437,438	437,438	433,064			4,374		4,374		437,438				52,954	03/18/2020	3FE
88033G-BZ-2	TENET HEALTHCARE CORP		05/16/2013	STERNE AGEE & LEACH		2,650,000	2,650,000	2,650,000							2,650,000					10/01/2021	3FE
880349-AQ-8	TENNECO INC		04/17/2013	J. P. MORGAN SECURITIES, INC.		1,098,750	1,000,000	1,070,000	1,062,074		(2,768)		(2,768)		1,059,307		39,443	39,443	24,253	12/15/2020	3FE
88078F-AT-5	TEREX CORP NEW TERM LOAN		05/16/2013	SCHEDULED REDEMPTION		2,661,979	2,661,979	2,678,740	2,679,678		(17,699)		(17,699)		2,661,979				34,570	04/28/2017	3FE
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	1FE
888808-BK-7	TOBACCO STLMNT FING CORP NJ 2003		06/01/2013	CALLED @ 100.000000000		12,400,000	12,400,000	10,921,298	12,277,917		122,083		122,083		12,400,000				418,500	06/01/2039	1
889175-BE-4	TOLEDO EDISON COMPANY		06/28/2013	CALLED @ 131.612		342,000	342,000	341,326	341,496		26		26		341,522		478	478	124,436	05/01/2020	2FE
891145-TN-4	TORONTO-DOMINION BANK	A	05/07/2013	J. P. MORGAN SECURITIES, INC.		20,517,800	20,000,000	20,549,800	20,524,271		(43,993)		(43,993)		20,480,279		37,521	37,521	197,500	03/13/2017	1FE
891140-AG-3	TORONTO-DOMINION BANK	A	05/09/2013	Various		29,135,850	29,000,000	28,980,570			58		58		28,980,628		155,222	155,222	6,261	04/30/2018	1FE
891906-AB-5	TOTAL SYSTEM SERVICES IN		05/16/2013	Various		8,036,330	8,000,000	7,939,200							7,939,200		97,130	97,130		06/01/2023	2FE
89334G-AK-0	TRANS UNION LLC 2013 REPLACEMENT TL		06/28/2013	SCHEDULED REDEMPTION		20,151	20,151	20,238	20,242		(90)		(90)		20,151				219	02/10/2018	3FE
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	1FE
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		06/28/2013	SCHEDULED REDEMPTION		19,191	19,191	19,192			(1)		(1)		19,191				182	02/28/2020	3FE
89364M-AR-5	TRANSDIGM, INC. TERM LOAN B-2 ADD-ON		11/06/2012	VARIOUS															40,593	02/14/2017	3FE
89604B-AP-3	TRIBUNE CO TRANCHE B TL (EXIT)		04/15/2013	Various		2,512,453	2,493,750	2,468,813			752		752		2,469,564		42,889	42,889	8,471	12/31/2019	3FE
N8879V-AB-3	TRONOX PIGMENTS (NETHERLANDS) BV TL	F	05/23/2013	J. P. MORGAN SECURITIES, INC.		1,520,625	1,500,000	1,492,500			5		5		1,492,505		28,120	28,120	(7,504)	03/19/2020	3FE
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	1FE
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	2FE
05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B ABS		04/22/2013	DISTRIBUTION		96											96	96		04/10/2026	1AM
05068M-69-5	U.S. BANCORP - RITS 2006-6 SERIES B ABS		05/01/2013	DISTRIBUTION		226											226	226		04/10/2026	1AM
990511-9B-5	U.S. SECURITY ASSOCIATES HOLDINGS INC. D		06/28/2013	SCHEDULED REDEMPTION		611	611	611	611						611				9	07/28/2017	4FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
990511-9C-3	U.S. SECURITY ASSOCIATES HOLDINGS INC. T		06/28/2013	SCHEDULED REDEMPTION		7,077	7,077	7,025	7,024		54		54		7,077				20,274	07/28/2017	4FE
902733-AB-0	U-HAUL S FLEET LLC ABS		06/25/2013	SCHEDULED REDEMPTION		1,018,202	1,018,202	1,061,919	1,037,469		(19,266)		(19,266)		1,018,202				26,511	02/25/2020	3AM
90472V-AE-1	UNIFRAX HOLDING CO NEW TERM DOLLAR LOAN		06/28/2013	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500				1,253	11/28/2018	4FE
91359P-AK-6	UNIVERSAL HOSPITAL SERVI		05/09/2013	EXCHANGE		2,388,070	2,250,000	2,393,438			(5,367)		(5,367)		2,388,070				129,625	08/15/2020	4FE
903436-AA-1	US AIRWAYS 2011-1A PTT		04/22/2013	SCHEDULED REDEMPTION		32,969	32,969	34,206	34,154		(1,185)		(1,185)		32,969				1,175	04/22/2025	3FE
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS		04/01/2013	SCHEDULED REDEMPTION		9,008	9,008	9,008	9,008						9,008				266	04/01/2026	2AM
90346W-AA-1	US AIRWAYS 2013-1A PTT ABS		04/17/2013	Various		7,562,500	7,500,000	7,500,000							7,500,000		62,500	62,500		05/15/2027	2FE
90345K-AA-8	US AIRWAYS GROUP INC ABS		04/22/2013	SCHEDULED REDEMPTION		322,797	322,797	322,797	322,797						322,797				10,087	10/22/2024	3FE
91911X-AQ-7	VALEANT PHARMACEUTICALS	L	05/28/2013	BANK OF AMERICA		3,202,500	3,000,000	3,243,750			(17,197)		(17,197)		3,226,553		(24,053)	(24,053)	160,875	08/15/2021	4FE
C9413P-AN-3	VALEANT PHARMACEUTICALS TLB SERIES C1	A	06/28/2013	SCHEDULED REDEMPTION		3,125	3,125	3,110	3,109		16		16		3,125					12/11/2019	3FE
C9413P-AM-5	VALEANT PHARMACEUTICALS TLB SERIES D1	A	06/28/2013	SCHEDULED REDEMPTION		27,494	27,494	27,284	27,556		(62)		(62)		27,494					02/13/2019	3FE
92210M-AC-8	VANTIV LLC TRANCHE A TL		05/15/2013	Various		6,820,513	6,820,513	6,820,513							6,820,513				22,298	03/27/2017	3FE
92210M-AA-2	VANTIV, LLC TRANCHE B TERM LOAN		05/15/2013	Various		495,000	495,000	492,845	492,735		2,265		2,265		495,000				5,525	03/27/2019	3FE
92345Y-AC-0	VERISK ANALYTICS INC		05/21/2013	RBC DOMINION SECURITIES		4,172,600	4,000,000	3,968,280	3,969,062		1,037		1,037		3,970,098		202,502	202,502	115,500	09/12/2022	2FE
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	1FE
926244-AG-9	VICTORIA FALLS CLO 2005-1A, CLASS A1B CL	E	05/17/2013	SCHEDULED REDEMPTION		1,422,294	1,422,294	1,173,393	1,323,905		98,389		98,389		1,422,294				2,681	02/17/2017	1FE
931422-AG-4	WALGREEN CO		05/29/2013	BARCLAYS BANK		15,070,050	15,000,000	15,049,524	15,043,770		(8,337)		(8,337)		15,035,433		34,617	34,617	108,333	03/13/2015	2FE
931142-DE-0	WAL-MART STORES INC		06/20/2013	Various		28,490,090	28,500,000	28,479,765			410		410		28,480,175		9,915	9,915	10,483	04/11/2016	1FE
931142-DF-7	WAL-MART STORES INC		05/15/2013	Various		24,991,600	25,000,000	24,977,000			471		471		24,977,471		14,129	14,129	29,531	04/11/2018	1FE
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	1FE
93363T-AH-5	WAMU 2006-AR11 CIB2 RMBS		06/25/2013	SCHEDULED REDEMPTION		80,935	383,924	48,631	47,599	1,384	33,336		33,336		80,935				776	09/25/2046	6FM
93362Y-AE-2	WAMU 2006-AR5 A1B2 RMBS		06/25/2013	SCHEDULED REDEMPTION		74,983	251,706	40,523	34,419		40,564		40,564		74,983				545	06/25/2046	6FM
93363D-AE-7	WAMU 2006-AR9 1AB2 RMBS		06/25/2013	SCHEDULED REDEMPTION		32,003	202,538	28,849	22,263	2,963	6,778		9,740		32,003				414	08/25/2046	5FM
92926W-AB-3	WAMU 2007-OA1 A1B RMBS		06/25/2013	SCHEDULED REDEMPTION		220,357	1,597,877	282,206	87,033	55,304	78,020		133,324		220,357				2,768	02/25/2047	1FM
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		432,656	434,158	247,038	249,760		182,896		182,896		432,656				415,912	10/25/2042	1FM
94353E-AC-9	WAVEDIVISION HOLDINGS, LLC INITIAL TERM		06/28/2013	SCHEDULED REDEMPTION		7,500	7,500	7,390	7,426		15,074		15,074		7,500				32,210	10/12/2019	4FE
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	2FE
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	1FE
95081H-AN-4	WESCO AIRCRAFT HARDWARE CORP TL		06/26/2013	SCHEDULED REDEMPTION		81,301	81,301	81,301							81,301				1	12/07/2017	3FE
95235L-AN-0	WEST CORPORATION TERM B-8		06/28/2013	SCHEDULED REDEMPTION		3,329	3,329	3,329							3,329				20	06/30/2018	4FE
96032Q-AA-0	WESTGATE RESORTS ABS		06/01/2013	SCHEDULED REDEMPTION		2,055,836	2,055,836	2,055,836	2,055,836						2,055,836				44,180	09/20/2025	1FE
96032Q-AC-6	WESTGATE RESORTS ABS		06/01/2013	SCHEDULED REDEMPTION		1,541,646	1,541,646	1,541,646	1,541,646						1,541,646				40,492	09/20/2025	2AM
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	1FE
949808-AT-6	WFMBS 2003-J 2A5 RMBS		06/01/2013	SCHEDULED REDEMPTION		304,846	304,846	299,987	304,246		600		600		304,846				4,301	10/25/2033	1FM
94980S-AT-2	WFMBS 2006-9 1A18 RMBS		06/01/2013	SCHEDULED REDEMPTION		1,129,201	1,129,201	1,079,303	1,080,495		38,116		38,116		1,129,201				31,675	04/25/2037	3FM
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		194,777	194,777	146,997	148,290		51,314		51,314		194,777				4,824	10/25/2036	1FM
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		516,946	516,946	446,173	453,043		80,481		80,481		516,946				13,898	11/25/2036	1FM
94985W-DN-8	WFMBS 2007-11 A85 RMBS		06/01/2013	SCHEDULED REDEMPTION		272,401	272,401	242,319	238,479		34,305		34,305		272,401				7,654	09/25/2041	1FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		06/01/2013	SCHEDULED REDEMPTION		668,495	668,495	589,098	573,578		95,494		95,494		668,495				18,784	09/25/2041	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		06/01/2013	SCHEDULED REDEMPTION		477,635	512,785	453,898	433,681		45,172		45,172		477,635				14,738	09/25/2037	1FM
94985L-AH-8	WFMBS 2007-13 A8 RMBS		06/01/2013	SCHEDULED REDEMPTION		307,771	330,395	289,468	278,468		29,977		29,977		307,771				9,496	09/25/2037	1FM
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	2FE
97381W-AY-0	WINDSTREAM CORP		04/18/2013	EXCHANGE		250,000	250,000	250,000							250,000				3,763	08/01/2023	3FE
97381H-AL-1	WINDSTREAM CORP TL A-4		06/28/2013	SCHEDULED REDEMPTION		177,215	177,215	176,329			886		886		177,215				610	08/08/2017	3FE
97381H-AN-7	WINDSTREAM CORP TL B-4		06/28/2013	SCHEDULED REDEMPTION		50,000	50,000	50,000							50,000				246	01/23/2020	3FE
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	3FE
92929L-AK-4	WMG ACQUISITIONS CORP INITIAL TERM LOAN		05/09/2013	SCHEDULED REDEMPTION		6,418,750	6,418,750	6,438,043	6,438,312		(19,562)		(19,562)		6,418,750				184,894	11/01/2018	3FE
98152E-AG-4	WORLD OMNI MASTER OWNER TRUST		03/20/2013	Various															(416)	02/15/2018	1FE
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	2FE
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	1FE
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	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,517,360,411	2,517,588,051	2,500,408,143	1,257,981,619	2,950,358	2,822,571		5,772,928		2,498,359,233		19,001,178	19,001,178	39,084,290	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
8399997. Total - Bonds - Part 4						3,784,869,626	3,794,763,874	3,700,709,906	2,158,056,827	3,399,261	7,085,792		10,485,053		3,719,667,543		65,202,083	65,202,083	59,747,331	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						3,784,869,626	3,794,763,874	3,700,709,906	2,158,056,827	3,399,261	7,085,792		10,485,053		3,719,667,543		65,202,083	65,202,083	59,747,331	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
88579Y-10-1	3M COMPANY		04/09/2013	MORGAN STANLEY	45,860.000	4,860,959		3,930,558	4,258,101	(327,543)			(327,543)		3,930,558		930,401	930,401	29,121		L
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		U
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		U
00015N-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		U
00287Y-10-9	ABBVIE INC		05/31/2013	Various	95,276.000	4,067,249		2,725,104							2,725,104		1,342,146	1,342,146	76,205		L
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		U
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		L
000957-10-0	ABM INDUSTRIES		04/10/2013	UNION BANK OF SWITZERLAND	4,560.000	98,560		100,600	90,972	14,296			14,296		100,600		(2,040)	(2,040)	684		L
003830-10-6	ABRAXAS PETROLEUM CORP		04/09/2013	MORGAN STANLEY	7,800.000	17,728		18,018	17,082	4,106			4,106		18,018		(290)	(290)			L
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES		04/09/2013	MORGAN STANLEY	2,040.000	59,547		54,802	52,326	4,647			4,647		54,802		4,746	4,746			L
G1151C-10-1	ACCENTURE PLC		05/31/2013	Various	34,531.000	2,709,865		1,766,287	2,153,270	(557,980)			(557,980)		1,766,295		943,570	943,570	8,862		L
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			U
00081T-10-8	ACCO BRANDS CORP		04/09/2013	MORGAN STANLEY	5,079.000	32,906		33,928	37,280	9,744			9,744		33,928		(1,022)	(1,022)			L
00439T-20-6	ACCURIDE CORP NEW		04/09/2013	MORGAN STANLEY	3,040.000	13,713		16,381	9,758	8,500			8,500		16,386		(2,673)	(2,673)			L
H0023R-10-5	ACE LIMITED		04/09/2013	MORGAN STANLEY	14,100.000	1,276,567		877,229	1,125,180	(247,951)			(247,951)		877,229		399,338	399,338	6,909		L
004764-10-6	ACME PACKET INC		04/01/2013	MERGER	1,200.000	35,100		19,020	26,544	(7,524)			(7,524)		19,020		16,080	16,080			L
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			U
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		U
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			U
00507V-10-9	ACTIVISION BLIZZARD INC	R	05/31/2013	Various	212,755.000	3,070,000		3,001,745	378,284	24,891			24,891		3,001,746		68,254	68,254	6,768		L
H00392-31-8	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			U
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		U
00109N-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		U
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			L
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		L
00751Y-10-6	ADVANCED AUTO PARTS INC.		05/31/2013	Various	1,531.000	124,805		83,826	110,768	(26,942)			(26,942)		83,826		40,979	40,979	184		L
007903-10-7	ADVANCED MICRO DEVICES INC		04/09/2013	MORGAN STANLEY	38,180.000	99,793		97,359	91,632	37,035			37,035		97,359		2,434	2,434			L
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			U
J00210-10-4	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		U
007974-10-8	ADVENT SOFTWARE		04/09/2013	UNION BANK OF SWITZERLAND	1,680.000	44,105		45,193	35,918	9,274			9,274		45,193		(1,087)	(1,087)			L
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			L
00770F-10-4	AEGION CORP		04/09/2013	MORGAN STANLEY	1,280.000	27,906		29,632	28,403	6,460			6,460		29,632		(1,726)	(1,726)			L
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		U
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		U
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		U
008073-10-8	AEROVIRONMENT INC		04/09/2013	MORGAN STANLEY	1,440.000	26,589		26,107	31,306	5,376			5,376		26,107		481	481			L
00130H-10-5	AES CORP		04/09/2013	MORGAN STANLEY	49,680.000	627,797		576,341	531,576	51,528			51,528		576,353		51,444	51,444	1,987		L
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		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
00826T-10-8	AFFYMETRIX INC		04/09/2013	MORGAN STANLEY	8,380.000	33,621		39,554	26,565	14,078			14,078		39,554		(5,933)	(5,933)			L
001055-10-2	AFLAC INC.		04/09/2013	MORGAN STANLEY	33,680.000	1,675,219		1,687,647	1,789,082	(49,877)			(49,877)		1,687,647		(12,428)	(12,428)	11,788		L
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		U
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		L
001092-10-5	AGF MANAGEMENT LTD	C	05/31/2013	ITG, INC CANADA	5,600.000	62,158		63,016	55,792	33,355			33,355	(1,679)	63,016	(452)	(407)	(858)	2,546		U
00846U-10-1	AGILENT TECHNOLOGIES INC		04/09/2013	MORGAN STANLEY	27,870.000	1,161,807		1,122,011	1,140,998	25,917			25,917		1,122,018		39,789	39,789	6,131		L
001630-10-4	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		U
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)	2,614		U
008492-10-0	AGREE REALTY CORP		06/26/2013	DISTRIBUTION	0.000	10		10							10						L
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		U
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		U
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		U
00900Q-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		U
009158-10-6	AIR PRODUCTS & CHEM		04/09/2013	MORGAN STANLEY	15,500.000	1,333,269		1,234,405	1,302,310	(62,734)			(62,734)		1,234,406		98,864	98,864	20,925		L
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		U
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		L
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		U
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		U
001547-10-8	AK STL HLD G CORP COM		04/09/2013	MORGAN STANLEY	8,280.000	26,215		27,407	38,088	16,063			16,063		27,407		(1,192)	(1,192)			L
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			L
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		U
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		U
010679-10-8	ALACER GOLD CORP	C	05/31/2013	ITG, INC CANADA	23,237.000	49,727		105,850	121,354	58,059			58,059	265	105,850	(4,287)	(51,836)	(56,123)	4,837		U
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		U
01167P-10-1	ALASKA COM SYSTEMS GRP		04/09/2013	MORGAN STANLEY	5,180.000	8,239		8,599	10,049	5,543			5,543		8,599		(360)	(360)			L
013817-10-1	ALCOA INC COM		04/09/2013	MORGAN STANLEY	72,860.000	610,925		620,767	632,425	(8,015)			(8,015)		620,767		(9,843)	(9,843)	2,186		L
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			L
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		U
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		U
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		U
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		U
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		L
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			L
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)			U
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		L
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		U
019CVR-99-2	ALLOS THERAPEUTICS INC CVR		04/04/2013	DIRECT	1,100.000																U
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		U
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			L
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		U
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			U
01001Q-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			U
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		U
021441-10-0	ALTERA CORP		04/09/2013	MORGAN STANLEY	22,380.000	742,829		793,809	770,767	150,357			150,357		793,819		(50,989)	(50,989)	2,238		L
G0229R-10-8	ALTERRA CAPITAL HOLDINGS LTD		05/02/2013	Various	900.000	29,777		17,085	25,371	(8,286)			(8,286)		17,085		12,691	12,691	144		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
02153X-10-8	ALTISOURCE ASSET MANAGEMENT CORP		04/09/2013	MORGAN STANLEY	70.000	9,204		341							341		8,863	8,863			U
02153W-10-0	ALTISOURCE RESIDENTIAL CLASS B		04/09/2013	Various	233.330	4,651		1,137							1,137		3,514	3,514			L
00269M-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			U
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		U
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			L
023135-10-6	AMAZON COM INC		04/09/2013	MORGAN STANLEY	20,000.000	5,225,425		3,967,818	5,022,800	(1,054,975)			(1,054,975)		3,967,825		1,257,600	1,257,600			L
03080-10-0	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		U
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		L
02361E-10-8	AMERESCO INC-CL A		04/09/2013	MORGAN STANLEY	2,380.000	16,913		17,608	23,348	4,515			4,515		17,612		(699)	(699)			L
024013-10-4	AMERICAN ASSETS TR INC		04/03/2013	DISTRIBUTION	0.000	1,075		215							215		860	860			L
024061-10-3	AMERICAN AXLE MFG HLDGS		04/09/2013	MORGAN STANLEY	720.000	9,250		9,137	8,064	1,073			1,073		9,137		113	113			L
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		05/14/2013	DISTRIBUTION	0.000	154		154							154						L
025537-10-1	AMERICAN ELEC PWR INC		04/10/2013	UNION BANK OF SWITZERLAND	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		L
025816-10-9	AMERICAN EXPRESS CO		04/09/2013	MORGAN STANLEY	65,460.000	4,268,459		2,956,844	3,762,641	(805,785)			(805,785)		2,956,856		1,311,604	1,311,604	26,184		L
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			L
028591-10-5	AMERICAN NATIONAL INSURANCE COMPANY		04/10/2013	UNION BANK OF SWITZERLAND	300.000	26,266		24,985	20,487	4,498			4,498		24,985		1,281	1,281	231		L
029429-10-7	AMERICAN SCIENCE ENGINEERING INC		04/10/2013	UNION BANK OF SWITZERLAND	800.000	48,629		48,792	52,168	11,620			11,620		48,792		(163)	(163)	400		L
03027X-10-0	AMERICAN TOWER CORP		05/31/2013	Various	2,289.000	178,172		104,816	176,871	(72,055)			(72,055)		104,816		73,356	73,356	595		L
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			L
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		L
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		L
031162-10-0	AMGEN INC		05/31/2013	Various	59,004.000	5,931,566		3,965,620	4,707,893	(1,208,503)			(1,208,503)		3,965,632		1,965,934	1,965,934	53,366		L
00344G-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		U
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		L
03236M-10-1	AMYRIS INC		04/09/2013	MORGAN STANLEY	2,620.000	7,632		8,070	8,174	26			26		8,070		(438)	(438)			L
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		U
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		L
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		L
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)			U
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		U
035290-10-5	ANIXTER INTERNATIONAL INC		04/09/2013	UNION BANK OF SWITZERLAND	20.000	1,383		1,367	1,280	87			87		1,367		16	16			L
004020-10-5	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		U
037347-10-1	ANWORTH MORTGAGE ASSET CORP		04/10/2013	UNION BANK OF SWITZERLAND	9,960.000	61,258		63,047	57,569	10,596			10,596		63,047		(1,789)	(1,789)	2,988		L
009504-13-7	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			U
00184X-10-5	AOL INC		04/09/2013	MORGAN STANLEY	2.000	79		19	59	(40)			(40)		19		60	60			L
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		U
G0408V-10-2	AON PLC		05/31/2013	Various	51,101.000	3,253,544		2,795,204	1,111,555	(210,273)			(210,273)		2,795,204		458,340	458,340	12,091		L
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		U
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)	6,590		U
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)	14,406		U
00437B-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		U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
037411-10-5	APACHE CORP		04/09/2013	MORGAN STANLEY	26,748.000	2,019,940		2,063,873	2,099,718	824,792			824,792		2,063,876		(43,936)	(43,936)	4,547		L
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)			U
037604-10-5	APOLLO GROUP		04/09/2013	MORGAN STANLEY	9,320.000	156,583		162,075	194,974	142,316			142,316		162,075		(5,492)	(5,492)			L
03761U-10-6	APOLLO INVESTMENT CORP		04/09/2013	MORGAN STANLEY	16,960.000	141,007		141,786	141,786	25,852			25,852		141,786		(778)	(778)	6,784		L
037833-10-0	APPLE INC.		04/17/2013	Various	88,600.000	36,560,202		34,312,953	20,574,958	(7,539,746)			(7,539,746)		34,312,963		2,247,239	2,247,239	102,290		L
038222-10-5	APPLIED MATERIALS INC		04/09/2013	MORGAN STANLEY	95,620.000	1,272,215		1,285,636	1,093,893	205,214			205,214		1,285,636		(13,421)	(13,421)	8,606		L
03834A-10-3	APPROACH RESOURCES INC		04/09/2013	MORGAN STANLEY	2,300.000	57,271		56,603	57,523	18,189			18,189		56,603		668	668			L
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)			U
Q0460J-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)			U
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			L
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		U
G0450A-10-5	ARCH CAPITAL GROUP		05/31/2013	Various	3,728.000	190,908		128,559	164,107	(35,542)			(35,542)		128,565		62,343	62,343			L
039483-10-2	ARCHER DANIELS MIDLAND CO		04/09/2013	MORGAN STANLEY	43,880.000	1,435,221		1,342,852	1,201,873	150,357			150,357		1,342,852		92,370	92,370	8,337		L
G0464B-10-7	ARGO GROUP INTL		05/30/2013	Various	820.000	34,853		33,260	27,544	4,401			4,401		33,260		1,593	1,593	123		L
04033A-10-0	ARIAD PHARMACEUTICALS INC		04/09/2013	MORGAN STANLEY	8,224.000	143,914		148,772	157,736	6,482			6,482		148,772		(4,858)	(4,858)			L
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		U
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			U
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		U
04269E-10-7	ARQULE INC		04/09/2013	MORGAN STANLEY	6,140.000	16,842		15,903	17,131	13,217			13,217		15,903		939	939			L
005369-10-5	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		U
042735-10-0	ARROW ELECTRONICS INC		04/09/2013	MORGAN STANLEY	6,940.000	271,163		257,168	264,275	(4,456)			(4,456)		257,168		13,995	13,995			L
04315B-10-7	ARTIO GLOBAL INVESTORS INC.		05/22/2013	Various	5,780.000	15,745		15,988	10,982	6,936			6,936		15,988		(243)	(243)			L
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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)	352		U
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		U
N07059-21-0	ASML HOLDINGS NV		06/28/2013	Various	805.140	64,855		65,434							65,434		(578)	(578)			L
J0817X-10-5	ASSA ABLOY B	D	05/31/2013	UBS AG	21,349.000	864,067		447,150	797,127	(309,330)			(309,330)	(40,647)	447,150	14,575	402,341	416,917	14,176		U
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		L
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		L
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		L
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		U
046265-10-4	ASTORIA FINANCIAL CORP		04/09/2013	MORGAN STANLEY	8,100.000	76,268		79,866	75,816	20,558			20,558		79,866		(3,598)	(3,598)	324		L
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		U
00604U-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		U
00206R-10-2	AT&T INC		04/09/2013	MORGAN STANLEY	190,344.000	7,189,893		5,097,584	6,416,496	(1,318,907)			(1,318,907)		5,097,589		2,092,304	2,092,304	171,310		L
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		U
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)			U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
048780-86-3	ATLANTIC POWER CORP	C	05/31/2013	ITG, INC CANADA	9,100.000	43,436		44,786	103,548	16,056			16,056	(2,872)	44,786	(425)	(925)	(1,349)	2,943		U
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		U
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		U
G0622U-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)			U
G0208J-10-8	ATP OIL GAS CORP		04/09/2013	MORGAN STANLEY	4,360.000	853		593	414	179			179		593		260	260			U
G06213-10-4	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		U
G05155C-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		U
G06950-10-4	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		U
G5155P-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)			U
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		U
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		U
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			U
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)			U
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		U
052769-10-6	AUTODESK INCORPORATED		04/09/2013	MORGAN STANLEY	16,500.000	635,447		546,311	583,275	(35,517)			(35,517)		546,313		89,133	89,133			L
052800-10-9	AUTOLIV INV		04/09/2013	MORGAN STANLEY	8,700.000	589,611		601,518	586,293	99,061			99,061		601,518		(11,907)	(11,907)	4,350		L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		05/31/2013	Various	11,428.000	785,315		537,949	651,510	(113,561)			(113,561)		537,949		247,367	247,367	9,944		L
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		U
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		L
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		L
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		U
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		L
05367P-10-0	AVID TECHNOLOGY INC		04/09/2013	MORGAN STANLEY	2,860.000	17,744		17,932	21,679	458			458		17,932		(188)	(188)			L
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			L
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		L
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		U
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		U
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		L
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		U
05615F-10-2	BABCOCK AND WILCOX CO		04/09/2013	UNION BANK OF SWITZERLAND	460.000	12,384		11,244	12,052	(808)			(808)		11,244		1,140	1,140	37		L
057224-10-7	BAKER HUGHES INC		04/09/2013	MORGAN STANLEY	28,400.000	1,284,625		1,262,118	1,159,856	391,691			391,691		1,262,123		22,502	22,502	4,260		L
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		U
057665-20-0	BALCHEM CORP		04/10/2013	UNION BANK OF SWITZERLAND	2,100.000	90,851		81,787	76,440	5,347			5,347		81,787		9,064	9,064			L
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		L
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		U
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		L
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		U
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			U
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		U
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			U
064058-10-0	BANK NEW YORK MELLON CORP		04/09/2013	MORGAN STANLEY	86,600.000	2,399,598		2,423,934	2,225,620	269,612			269,612		2,423,934		(24,336)	(24,336)	11,258		L
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		U
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		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		U
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)			(3,744)	(90,497)	2,145,869	3,587	31,063	34,650	43,534		U
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		U
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		U
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		U
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		U
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)			U
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)			U
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		U
06846N-10-4	BARRETT BILL CORP		04/09/2013	MORGAN STANLEY	4,240.000	91,363		85,943	75,430	13,865			13,865		85,945		5,418	5,418			L
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		U
H05072-10-5	BARRY CALLEBAUT AG	D	05/31/2013	UBS AG	283.000	264,337		200,649	272,071	(41,489)			(41,489)	(25,578)	200,649	9,981	53,708	63,689			U
06985P-10-0	BASICENERGY SERVICES INC		04/09/2013	MORGAN STANLEY	2,700.000	34,349		36,909	30,807	7,719			7,719		36,909		(2,560)	(2,560)			L
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		U
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			U
071813-10-9	BAXTER INTL INC		04/09/2013	MORGAN STANLEY	13,074.000	922,842		750,096	871,513	(121,417)			(121,417)		750,096		172,746	172,746	11,767		L
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		U
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		L
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		U
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)			U
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		U
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			L
08160H-10-1	BENCHMARK ELECTRONICS INC		04/09/2013	MORGAN STANLEY	6,580.000	112,764		118,572	109,360	13,384			13,384		118,572		(5,808)	(5,808)			L
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		U
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		U
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		04/09/2013	MORGAN STANLEY	24,449.000	2,569,417		2,010,324	2,193,075	(182,751)			(182,751)		2,010,324		559,094	559,094			L
085789-10-5	BERRY PETROLEUM CO CL A		04/09/2013	MORGAN STANLEY	1,200.000	55,590		51,412	40,260	11,152			11,152		51,412		4,178	4,178	96		L
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		L
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		U
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		U
089302-10-3	BIG LOTS INC		04/09/2013	MORGAN STANLEY	4,720.000	166,566		166,474	134,331	38,846			38,846		166,474		92	92			L
08986R-10-1	BIGLARI HOLDINGS INC		04/10/2013	UNION BANK OF SWITZERLAND	60.000	23,107		22,391	23,401	1,758			1,758		22,391		715	715			L
Q1502G-10-7	BILLABONG INTERNAT NPV	D	06/05/2013	INSTINET	16,996.000	3,723		16,575	14,645	17,591			17,591	(1,468)	16,575	539	(13,391)	(12,852)			U
09062X-10-3	BIOGEN IDEC INC.		05/31/2013	Various	8,692.000	1,926,394		865,374	1,144,026	(473,862)			(473,862)		865,378		1,061,016	1,061,016			L
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			U
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			U
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			U
09180C-10-6	BJS RESTAURANTS INC		04/09/2013	MORGAN STANLEY	1,960.000	65,841		65,229	64,484	13,301			13,301		65,229		612	612			L
091826-10-7	BLACK BOX CORP		04/10/2013	MORGAN STANLEY	1,760.000	38,199		38,386	42,838	6,706			6,706		38,386		(187)	(187)	282		L
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)			U
09227Q-10-0	BLACKBAUD INC		04/10/2013	UNION BANK OF SWITZERLAND	2,600.000	75,250		72,606	59,358	13,248			13,248		72,606		2,644	2,644	312		L
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)			U
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		L
092533-10-8	BLACKROCK KELSO CAPITAL CORP		04/09/2013	MORGAN STANLEY	3,200.000	31,105		32,000	32,192	1,562			1,562		32,000		(895)	(895)	1,664		L
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			U
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		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
055921-10-0	BMC SOFTWARE INC		04/10/2013	UNION BANK OF SWITZERLAND	9,580.000	428,204		443,841	379,943	100,396			100,396		443,841		(15,637)	(15,637)			L
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		U
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		U
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		U
097023-10-5	BOEING CO		04/09/2013	MORGAN STANLEY	52,480.000	4,581,260		3,438,209	3,954,893	(516,675)			(516,675)		3,438,218		1,143,042	1,143,042	25,453		L
09746Y-10-5	BOISE INC		04/09/2013	MORGAN STANLEY	140.000	1,203		1,212	1,113	167			167		1,212		(9)	(9)			L
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		U
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		U
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		U
Q16969-10-9	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		U
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			U
099724-10-6	BORG WARNER INC.		04/09/2013	MORGAN STANLEY	7,700.000	558,852		544,548	551,474	1,527			1,527		544,549		14,303	14,303			L
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		L
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			L
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			L
055639-10-8	BPZ RESOURES INC		04/09/2013	MORGAN STANLEY	10,340.000	25,295		23,472	32,571	10,340			10,340		23,472		1,823	1,823			L
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		U
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		U
105368-20-3	BRANDYWINE REALTY		04/03/2013	DISTRIBUTION	0.000	112		112							112						L
10567B-10-9	BRAVO BRIO RESTAURANT G		04/09/2013	MORGAN STANLEY	2,200.000	34,963		34,826	29,546	7,464			7,464		34,826		137	137			L
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		U
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			U
110122-10-8	BRISTOL MYERS SQUIBB CO		05/31/2013	Various	28,417.000	1,307,439		789,124	926,110	(136,978)			(136,978)		789,132		518,307	518,307	19,892		L
111320-10-7	BROADCOM CORP		04/09/2013	MORGAN STANLEY	31,180.000	1,052,033		1,048,133	1,035,488	145,567			145,567		1,048,133		3,900	3,900	3,430		L
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS INC		04/09/2013	MORGAN STANLEY	39,380.000	220,149		227,223	209,895	47,028			47,028		227,223		(7,074)	(7,074)			L
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		U
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		U
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	(6,712)		U
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		U
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		U
116794-10-8	BRUKER CORP		04/09/2013	MORGAN STANLEY	120.000	2,232		2,292	1,832	729			729		2,292		(60)	(60)			L
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		U
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		L
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		U
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		U
126501-10-5	C T S CORP.		04/10/2013	MORGAN STANLEY	4,200.000	41,701		43,848	44,646	207			207		43,848		(2,147)	(2,147)	294		L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		04/09/2013	MORGAN STANLEY	9,900.000	597,408		588,651	625,878	69,130			69,130		588,654		8,754	8,754	3,465		L
12673P-10-5	CA INC		04/09/2013	MORGAN STANLEY	27,820.000	685,945		633,252	611,484	21,769			21,769		633,252		52,693	52,693	6,955		L
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		L
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		04/09/2013	MORGAN STANLEY	1,560.000	51,471		54,210	55,396	7,482			7,482		54,210		(2,739)	(2,739)			L
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		L
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		U
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			U
12802T-10-1	CAL DIVE INTL INC		06/07/2013	Various	10,180.000	17,655		18,483	17,611	4,783			4,783		18,497		(842)	(842)			L
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		U
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		U
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			L
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		U
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		U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		U
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			L
134429-10-9	CAMPBELL SOUP CO		05/31/2013	Various	26,771.000	1,146,029		1,076,477	508,871	19,032			19,032		1,076,477		69,552	69,552			L
13466Y-10-5	CAMPUS CREST COMMUNITIES INC		04/03/2013	DISTRIBUTION	0.000	3,592		390							390		3,202	3,202			L
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		U
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		U
13645T-10-0	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		U
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		U
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		U
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		U
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			U
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		L
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		U
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		U
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		U
139594-10-5	CAPELLA EDUCATION CO		04/09/2013	MORGAN STANLEY	1,180.000	33,765		36,745	33,311	16,072			16,072		36,745		(2,980)	(2,980)			L
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		U
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		L
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		U
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		U
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		U
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		U
14057J-10-1	CAPITOL FEDERAL FINANCIAL INC		04/10/2013	UNION BANK OF SWITZERLAND	5,660.000	67,152		68,315	66,165	10,798			10,798		68,315		(1,164)	(1,164)	425		L
140288-10-1	CAPLEASE INC		04/02/2013	DISTRIBUTION	0.000	62		62							62						L
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)			U
14067D-10-2	CAPSTONE TURBINE CORP		04/09/2013	MORGAN STANLEY	25,200.000	23,055		22,680	22,428	3,498			3,498		22,680		375	375			L
140781-10-5	CARBO CERAMICS INC		04/10/2013	UNION BANK OF SWITZERLAND	500.000	45,498		45,535	39,170	31,368			31,368		45,535		(37)	(37)	135		L
14149Y-10-8	CARDINAL HEALTH INC		04/10/2013	UNION BANK OF SWITZERLAND	9,640.000	414,811		378,693	396,975	(17,159)			(17,159)		378,693		36,118	36,118	5,302		L
14170T-10-1	CAREFUSION CORP		04/10/2013	UNION BANK OF SWITZERLAND	15,740.000	546,043		421,408	449,849	(28,441)			(28,441)		421,408		124,635	124,635			L
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			L
143658-30-0	CARNIVAL CORP		04/09/2013	MORGAN STANLEY	28,526.000	967,594		978,442	1,048,901	112,723			112,723		978,442		(10,847)	(10,847)	7,132		L
147195-10-1	CASCADE CORP		04/01/2013	MERGER	400.000	26,000		19,723	25,720	(5,997)			(5,997)		19,723		6,277	6,277			L
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		U
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		U
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			U
149123-10-1	CATERPILLAR INC		04/09/2013	MORGAN STANLEY	38,740.000	3,345,209		3,208,106	3,470,329	132,906			132,906		3,208,113		137,096	137,096			L
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		U
149205-10-6	CATO CORP NEW		04/10/2013	UNION BANK OF SWITZERLAND	2,660.000	65,790		64,212	72,964	2,452			2,452		64,212		1,578	1,578	133		L
14964U-10-8	CAVIUM INC		04/09/2013	MORGAN STANLEY	360.000	12,155		13,972	11,236	4,836			4,836		13,972		(1,817)	(1,817)			L
124805-10-2	CBIZ INC		04/10/2013	UNION BANK OF SWITZERLAND	7,000.000	43,262		44,660	41,370	4,921			4,921		44,660		(1,398)	(1,398)			L
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			L
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		L
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		U
Y1233P-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		U
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		U
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		U
150870-10-3	CELANESE CORP		04/09/2013	MORGAN STANLEY	8,500.000	373,817		367,135	378,505	(3,266)			(3,266)		367,141		6,676	6,676	638		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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)			U
151020-10-4	CELGENE CORP.		05/31/2013	GOLDMAN, SACHS & CO.	23,623.000	2,920,933		1,343,783	1,859,603	(515,820)			(515,820)		1,343,783		1,577,150	1,577,150			L
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		U
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		L
152006-10-2	CENTERRA GOLD INC	C	05/31/2013	ITG, INC CANADA	11,400.000	42,440		103,403	106,592	61,612			61,612	(4,810)	103,403	745	(61,707)	(60,963)	754		U
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		U
156700-10-6	CENTURYLINK INC		05/31/2013	Various	208,016.000	7,103,618		7,538,225	1,635,294	105,132			105,132		7,538,230		(434,612)	(434,612)	134,902		L
R1536Z-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		U
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			L
157210-10-5	CEVA INC		04/09/2013	MORGAN STANLEY	980.000	14,902		15,288	15,435	5,201			5,201		15,288		(386)	(386)			L
125269-10-0	CF INDUSTRIES HOLDINGS		04/09/2013	MORGAN STANLEY	3,746.000	715,537		478,451	761,037	(282,587)			(282,587)		478,451		237,087	237,087	1,498		L
021748-10-0	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		U
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			U
12541M-10-2	CH ENERGY GROUP INC.		06/27/2013	MERGER	300.000	19,500		15,826	19,566	(3,740)			(3,740)		15,826		3,674	3,674	333		L
022685-10-3	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		U
Y1292D-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		U
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		L
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			L
02308A-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		U
02308C-12-6	CHARTER HALL OFFICE REIT	D	04/30/2013	VARIOUS	0.000	704											704	704			U
02308D-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		U
165167-10-7	CHESAPEAKE ENERGY CORP		04/09/2013	MORGAN STANLEY	48,140.000	971,106		982,537	800,087	401,607			401,607		982,537		(11,431)	(11,431)	4,212		L
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		U
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		U
166764-10-0	CHEVRON CORP		04/09/2013	MORGAN STANLEY	77,902.000	9,244,525		6,546,536	8,424,322	(1,877,787)			(1,877,787)		6,546,536		2,697,989	2,697,989	70,112		L
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		U
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		U
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			L
170032-80-9	CHIQUITA BRANDS INTERNATIONAL, INC.		04/09/2013	MORGAN STANLEY	4,060.000	30,221		31,506	33,495	2,192			2,192		31,506		(1,284)	(1,284)			L
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		U
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		U
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		U
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		U
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		U
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		U
J07098-10-6	CHUGOKU ELECTRIC POWER	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	18,700.000	258,671		249,612	292,617	45,915			45,915	(15,192)	249,612	(24,106)	33,165	9,059	4,406		U
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		U
125491-10-0	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		U
17163B-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			L
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			U
171779-30-9	CIENA CORP		04/09/2013	MORGAN STANLEY	7,560.000	117,465		121,036	118,692	9,951			9,951		121,036		(3,571)	(3,571)			L
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		L
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		L
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		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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			L
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		L
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			L
17306X-10-2	CITI TRENDS INC		06/07/2013	CHEEVERS	200.000	2,771		2,391	2,752	(361)			(361)		2,391		380	380			L
172967-42-4	CITIGROUP INC		04/09/2013	MORGAN STANLEY	200,646.000	8,812,957		8,803,666	7,937,556	1,169,977			1,169,977		8,803,666		9,291	9,291	2,006		L
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		U
174420-30-7	CITIZENS REPUBLIC BANCORP INC		04/12/2013	MERGER	700.000	15,996		5,191	13,279	(8,089)			(8,089)		5,191		10,806	10,806			L
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			L
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		U
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			L
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		U
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		U
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		U
969490-10-1	CLAYTON WILLIAMS ENERGY INC		04/09/2013	MORGAN STANLEY	180.000	7,224		7,871	7,200	12,180			12,180		7,871		(648)	(648)			L
184499-10-1	CLEAN ENERGY FUELS CORP		04/09/2013	MORGAN STANLEY	3,840.000	49,927		49,920	47,808	6,000			6,000		49,920		7	7			L
18683K-10-1	CLIFFS NATURAL RESOURCES INC		04/09/2013	MORGAN STANLEY	9,900.000	202,356		188,195	381,744	5,643			5,643		188,199		14,157	14,157	1,485		L
18911Q-10-2	CLOUD PEAK ENERGY INC		04/09/2013	MORGAN STANLEY	5,520.000	104,817		103,666	106,702	14,085			14,085		103,666		1,151	1,151			L
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)		123	(209,729)		911,548	(1,525)	229,119	227,594	26,067		U
125720-10-5	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		L
125820-10-3	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		U
189754-10-4	COACH INC		04/09/2013	MORGAN STANLEY	21,680.000	1,082,252		971,755	1,203,457	(155,207)			(155,207)		971,761		110,491	110,491	6,504		L
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		L
191098-10-2	COCA COLA BOTTLING COMPANY		04/10/2013	UNION BANK OF SWITZERLAND	600.000	36,137		36,192	39,900	311			311		36,192		(55)	(55)	150		L
191216-10-0	COCA COLA CO.		05/31/2013	Various	257,182.000	10,456,260		7,939,143	9,322,848	(1,383,705)			(1,383,705)		7,939,143		2,517,117	2,517,117	72,011		L
02594P-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		U
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		U
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		U
025953-10-2	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		U
192108-50-4	COEUR MINING INC		04/09/2013	MORGAN STANLEY	2,660.000	47,770		50,168	65,436	5,408			5,408		50,168		(2,398)	(2,398)			L
19239Y-10-8	COGENT INC		04/23/2013	Various	0.000	147											147	147			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		04/09/2013	MORGAN STANLEY	19,700.000	1,466,553		1,289,020	1,458,785	(155,657)			(155,657)		1,289,022		177,531	177,531			L
192479-10-3	COHERENT, INC.		04/09/2013	MORGAN STANLEY	1,900.000	101,217		107,806	96,178	14,176			14,176		107,806		(6,589)	(6,589)			L
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	5,424		U
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)			U
197236-10-2	COLUMBIA BKG SYS INC		04/01/2013	DIRECT	0.320	8		5	6	(1)			(1)		5		3	3			L
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		L
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		L
200340-10-7	COMERICA INC		04/09/2013	MORGAN STANLEY	14,280.000	499,215		513,366	433,255	94,558			94,558		513,366		(14,151)	(14,151)	4,570		L
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		U
201723-10-3	COMMERCIAL METALS CO.		04/09/2013	MORGAN STANLEY	3,560.000	52,035		56,426	52,902	7,785			7,785		56,426		(4,391)	(4,391)	854		L
202608-10-5	COMMERCIAL VEHICLE GROUP INC		04/09/2013	MORGAN STANLEY	2,820.000	20,155		21,989	23,152	8,432			8,432		21,996		(1,841)	(1,841)			L
026915-10-0	COMMONWEALTH BANK OF AUSTRALIA	D	05/31/2013	Various	109,945.000	8,136,679		5,645,676	6,932,172	(793,201)			(793,201)	(676,070)	5,645,676	492,591	1,998,412	2,491,003	182,776		U
027075-10-2	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		U
203233-10-1	COMMONWEALTH REIT		04/19/2013	DISTRIBUTION	0.000	115		115							115						L
20451N-10-1	COMPASS MINERALS INTERNATION		04/10/2013	UNION BANK OF SWITZERLAND	2,520.000	200,163		194,577	188,269	9,318			9,318		194,577		5,586	5,586	1,373		L
205363-10-4	COMPUTER S CIENCES 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		L
Q2721E-10-5	COMPUTERSHARE	D	05/31/2013	Various	35,847.000	361,703		367,613	330,121	66,355			66,355	(34,225)	367,613	36,015	(41,924)	(5,909)			L
205768-20-3	COMSTOCK RESOURCES INC		04/09/2013	MORGAN STANLEY	3,720.000	60,039		60,450	56,284	12,309			12,309		60,450		(411)	(411)			L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		U
205826-20-9	COMTECH TELECOMM CORP		04/09/2013	UNION BANK OF SWITZERLAND	2,000.000	48,937		48,560	50,760	13,301			13,301		48,560		377	377			L
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		L
206016-10-7	CONCEPTUS INC		06/05/2013	MERGER	500.000	15,500		5,133	10,505	(5,372)			(5,372)		5,133		10,367	10,367			L
20605P-10-1	CONCHO RESOURCES INC		04/09/2013	MORGAN STANLEY	7,120.000	656,573		637,786	573,587	83,294			83,294		637,788		18,785	18,785			L
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)			U
20825C-10-4	CONOCOPHILLIPS		05/31/2013	Various	50,719.000	3,060,105		2,414,750	2,941,195	(526,445)			(526,445)		2,414,750		645,355	645,355	45,411		L
20854P-10-9	CONSOL ENERGY INC.		04/09/2013	MORGAN STANLEY	14,660.000	492,904		493,308	470,586	132,294			132,294		493,309		(405)	(405)			L
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		U
21075N-20-4	CONTANGO OIL GAS		04/09/2013	MORGAN STANLEY	1,040.000	41,072		41,694	44,054	11,816			11,816		41,694		(622)	(622)			L
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			L
205944-10-1	CON-WAY INC		04/09/2013	MORGAN STANLEY	4,180.000	143,492		147,178	116,288	41,571			41,571		147,178		(3,686)	(3,686)	418		L
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		U
218868-10-7	CORINTHIAN COLLEGES INC		06/07/2013	CHEEVERS	800.000	2,112		1,248	1,952	(704)			(704)		1,248		864	864			L
219350-10-5	CORNING IN C COM		04/09/2013	MORGAN STANLEY	109,560.000	1,463,765		1,314,720	1,382,647	647,907			647,907		1,314,720		149,045	149,045	9,860		L
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		04/03/2013	DISTRIBUTION	0.000	5,281		1,194							1,194		4,087	4,087			L
22025Y-40-7	CORRECTIONS CORP OF AMERICA		05/30/2013	Various	0.674	7,124		7,111							7,111		13	13			L
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)			U
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		U
221006-10-9	CORVEL CORP		04/10/2013	UNION BANK OF SWITZERLAND	820.000	40,598		39,805	36,761	3,414			3,414		39,805		793	793			L
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		U
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)			U
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		L
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		U
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			L
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		L
G2554F-11-3	COVIDIEN PLC		04/09/2013	MORGAN STANLEY	32,720.000	2,203,967		1,483,669	1,889,253	(405,573)			(405,573)		1,483,680		720,286	720,286	10,209		U
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		U
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	05/31/2013	Various	79,788.728	2,408,715		1,517,566	1,894,149	(118,258)			(118,258)	(299,661)	1,517,566	204,884	686,266	891,149			L
H3698D-50-0	CREDIT SUISSE GROUP RIGHTS	D	05/13/2013	VARIOUS	83,945.680																L
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			L
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		U
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)			U
22662X-10-0	CRIMSON WINE GROUP LTD		06/07/2013	Various	958.000	8,693		5,528							5,528		3,165	3,165			U
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		U
228227-10-4	CROWN CASTLE INTL		05/31/2013	Various	18,209.000	1,297,367		739,893	1,313,961	(574,066)			(574,066)		739,896		557,472	557,472			L
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			L
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		U
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		L
Q30297-11-5	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)			U
12646R-10-5	CST BRANDS INC		05/16/2013	Various	6,344.440	211,363		196,288							196,288		15,075	15,075			L
126408-10-3	CSX CORP		04/09/2013	MORGAN STANLEY	73,060.000	1,751,786		1,515,044	1,441,474	95,088			95,088		1,515,065		236,721	236,721	10,228		L
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			U
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		L
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		L
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		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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			U
232572-10-7	CYMER, INC		05/31/2013	Various	700.000	79,434		31,667	63,301	(31,634)			(31,634)		31,667		47,767	47,767			L
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		04/30/2013	Various	10,180.000	113,986		112,632	110,703	28,350			28,350		112,637		1,348	1,348	1,120		L
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			L
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		U
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		U
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		U
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		U
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		U
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		U
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			U
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		U
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		U
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		U
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		U
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			U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		L
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			U
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		L
031227-10-3	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		U
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		U
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			L
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		U
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		U
233153-10-5	DCT INDUSTRIAL TR INC		04/03/2013	DISTRIBUTION	0.000	193		193							193						L
242370-10-4	DEAN FOODS CO		05/31/2013	Various	400.000	29,101		26,134	6,604	(2,506)			(2,506)		26,134		2,967	2,967			L
244199-10-5	DEERE & CO.		04/09/2013	MORGAN STANLEY	27,640.000	2,397,741		2,081,775	2,388,649	(247,198)			(247,198)		2,081,778		315,963	315,963	26,811		L
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		U

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
24702R-10-1	DELL INC		04/09/2013	MORGAN STANLEY	66,320.000	940,847		639,325	671,822	(32,497)			(32,497)		639,325		301,523	301,523	10,611		L
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		L
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			L
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		U
247916-20-8	DENBURY RESOURCES INC		04/09/2013	MORGAN STANLEY	28,726.000	524,697		501,642	465,361	44,462			44,462		501,642		23,056	23,056			L
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)			U
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		U
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		U
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		L
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		U
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)			U
25179M-10-3	DEVON ENERGY CORP.		04/09/2013	MORGAN STANLEY	25,680.000	1,419,199		1,448,866	1,336,387	531,273			531,273		1,448,866		(29,667)	(29,667)	5,136		L
251893-10-3	DEVRY INC		04/09/2013	MORGAN STANLEY	1,920.000	58,581		60,960	45,562	16,166			16,166		60,960		(2,379)	(2,379)			L
03190P-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		U
23324T-10-7	DFC GLOBAL CORP		04/09/2013	MORGAN STANLEY	900.000	12,417		14,976	16,659	2,127			2,127		14,976		(2,559)	(2,559)			L
252603-10-5	DIAMOND FOODS INC		04/09/2013	MORGAN STANLEY	1,720.000	26,214		28,999	23,512	17,630			17,630		28,999		(2,785)	(2,785)			L
25271C-10-2	DIAMOND OF FSHORE DRILLING INC COM		04/09/2013	MORGAN STANLEY	5,440.000	374,690		378,406	369,702	41,118			41,118		378,406		(3,716)	(3,716)	4,760		L
252784-30-1	DIAMONDROCK HOSPITALITY CO		04/09/2013	MORGAN STANLEY	13,600.000	134,909		126,616	122,400	21,774			21,774		126,616		8,293	8,293	1,012		L
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		U
253651-10-3	DIEBOLD, INC.		04/09/2013	MORGAN STANLEY	4,100.000	122,756		124,312	125,501	1,829			1,829		124,312		(1,556)	(1,556)	1,179		L
253798-10-2	DIGI INTERNATIONAL INC		04/10/2013	UNION BANK OF SWITZERLAND	3,480.000	30,833		31,076	32,956	4,011			4,011		31,076		(243)	(243)			L
25400B-10-8	DIGITAL GENERATION INC		04/09/2013	MORGAN STANLEY	2,560.000	15,319		16,461	27,802	2,714			2,714		16,461		(1,142)	(1,142)			L
25388B-10-4	DIGITAL RIVER INC		04/09/2013	MORGAN STANLEY	3,120.000	41,697		44,117	44,897	10,171			10,171		44,117		(2,420)	(2,420)			L
25490A-30-9	DIRECTV		05/31/2013	Various	36,489.000	2,229,412		1,619,626	1,531,886	(256,641)			(256,641)		1,619,633		609,779	609,779			L
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		U
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		L
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			L
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			L
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			L
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			L
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		L
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			U
25659T-10-7	DOLBY LABORATORIES CL A		04/09/2013	MORGAN STANLEY	40.000	1,348		1,342	1,173	171			171		1,342		5	5			L
256677-10-5	DOLLAR GENERAL CORP		05/31/2013	Various	1,504.000	79,410		66,266	66,311	(45)			(45)		66,266		13,144	13,144			L
256746-10-8	DOLLAR TREE INC		05/31/2013	GOLDMAN, SACHS & CO.	29,940.000	1,438,293		1,201,424	472,118	(112,512)			(112,512)		1,201,427		236,866	236,866			L
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		U
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			U
257559-20-3	DOMTAR CORP		04/09/2013	MORGAN STANLEY	1,260.000	97,874		97,801	105,235	9,783			9,783		97,801		72	72	1,134		L
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		U
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		L
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	976		U
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		L
260543-10-3	DOW CHEM CO		04/09/2013	MORGAN STANLEY	79,980.000	2,513,755		2,311,690	2,584,954	(184,273)			(184,273)		2,311,706		202,049	202,049	25,594		L
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		U
032623-15-1	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		U
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		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
26153M-20-0	DREAM UNLIMITED CORP CLASS A	C	06/17/2013	CITIGROUP GLOBAL MARKETS	5,800.000	67,410		52,459							52,459	3,190	11,761	14,951			L
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		U
233331-10-7	DTE ENERGY CO		04/10/2013	UNION BANK OF SWITZERLAND	17,240.000	1,191,159		799,870	1,035,262	(235,392)			(235,392)		799,870		391,289	391,289	21,378		L
263534-10-9	DU PONT (E.I.) DE NEMOURS		04/09/2013	MORGAN STANLEY	58,200.000	2,866,175		2,584,673	2,617,254	(26,799)			(26,799)		2,584,675		281,500	281,500	25,026		L
032878-10-2	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		U
26433B-10-7	DUFF PHELPS CORP CL A		04/23/2013	Various	960.000	14,917		12,133	14,995	(2,769)			(2,769)		12,133		2,784	2,784	86		L
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			U
264411-50-5	DUKE REALTY CORPORATION		04/09/2013	MORGAN STANLEY	14,380.000	250,158		157,094	199,451	(30,048)			(30,048)		157,095		93,063	93,063	(9,335)		L
032914-10-5	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			U
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		L
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			U
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)			U
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		U
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)			U
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		U
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)			U
277432-10-0	EASTMAN CH EM CO COM		04/09/2013	MORGAN STANLEY	7,960.000	545,936		355,527	541,678	(186,151)			(186,151)		355,527		190,409	190,409	2,388		L
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		L
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			L
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		U
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			L
278715-20-6	EBIX INC		04/09/2013	MORGAN STANLEY	1,600.000	26,714		25,952	25,712	10,614			10,614		25,952		762	762	120		L
27874N-10-5	ECHELON CORP		04/09/2013	MORGAN STANLEY	3,480.000	7,626		8,491	8,526	4,837			4,837		8,491		(865)	(865)			L
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		U
278768-10-6	ECHOSTAR CORP		04/09/2013	UNION BANK OF SWITZERLAND	1,220.000	45,931		45,923	41,748	4,174			4,174		45,923		8	8			L
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		U
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		L
28140H-10-4	EDUCATION REALTY TRUST INC		04/26/2013	DISTRIBUTION	0.000	100		100							100						L
28176E-10-8	EDWARDS LIFESCIENCES CORP		04/09/2013	MORGAN STANLEY	7,840.000	656,220		637,623	706,933	(50,563)			(50,563)		637,623		18,597	18,597			L
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			U
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		U
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	997		U
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		U
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		U
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES		04/09/2013	MORGAN STANLEY	3,880.000	41,148		42,874	38,606	22,055			22,055		42,874		(1,726)	(1,726)	310		L
W24713-12-0	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		U
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			U
268648-10-2	EMC CORP		04/09/2013	MORGAN STANLEY	132,660.000	3,070,426		2,922,637	3,356,298	(329,580)			(329,580)		2,922,652		147,774	147,774			L
291011-10-4	EMERSON ELEC CO		04/09/2013	MORGAN STANLEY	49,220.000	2,783,934		2,500,892	2,606,691	(70,304)			(70,304)		2,500,898		283,036	283,036	20,180		L
291641-10-8	EMPIRE DISTRICT ELECTRIC CO.		04/10/2013	UNION BANK OF SWITZERLAND	3,040.000	68,392		65,877	61,955	3,922			3,922		65,877		2,514	2,514	760		L
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		U
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT LL		05/29/2013	Various	0.133	253		252							252		1	1			L
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		U
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		U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
29259G-20-0	ENDEAVOUR INTERNATIONAL CORP		04/09/2013	MORGAN STANLEY	3,140.000	8,791		9,263	16,265	9,342			9,342		9,263		(472)	(472)			L
29264F-20-5	ENDO HEALTH SOLUTIONS INC		04/09/2013	UNION BANK OF SWITZERLAND	1,020.000	35,707		31,375	26,795	12,739			12,739		31,375		4,332	4,332			L
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	595		U
29265N-10-8	ENERGEN CORP.		04/09/2013	MORGAN STANLEY	6,080.000	308,363		298,091	274,147	25,120			25,120		298,101		10,263	10,263	882		L
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		L
292671-10-4	ENERGY FUELS INC	C	05/31/2013	ITG, INC CANADA	26,765.000	4,286		4,555	4,704	2,465			2,465	(35)	4,555	(143)	(126)	(270)			U
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)			U
G10082-14-0	ENERGY XII BERMUDA LTD		04/09/2013	MORGAN STANLEY	260.000	6,875		7,077	8,369	699			699		7,077		(203)	(203)	18		L
292756-20-2	ENERGYSOLUTIONS		05/24/2013	MERGER	1,400.000	5,810		4,326	4,368	(42)			(42)		4,326		1,484	1,484			L
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		U
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			L
293389-10-2	ENNIS BUSINESS FORMS, INC.		04/10/2013	MORGAN STANLEY	3,420.000	49,967		51,539	52,907	8,999			8,999		51,539		(1,572)	(1,572)			L
293570-10-7	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		U
29358P-10-1	ENSIGN GROUP INC		04/09/2013	UNION BANK OF SWITZERLAND	660.000	21,885		21,490	17,945	3,545			3,545		21,490		394	394	43		L
29364G-10-3	ENTERGY CORP		04/09/2013	MORGAN STANLEY	16,800.000	1,136,799		1,062,432	1,071,000	73,011			73,011		1,062,432		74,367	74,367	13,944		L
293904-10-8	ENZON PHARMACEUTICALS INC		04/09/2013	MORGAN STANLEY	6,520.000	25,121		24,776	28,884	14,800			14,800		24,776		345	345			L
26875P-10-1	EOG RESOUR CES 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		L
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		L
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		U
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		L
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		L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		05/31/2013	UNION BANK OF SWITZERLAND	3,312.000	187,282		148,883	187,691	(38,808)			(38,808)		148,883		38,399	38,399	3,867		L
26885G-10-9	ERA GROUP INC		04/10/2013	UNION BANK OF SWITZERLAND	560.000	12,785		11,760							11,760		1,025	1,025			L
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		L
29530P-10-2	ERIE IDEMNITY CO CL A		04/10/2013	UNION BANK OF SWITZERLAND	2,040.000	154,564		146,065	141,209	4,856			4,856		146,065		8,499	8,499	1,209		L
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		U
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		L
29786T-10-5	ETRION CORP	D	05/31/2013	UBS AG	1.000			1							1						U
269279-40-2	EXCO RESOURCES INC		04/09/2013	MORGAN STANLEY	10,740.000	79,167		76,576	72,710	11,707			11,707		76,576		2,591	2,591	537		L
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		U
30162A-10-8	EXELIS INC		04/09/2013	MORGAN STANLEY	3,640.000	40,751		39,640	41,023	6,618			6,618		39,640		1,111	1,111	752		L
30161N-10-1	EXELON CORP COM		04/09/2013	MORGAN STANLEY	53,503.000	1,912,154		1,844,783	1,591,179	690,189			690,189		1,844,783		67,371	67,371	28,089		L
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		L
302130-10-9	EXPEDITORS INTL WA INC COM		04/09/2013	MORGAN STANLEY	13,890.000	513,957		496,007	549,350	107,312			107,312		496,012		17,945	17,945			L
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			L
30231G-10-2	EXXON MOBIL CORP		04/09/2013	MORGAN STANLEY	201,297.000	17,889,709		14,006,082	17,422,255	(3,416,159)			(3,416,159)		14,006,096		3,883,613	3,883,613	114,739		L
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		U
302301-10-6	EZCORP INC CL A		04/09/2013	MORGAN STANLEY	2,520.000	48,398		53,676	50,047	28,638			28,638		53,676		(5,278)	(5,278)			L
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			U
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		L
315616-10-2	F5 NETWORKS INC		04/09/2013	MORGAN STANLEY	6,040.000	437,789		526,838	586,786	66,392			66,392		526,841		(89,053)	(89,053)			L
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		U
30303M-10-2	FACEBOOK INC		04/09/2013	MORGAN STANLEY	63,712.000	1,697,052		1,629,753	1,696,651	58,741			58,741		1,629,753		67,299	67,299			L
303075-10-5	FACTSET RESEARCH SYSTEMS		04/09/2013	UNION BANK OF SWITZERLAND	520.000	47,523		48,152	45,791	8,732			8,732		48,152		(629)	(629)	161		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC		04/09/2013	MORGAN STANLEY	700.000	9,771		9,898	10,080	2,578			2,578		9,898		(127)	(127)			L
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		U
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		U
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		U
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		U
311642-10-2	FARO TECHNOLOGIES INC		04/09/2013	MORGAN STANLEY	1,020.000	40,632		41,031	36,394	4,637			4,637		41,031		(399)	(399)			L
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		U
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		L
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		U
313549-40-4	FEDERAL MOGUL CORP		04/09/2013	MORGAN STANLEY	2,280.000	13,509		13,748	18,286	3,055			3,055		13,748		(239)	(239)			L
313549-12-3	FEDERAL MOGUL CORP RIGHTS		06/27/2013	VARIOUS	300.000																U
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		05/31/2013	UNION BANK OF SWITZERLAND	175.000	18,855		13,522	18,204	(4,681)			(4,681)		13,522		5,333	5,333	256		L
314211-10-3	FEDERATED INVESTORS		04/09/2013	MORGAN STANLEY	7,380.000	174,602		173,883	149,297	25,984			25,984		173,883		720	720	1,771		L
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		L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		05/31/2013	Various	140,896.000	5,619,120		5,192,131	1,143,648	(18,394)			(18,394)		5,192,131		426,989	426,989	24,822		L
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		L
31678A-10-3	FIFTH STREET FINANCE CORP		04/09/2013	MORGAN STANLEY	8,280.000	90,503		91,246	86,278	17,532			17,532		91,246		(742)	(742)	2,380		L
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		L
31787A-50-7	FINISAR CORP		04/09/2013	MORGAN STANLEY	3,320.000	44,257		43,791	54,116	6,319			6,319		43,791		466	466			L
317923-10-0	FINISH LINE INC		04/09/2013	MORGAN STANLEY	100.000	1,898		1,959	1,893	107			107		1,959		(61)	(61)	7		L
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		U
31847R-10-2	FIRST AMERICAN FINANCIAL		04/10/2013	UNION BANK OF SWITZERLAND	4,620.000	122,208		71,937	111,296	(39,359)			(39,359)		71,937		50,271	50,271	554		L
319383-10-5	FIRST BUSEY CORP		06/07/2013	CHEEVERS	900.000	3,972		3,902	4,185	(283)			(283)		3,902		70	70	36		L
31943B-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		U
31946M-10-3	FIRST CITIZENS BCSH CL A		04/10/2013	UNION BANK OF SWITZERLAND	560.000	103,373		102,312	91,560	21,278			21,278		102,312		1,061	1,061	168		L
320209-10-9	FIRST FINL BANCORP		04/09/2013	MORGAN STANLEY	3,860.000	60,435		61,953	56,433	15,140			15,140		61,953		(1,518)	(1,518)	2,162		L
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)			U
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			U
33610F-10-9	FIRST POTOMAC REALTY TRUST		04/09/2013	MORGAN STANLEY	5,140.000	77,453		68,517	63,530	10,362			10,362		68,517		8,936	8,936	(4,112)		L
335934-10-5	FIRST QUANTUM MINERALS LTD	C	05/31/2013	Various	34,794.040	625,428		622,923	642,535	(114,978)			(114,978)	(10,720)	622,923	(22,627)	25,132	2,505	2,833		U
33616C-10-0	FIRST REPUBLIC BANK		05/31/2013	Various	25,618.000	951,948		932,710	216,119	(21,584)			(21,584)		932,710		19,238	19,238	1,846		L
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		L
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			U
038992-10-5	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		U
03911L-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			U
03915B-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		U
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	04/09/2013	MORGAN STANLEY	59,940.000	409,057		405,194	372,227	74,887			74,887		405,194		3,863	3,863			L
039175-10-6	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		U
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		L
343468-10-4	FLOW INTERNATIONAL CORP		06/07/2013	CHEEVERS	700.000	2,569		1,604	2,450	(846)			(846)		1,604		964	964			L
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		L
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		U
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		L
30249U-10-1	FMC TECHNLOGIES 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			L
345370-86-0	FORD MTR C O DEL COM PAR U		04/09/2013	MORGAN STANLEY	247,780.000	3,169,159		3,116,673	3,208,751	211,177			211,177		3,116,673		52,486	52,486	24,778		L
346091-70-5	FOREST OIL CORP.		04/09/2013	MORGAN STANLEY	10,200.000	51,123		53,652	68,238	6,528			6,528		53,652		(2,529)	(2,529)			L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
346563-10-9	FORRESTER RESEARCH INC		04/09/2013	UNION BANK OF SWITZERLAND	300.000	10,489		9,495	8,040	1,649			1,649		9,495		994	994	45		L
Q39360-10-4	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)			U
34959E-10-9	FORTINET INC		04/09/2013	MORGAN STANLEY	200.000	4,423		4,415	4,214	201			201		4,415		8	8			L
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		U
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			L
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		U
H27178-10-4	FOSTER WHEELER AG	R	04/09/2013	MORGAN STANLEY	8,914.000	197,229		203,685	216,788	43,061			43,061		203,685		(6,455)	(6,455)			L
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			U
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		U
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		U
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		L
35471R-10-6	FRANKLIN STREET PROPERTIES		04/24/2013	DISTRIBUTION	0.000	108		108							108						L
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		U
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		U
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		U
356108-10-0	FRED'S INC		04/10/2013	UNION BANK OF SWITZERLAND	3,700.000	50,364		50,616	49,247	2,335			2,335		50,616		(252)	(252)	222		L
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			941,947		2,159,462		47,459	47,459	20,388		L
G3727Q-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			L
35906A-10-8	FRONTIER COMMUNICATIONS CORP		04/09/2013	MORGAN STANLEY	52,493.000	219,216		208,922	224,670	16,273			16,273		208,922		10,294	10,294	5,249		L
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		U
G3682E-12-7	FRONTLINE LTD	D	05/31/2013	UBS AG	3,769.000	7,298		13,150	12,529	8,931			8,931	(2,124)	13,150	1,825	(7,677)	(5,852)			U
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC		04/09/2013	MORGAN STANLEY	1,360.000	21,508		22,399	19,992	2,434			2,434		22,399		(891)	(891)			L
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			L
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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			U
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		U
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		U
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		U
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		U
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		U
360921-20-9	FURNITURE BRANDS		06/17/2013	DIRECT	0.857	4		6	6						6		(2)	(2)			L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		U
36112J-10-7	FUSION-IO INC		04/09/2013	MORGAN STANLEY	2,180.000	32,638		35,683	49,987	872			872		35,687		(3,048)	(3,048)			L
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)			U
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		U
H4407G-26-3	GAM HOLDINGS LTD CMN STK	D	05/31/2013	UBS AG	16,197.000	282,380		242,742	218,532	49,867			49,867	(25,656)	242,742	19,467	20,171	39,638	8,545		U
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		L
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		L
365558-10-5	GARDNER DENVER INC		04/09/2013	MORGAN STANLEY	560.000	42,015		39,550	38,360	1,190			1,190		39,550		2,464	2,464	28		L
H2906T-10-9	GARMIN LTD		04/09/2013	MORGAN STANLEY	7,912.000	266,466		261,412	322,968	(49,715)			(49,715)		261,412		5,054	5,054	3,560		L
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)			U
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		U
369550-10-8	GENERAL DYNAMICS CORP		04/09/2013	MORGAN STANLEY	19,720.000	1,367,482		1,372,824	1,366,004	35,757			35,757		1,372,824		(5,342)	(5,342)			L
369604-10-3	GENERAL EL EC CO COM		04/09/2013	MORGAN STANLEY	699,320.000	16,126,867		12,911,163	14,678,727	(1,767,564)			(1,767,564)		12,911,163		3,215,704	3,215,704	265,742		L
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		L
370334-10-4	GENERAL MLS INC		05/31/2013	Various	4,077.000	191,941		147,541	164,752	(17,210)			(17,210)		147,541		44,400	44,400	2,691		L
37045V-10-0	GENERAL MOTORS CO		04/09/2013	MORGAN STANLEY	59,280.000	1,632,096		1,649,170	1,709,042	117,748			117,748		1,649,170		(17,074)	(17,074)			L
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			L
371901-10-9	GENTEX CORP		04/09/2013	MORGAN STANLEY	10,080.000	196,551		201,701	189,706	38,768			38,768		201,701		(5,150)	(5,150)	2,722		L
G3825Q-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		U
372460-10-5	GENUINE PARTS CO		05/31/2013	Various	2,450.000	190,459		104,683	155,771	(51,088)			(51,088)		104,683		85,776	85,776	2,530		L
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			L
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		U
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		U
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		U
374297-10-9	GETTY REALTY CORP		06/25/2013	DISTRIBUTION	0.000	17		17							17						L
361652-20-9	GFI GROUP INC		04/10/2013	MORGAN STANLEY	8,840.000	29,523		29,526	28,642	5,304			5,304		29,526		(3)	(3)			L
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		U
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			L
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			U
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		L
377341-20-1	GLEACHER & CO INC		06/07/2013	CHEEVERS	45,000	631		657	675	(18)			(18)		657		(26)	(26)			L
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			U
37954N-20-6	GLOBE SPECIALTY METALS		04/09/2013	MORGAN STANLEY	640.000	8,759		8,909	8,800	6,168			6,168		8,909		(150)	(150)	40		L
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		U
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		U
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		U
38068T-10-5	GOLD RESOURCE CORP		04/09/2013	MORGAN STANLEY	2,900.000	34,198		37,787	44,689	32,342			32,342		37,787		(3,589)	(3,589)	696		L
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		U
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		U
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)			U
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		L
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			U
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		U
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			U
382410-40-5	GOODRICH PETROLEUM CORP		04/09/2013	MORGAN STANLEY	2,600.000	40,857		39,255	24,232	16,281			16,281		39,255		1,602	1,602			L
382550-10-1	GOODYEAR T IRE AND RUBBER COM		04/09/2013	MORGAN STANLEY	22,360.000	279,847		281,948	308,792	(11,822)			(11,822)		281,960		(2,113)	(2,113)			L
38259P-50-8	GOOGLE INC.		04/09/2013	MORGAN STANLEY	13,198.000	10,277,381		7,341,665	9,362,265	(2,020,600)			(2,020,600)		7,341,665		2,935,716	2,935,716			L
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST		04/24/2013	Various	4,920.000	128,545		126,130	117,932	13,389			13,389		126,130		2,415	2,415	34		L
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		U
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		L
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			U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		U
MM0008-XM-7	GREAT EAGLE HOLDINGS RIGHTS	D	05/24/2013	VARIOUS	317.760																U
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		U
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)			U
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			L
G4095J-10-9	GREENLIGHT CAPITAL RE LTD A		04/10/2013	UNION BANK OF SWITZERLAND	2,560.000	64,152		62,592	59,085	14,135			14,135		62,592		1,560	1,560			L
397624-10-7	GREIF INC.		04/09/2013	MORGAN STANLEY	1,780.000	93,194		95,444	79,210	18,679			18,679		95,444		(2,250)	(2,250)	748		L
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)			U
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		U
36191U-10-6	GT ADVANCED TECHNOLOGIES INC		04/09/2013	MORGAN STANLEY	9,900.000	35,420		32,563	29,898	3,465			3,465		32,571		2,849	2,849			L
402307-10-2	GULF ISLAND FABRICATION		04/09/2013	MORGAN STANLEY	1,700.000	33,445		35,802	40,851	9,943			9,943		35,802		(2,357)	(2,357)	170		L
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		U
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		U
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		U
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)			U
404428-20-3	H & R REIT	C	05/31/2013	ITG, INC CANADA	1,872.000	41,851		43,103							43,103	(831)	(422)	(1,252)	262		U
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		L
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		U
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		U
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			U
SB8W88-69-8	HAKON INVEST AB RIGHTS	D	05/20/2013	MORGAN STANLEY CO. INC. NEW YORK	814.510	9,364											9,364	9,364			L
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		U
405370-20-9	HALCON RESOURCES CORPORATION		04/09/2013	MORGAN STANLEY	4,708.000	35,762		36,675	32,579	17,037			17,037		36,675		(914)	(914)			L
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		U
406216-10-1	HALLIBURTON CO		04/09/2013	MORGAN STANLEY	60,200.000	2,354,803		2,078,525	2,088,338	21,058			21,058		2,078,529		276,274	276,274	7,525		L
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		U
410120-10-9	HANCOCK HLDG CO		04/09/2013	MORGAN STANLEY	5,538.000	161,807		171,235	175,776	35,599			35,599		171,235		(9,428)	(9,428)	1,329		L
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		U
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		L
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		U
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		U
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		L
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		U
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		U
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		L
413875-10-5	HARRIS CORP.		04/09/2013	MORGAN STANLEY	9,341.000	420,387		432,097	457,335	162			162		432,097		(11,710)	(11,710)	3,456		L
415864-10-7	HARSCO CORP.		04/09/2013	MORGAN STANLEY	7,860.000	185,673		194,692	184,710	31,305			31,305		194,692		(9,020)	(9,020)	1,611		L
416196-10-3	HARTE HANKS COMMUNICATIONS		04/09/2013	MORGAN STANLEY	4,080.000	30,361		31,783	24,072	9,384			9,384		31,783		(1,422)	(1,422)			L
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		L
04525E-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		U
418056-10-7	HASBRO INC COM		04/09/2013	MORGAN STANLEY	6,220.000	272,830		269,597	223,298	61,052			61,052		269,597		3,233	3,233			L
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			U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
41902R-10-3	HATTERAS FINANCIAL CORP		04/10/2013	UNION BANK OF SWITZERLAND	4,960.000	136,964		136,053	123,058	17,737			17,737		136,053		912	912	6,944		L
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			L
40414L-10-9	HCP INC		04/10/2013	UNION BANK OF SWITZERLAND	29,800.000	1,542,929		992,723	1,346,364	(333,056)			(333,056)		992,731		550,198	550,198	(3,915)		L
42217K-10-6	HEALTH CARE REIT INC		05/03/2013	Various	11,620.000	826,614		506,649	712,190	(185,644)			(185,644)		506,660		319,955	319,955	(12,276)		L
422347-10-4	HEARTLAND EXPRESS INC		04/10/2013	UNION BANK OF SWITZERLAND	3,600.000	47,927		48,024	47,052	11,480			11,480		48,024		(97)	(97)	72		L
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		U
423452-10-1	HELMERICH & PAYNE, INC.		04/09/2013	MORGAN STANLEY	8,860.000	547,684		481,510	496,249	6,900			6,900		481,514		66,169	66,169	1,329		L
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		U
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)			U
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		U
G4412G-10-1	HERBALIFE LTD		04/09/2013	MORGAN STANLEY	1,160.000	43,057		43,442	38,210	8,884			8,884		43,442		(385)	(385)	348		L
427825-10-4	HERSHA HOSPITALITY TRUST		04/09/2013	MORGAN STANLEY	13,480.000	78,410		77,656	67,400	14,267			14,267		77,656		754	754	(2,375)		L
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			L
42809H-10-7	HESS CORP		04/09/2013	MORGAN STANLEY	19,385.000	1,421,152		1,213,896	1,026,630	267,427			267,427		1,213,896		207,256	207,256	1,939		L
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		L
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			U
42983D-10-4	HIGHER ONE HOLDINGS INC		04/09/2013	MORGAN STANLEY	3,040.000	27,917		27,026	32,042	17,998			17,998		27,026		891	891			L
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		U
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		U
431475-10-2	HILL ROM HOLDINGS INC		04/09/2013	MORGAN STANLEY	1,060.000	37,200		37,333	30,210	12,943			12,943		37,333		(133)	(133)	133		L
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		L
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		U
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		U
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		U
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		U
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		U
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			U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
423074-10-3	HJ HEINZ CO		06/07/2013	Various	57,101.000	4,133,124		3,524,808	1,587,354	(203,785)			(203,785)		3,524,819		608,306	608,306	14,173		L
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		U
J21378-10-4	HOKKAIDO ELECTRIC POWER	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	13,400.000	179,426		141,525	162,105	13,364			13,364	(5,612)	141,525	(15,842)	53,742	37,900			U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		U
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		U
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		U
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		U
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		U
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		U
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		L
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		U
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			L
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		U
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		L
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		U
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		L
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			U
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		U
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		U
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		U
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		U
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		U
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		U
440452-10-0	HORMEL FOODS CORP		05/31/2013	Various	154,152.000	6,190,836		5,333,485	1,300,146	(50,163)			(50,163)		5,333,485		857,352	857,352	10,206		L
440694-30-5	HORSEHEAD HOLDING CORP		04/09/2013	MORGAN STANLEY	4,740.000	49,530		51,571	48,395	9,832			9,832		51,571		(2,041)	(2,041)			L
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		U
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		U
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)			L
44107P-10-4	HOST HOTELS & RESORTS INC		04/09/2013	MORGAN STANLEY	44,840.000	788,637		731,690	702,643	29,330			29,330		731,708		56,929	56,929	8,520		L
441339-10-8	HOT TOPIC		06/12/2013	MERGER	700.000	9,800		5,366	6,755	(1,390)			(1,390)		5,366		4,435	4,435			L
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		U
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		U
44183U-10-0	HOUSTON AMERICAN ENERGY CORP		04/09/2013	MORGAN STANLEY	2,400.000	469		527	528	1,632			1,632		527		(58)	(58)			L
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		U
W3917K-16-3	HQ AB	D	05/31/2013	UBS AG	494.000	18		64	46	27			27	(9)	64	14	(60)	(46)			U
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		U
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		L
444859-10-2	HUMANA INC COM		04/09/2013	MORGAN STANLEY	9,140.000	713,910		537,234	627,278	(57,734)			(57,734)		537,237		176,674	176,674	4,753		L
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			L
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		04/09/2013	UNION BANK OF SWITZERLAND	810.000	41,422		28,889	35,105	(6,216)			(6,216)		28,889		12,533	12,533	81		L
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	8,466		U
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		U
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		U
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		U
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		U
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		U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
448954-10-7	HYPERDYNAMICS CORPORATION		04/10/2013	UNION BANK OF SWITZERLAND	14,700.000	8,865		8,913	8,789	1,501			1,501		8,949		(84)	(84)			L
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		U
449172-10-5	HYSTER YALE MATERIALS HANDLING INC CL A		04/09/2013	MORGAN STANLEY	340.000	18,010		19,411	16,592	2,950			2,950		19,411		(1,400)	(1,400)	85		L
450913-10-8	IAMGOLD CORP	C	05/31/2013	ITG, INC CANADA	25,800.000	139,341		211,545	295,131	171,284			171,284	(16,932)	211,545	4,185	(76,389)	(72,205)	2,745		U
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		U
44928D-10-8	ICG GROUP INC		04/09/2013	UNION BANK OF SWITZERLAND	520.000	6,253		6,490	5,944	1,487			1,487		6,490		(237)	(237)			L
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		U
45166R-20-4	IDENIX PHARMACEUTICALS INC		04/09/2013	MORGAN STANLEY	5,520.000	20,825		19,651	26,772	1,053			1,053		19,651		1,174	1,174			L
448947-50-7	IDT CORP CL B		04/09/2013	UNION BANK OF SWITZERLAND	2,140.000	28,730		23,449	20,416	3,034			3,034		23,449		5,280	5,280			L
45169U-10-5	IGATE CORP		04/09/2013	MORGAN STANLEY	760.000	13,501		14,296	11,985	2,886			2,886		14,296		(794)	(794)			L
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		U
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		U
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			L
902104-10-8	II VI INC		04/09/2013	MORGAN STANLEY	3,000.000	50,715		51,120	54,810	13,802			13,802		51,120		(405)	(405)			L
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		L
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			L
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		U
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	4,019		U
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)	11,976		U
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		U
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		U
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		U
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		U
45666Q-10-2	INFORMATICA CORP		04/09/2013	MORGAN STANLEY	4,200.000	141,081		144,771	127,344	72,345			72,345		144,774		(3,693)	(3,693)			L
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		U
G47791-10-1	INGERSOLL-RAND PLC		04/09/2013	MORGAN STANLEY	22,820.000	1,268,700		930,960	1,094,447	(163,487)			(163,487)		930,960		337,740	337,740	4,792		L
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			U
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		U
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		U
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		U
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		U
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		L
458140-10-0	INTEL CORP		05/31/2013	Various	260,467.000	5,682,835		5,497,220	5,373,434	123,786			123,786		5,497,220		185,615	185,615	60,213		L
64128B-10-8	INTELIQUENT INC		04/09/2013	MORGAN STANLEY	3,340.000	9,622		9,252	8,584	35,945			35,945		9,252		370	370			L
45841N-10-7	INTERACTIVE BKRS GRP A		04/10/2013	UNION BANK OF SWITZERLAND	4,620.000	67,644		68,884	63,202	15,061			15,061		68,884		(1,241)	(1,241)	462		L
45865V-10-0	INTERCONTINENTALEXC		04/09/2013	MORGAN STANLEY	5,506.000	854,132		659,068	681,698	(22,628)			(22,628)		659,070		195,062	195,062			L
45867G-10-1	INTERDIGITAL INC		04/09/2013	MORGAN STANLEY	480.000	21,152		22,958	19,728	5,005			5,005		22,958		(1,807)	(1,807)	48		L
458665-30-4	INTERFACE INC		04/09/2013	MORGAN STANLEY	600.000	10,851		11,169	9,648	1,521			1,521		11,169		(318)	(318)	15		L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		04/09/2013	MORGAN STANLEY	25,698.000	5,379,373		3,548,496	4,922,452	(1,373,956)			(1,373,956)		3,548,496		1,830,877	1,830,877	21,843		L
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		L
460254-10-5	INTERNATIONAL RECTIFIER CORP		04/09/2013	MORGAN STANLEY	4,960.000	96,147		104,904	87,941	31,923			31,923		104,904		(8,757)	(8,757)			L
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			L
460690-10-0	INTERPUBLIC GROUP OF COS INC		04/09/2013	MORGAN STANLEY	30,085.000	401,584		288,147	331,537	(43,390)			(43,390)		288,147		113,437	113,437	2,256		L
46116V-10-5	INTL FCSTONE INC		04/09/2013	MORGAN STANLEY	1,660.000	27,545		28,901	28,901	6,394			6,394		28,901		(1,355)	(1,355)			L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
04968A-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			U
46121Y-10-2	INTREPID POTASH INC		04/09/2013	MORGAN STANLEY	4,300.000	80,495		80,668	91,547	22,335			22,335		80,668		(173)	(173)			L
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		L
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		U
461202-10-3	INTUIT INC.		05/31/2013	Various	32,109.000	1,876,415		1,821,406	805,630	(118,574)			(118,574)		1,821,406		55,009	55,009	4,604		L
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			L
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		U
W4776L-10-2	INVESTMENT AB ORESUND	D	05/31/2013	UBS AG	3,461.000	57,324		42,269	54,266	1,942			1,942	(10,687)	42,269	9,317	5,738	15,055			U
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)			L
W48102-12-8	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		U
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		U
462044-10-8	ION GEOPHYSICAL CORP		04/09/2013	MORGAN STANLEY	7,660.000	50,787		52,165	49,867	17,790			17,790		52,165		(1,378)	(1,378)			L
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		U
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		U
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			L
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		L
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		U
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		U
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			U
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		U
J2563B-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		U
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	5,453		U
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		U
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		U
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		U
465741-10-6	ITRON INC		04/09/2013	MORGAN STANLEY	3,140.000	142,571		145,696	139,887	11,335			11,335		145,696		(3,125)	(3,125)			L
45068B-10-9	ITT EDUCATIONAL SVCS INC		04/09/2013	MORGAN STANLEY	1,729.000	21,329		23,826	29,929	7,227			7,227		23,826		(2,497)	(2,497)			L
46600W-10-6	IXYS CORPORATION		04/10/2013	MORGAN STANLEY	2,500.000	23,854		23,975	22,850	5,271			5,271		23,975		(121)	(121)	75		L
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		L
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		U
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		U
708160-10-6	J.C. PENNEY CO. INC.		04/09/2013	MORGAN STANLEY	5,500.000	76,811		83,105	108,405	(9,735)			(9,735)		83,105		(6,294)	(6,294)			L
466313-10-3	JABIL CIRC UIT INC COM		04/09/2013	MORGAN STANLEY	540.000	9,776		9,979	10,417	515			515		9,979		(203)	(203)	43		L
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			L
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		U
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		U
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		U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
46612J-50-7	JDS UNIPHA SE CORP COM PAR 0		04/09/2013	MORGAN STANLEY	4,140.000	55,176		55,352	56,056	23,915			23,915		55,352		(176)	(176)			L
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		U
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		U
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		U
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		U
478160-10-4	JOHNSON & JOHNSON		05/31/2013	Various	110,523.000	9,068,638		7,153,663	7,747,662	(593,999)			(593,999)		7,153,663		1,914,975	1,914,975	78,719		L
478366-10-7	JOHNSON CONTROLS INC		04/09/2013	MORGAN STANLEY	41,360.000	1,385,475		1,398,804	1,269,752	287,758			287,758		1,398,811		(13,336)	(13,336)	7,858		L
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		U
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		U
480838-10-1	JOS A BANK CLOTHIERS INC		04/09/2013	MORGAN STANLEY	440.000	18,459		17,556	18,735	2,953			2,953		17,556		903	903			L
481165-10-8	JOY GLOBAL INC		04/09/2013	MORGAN STANLEY	6,200.000	360,407		363,204	395,436	94,141			94,141		363,205		(2,798)	(2,798)	1,085		L
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		U
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		L
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		U
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		U
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		L
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			L
J28710-10-1	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		U
J28709-10-3	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		U
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		U
J29699-10-5	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		U
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			L
48273U-10-2	K12		04/09/2013	MORGAN STANLEY	980.000	24,062		23,628	20,031	5,804			5,804		23,628		435	435			L
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		U
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		U
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		U
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		U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		U
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		U
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		U
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		U
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			U
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		U
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			U
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		U
W53034-10-9	KAPPAHL AB	D	05/31/2013	UBS AG	1,292.000	5,846		7,332	5,124	3,217			3,217	(1,009)	7,332	1,616	(3,102)	(1,486)			U
M6244J-10-7	KARDEN YAZAMUT	D	06/03/2013	MORGAN STANLEY CO. INC. NEW YORK	5,321.000	400		455	392	(1,038)			(1,038)	1,356	455	(352)	297	(55)			U
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			U
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		L
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		U
48242W-10-6	KBR INC		04/09/2013	MORGAN STANLEY	8,740.000	253,887		232,767	261,501	(19,886)			(19,886)		232,767		21,120	21,120	699		L
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		U
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		U
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		U
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		U
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		U
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		U
488152-20-8	KELLY SERVICES INC. CLASS A		04/09/2013	UNION BANK OF SWITZERLAND	180.000	3,325		3,362	2,833	1,101			1,101		3,362		(38)	(38)	9		L
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			U
Y47222-12-0	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		U
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		U
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			U
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		U
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	1,565		U
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		U
492914-10-6	KEY ENERGY SERVICES INC		04/09/2013	MORGAN STANLEY	9,560.000	72,933		77,245	66,442	31,672			31,672		77,245		(4,312)	(4,312)			L
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		L
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		U
493271-10-0	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		U
493732-10-1	KFORCE INC		04/10/2013	UNION BANK OF SWITZERLAND	200.000	3,111		3,274	2,866	791			791		3,274		(163)	(163)			L
49446R-10-9	KIMCO REALTY CORP		04/10/2013	Various	27,380.000	636,372		411,131	528,982	(113,427)			(113,427)		411,131		225,240	225,240	5,381		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		U
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			U
49455U-10-0	KINDER MORGAN MANAGEMENT LLC		05/31/2013	Various	802.777	156,164		159,854							159,854		(3,691)	(3,691)			L
Q5318K-10-3	KINGSGATE CONSOLIDATED LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	10,874.000	16,677		45,709	49,673	41,901			41,901	(6,341)	45,709	3,366	(32,397)	(29,031)	485		U
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		U
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		U
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		U
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)			U
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		U
482470-20-0	KIT DIGITAL INC		04/09/2013	MORGAN STANLEY	3,540.000	1,011		1,027	1,699	9,806			9,806		1,027		(15)	(15)			L
49803T-10-2	KITE REALTY GROUP TRUST		04/03/2013	DISTRIBUTION	0.000	34		34							34						L
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		U
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		U
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		L
499064-10-3	KNIGHT TRANSPORTATION INC		04/10/2013	UNION BANK OF SWITZERLAND	3,720.000	57,583		59,892	54,424	14,074			14,074		59,892		(2,309)	(2,309)	223		L
498904-20-0	KNOLL INC		04/09/2013	MORGAN STANLEY	860.000	14,706		15,592	13,210	5,297			5,297		15,592		(886)	(886)	103		L
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		U
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			U
500255-10-4	KOHLS CORP		04/09/2013	MORGAN STANLEY	15,160.000	720,355		699,331	651,577	212,248			212,248		699,331		21,024	21,024	5,306		L
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		U
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			U
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		U
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		U
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		U
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		U
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		U
500643-20-0	KORN/FERRY INTERNATIONAL		04/09/2013	MORGAN STANLEY	2,660.000	44,041		44,823	42,188	2,912			2,912		44,830		(788)	(788)			L
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		U
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		L
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		L
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		U
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		U
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		U
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		U
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		U
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		U
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		U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		U
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		U
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		U
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			U
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		L
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		L
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)			U
512807-10-8	LAM RESEARCH CORP.		04/09/2013	MORGAN STANLEY	4,800.000	197,993		195,930	173,424	56,608			56,608		195,930		2,064	2,064			L
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		L
518415-10-4	LATTICE SEMICONDUCTOR		04/09/2013	MORGAN STANLEY	4,020.000	21,309		21,909	16,040	8,331			8,331		21,909		(600)	(600)			L
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		U
521865-20-4	LEAR CORP		04/09/2013	MORGAN STANLEY	4,680.000	248,315		230,594	219,211	11,383			11,383		230,594		17,721	17,721	796		L
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)			U
524901-10-5	LEGG MASON INC COM		04/09/2013	MORGAN STANLEY	12,460.000	389,472		400,589	320,471	113,755			113,755		400,589		(11,117)	(11,117)	1,371		L
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		L
055190-10-4	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		U
055368-11-4	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		U
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		U
527288-10-4	LEUCADIA NATIONAL C		04/09/2013	MORGAN STANLEY	13,232.000	376,449		322,547	127,990	(13,558)			(13,558)		322,547		53,902	53,902	827		L
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		04/09/2013	MORGAN STANLEY	12,629.000	267,888		256,223	291,856	(33,399)			(33,399)		256,242		11,646	11,646			L
G5485F-16-9	LI & FUNG LTD CMN STK	D	05/31/2013	UBS WARBURG ASIA LIMITED	392,000.000	551,705		550,938	691,868	244,626			244,626	(853)	550,938	(180)	947	767	8,079		U
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	R	04/09/2013	MORGAN STANLEY	10,940.000	806,016		455,441	689,111	(233,670)			(233,670)		455,441		350,575	350,575			L
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	R	04/09/2013	MORGAN STANLEY	10,200.000	704,190		393,580	599,250	(205,670)			(205,670)		393,580		310,610	310,610			L
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			L
531172-10-4	LIBERTY PROPERTY TRUST		04/10/2013	UNION BANK OF SWITZERLAND	9,200.000	379,236		293,455	329,084	(31,259)			(31,259)		293,455		85,781	85,781	4,370		L
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			L
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			L
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		U
53227K-10-1	LIGHTSTREAM RESOURCES LTD	C	06/17/2013	CITIGROUP GLOBAL MARKETS	14,119.000	119,139		114,469	56,618	(3,519)			(3,519)	(2,997)	114,469	7,240	(2,570)	4,670	5,104		U
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		U
05562Z-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			U
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		L
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			U
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		U
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		U
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			L
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		U
53578A-10-8	LINKEDIN CORP		04/09/2013	MORGAN STANLEY	2,480.000	429,149		285,171	284,754	418			418		285,171		143,978	143,978			L
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		U
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		U
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		U
539481-10-1	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		U
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		L
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)			U
54222A-10-6	LONE PINE RESOURCES INC	I	04/09/2013	MORGAN STANLEY	9,557.000	10,926		11,464	11,755	669			669		11,468		(542)	(542)			L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
H50524-13-3	LONZA GROUP	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		U
W5650X-10-4	LOOMIS AB	D	05/31/2013	UBS AG	5,707.000	110,294		52,110	91,674	(21,510)			(21,510)	(18,054)	52,110	11,486	46,698	58,184	3,270		U
543881-10-6	LORAL SPACE AND COMMUNICATIONS		04/09/2013	UNION BANK OF SWITZERLAND	260.000	15,879		16,089	14,212	6,008			6,008		16,089		(210)	(210)			L
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		L
50212V-10-0	LPL FINANCIAL HOLDINGS INC		06/13/2013	CITIGROUP GLOBAL MARKETS	11,287.000	417,462		417,958							417,958		(495)	(495)			L
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			L
502175-10-2	LTC PROPERTIES INC		04/18/2013	DISTRIBUTION	0.000	10		10							10						L
549764-10-8	LUFKIN INDUSTRIES INC		04/09/2013	MORGAN STANLEY	1,920.000	168,861		121,771	111,610	41,042			41,042		121,771		47,090	47,090	240		L
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			L
550283-10-5	LUMOS NETWORKS CORP		04/10/2013	UNION BANK OF SWITZERLAND	810.000	10,151		8,734	8,116	618			618		8,734		1,417	1,417	227		L
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		U
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			U
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			U
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)			U
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A	R	04/09/2013	MORGAN STANLEY	24,520.000	1,476,140		981,690	1,399,847	(418,157)			(418,157)		981,690		494,450	494,450	8,337		U
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		L
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		L
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		U
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		U
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		L
554489-10-4	MACK-CALI REALTY CORP		04/10/2013	Various	8,120.000	235,958		232,495	212,013	63,622			63,622		232,495		3,464	3,464	1,754		L
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		U
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			U
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		L
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		U
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	7,438		U
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		U
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		U
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			L
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		U
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		L
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		L
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		U
570535-10-4	MARKEL CORP		06/07/2013	Various	228.835	120,868		89,876	82,350	(13,251)			(13,251)		89,876		30,992	30,992			L
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		L
57164Y-10-7	MARRIOTT VACATIONS WORLD		04/09/2013	MORGAN STANLEY	28.000	1,212		663	1,167	(504)			(504)		663		550	550			L
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		L
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			U
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		U
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		U
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		U
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		U
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		04/09/2013	MORGAN STANLEY	33,560.000	349,365		341,641	243,646	97,995			97,995		341,641		7,724	7,724	2,014		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		L
574795-10-0	MASIMO CORP		04/09/2013	MORGAN STANLEY	4,500.000	85,764		88,290	94,545	21,160			21,160		88,290		(2,526)	(2,526)			L
57636Q-10-4	MASTERCARD INC CLASS A		04/09/2013	MORGAN STANLEY	3,345.000	1,763,055		840,703	1,643,332	(802,629)			(802,629)		840,703		922,353	922,353	3,011		L
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		U
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		U
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		U
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		L
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		L
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		L
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			L
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			L
58039P-10-7	MCEWEN MINING INC		04/09/2013	MORGAN STANLEY	15,180.000	40,320		43,415	58,139	10,633			10,633		43,415		(3,095)	(3,095)			L
58047P-10-7	MCG CAPITAL CORP		04/09/2013	MORGAN STANLEY	9,540.000	44,895		45,601	43,884	12,563			12,563		45,601		(706)	(706)	1,193		L
580645-10-9	MCGRAW HILL FINANCIAL INC		05/31/2013	Various	18,258.000	995,934		800,581	658,227	(186,377)			(186,377)		800,583		195,352	195,352	8,483		L
58155Q-10-3	MCKESSON CORP		04/10/2013	UNION BANK OF SWITZERLAND	9,258.000	996,326		710,377	897,656	(187,264)			(187,264)		710,391		285,935	285,935	3,703		L
582411-10-4	MCMORAN EXPLORATION COMPANY		06/13/2013	Various	4,960.000	83,310		69,279	79,608	(4,489)			(4,489)		69,279		14,031	14,031			L
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		L
58319P-10-8	MEADOWBROOK INSURANCE GRP		04/10/2013	UNION BANK OF SWITZERLAND	4,220.000	30,236		29,751	24,392	11,721			11,721		29,751		485	485	84		L
583334-10-7	MEADWESTVA CO CORP COM		04/09/2013	MORGAN STANLEY	15,400.000	557,321		382,991	490,798	(107,798)			(107,798)		383,000		174,321	174,321	3,850		L
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		U
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		U
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			U
585055-10-6	MEDTRONIC INC.		04/09/2013	MORGAN STANLEY	62,479.000	2,924,152		2,309,243	2,562,889	(253,646)			(253,646)		2,309,243		614,909	614,909	16,245		L
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)			U
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)			U
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		U
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		U
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		U
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		U
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			U
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			U
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)			U
58933Y-10-5	MERCK & CO. INC.		05/31/2013	Various	63,229.000	2,878,150		2,212,800	2,588,595	(375,795)			(375,795)		2,212,800		665,350	665,350	54,377		L
589400-10-0	MERCURY GENERAL CORP		04/10/2013	UNION BANK OF SWITZERLAND	2,460.000	96,240		93,308	97,637	12,675			12,675		93,308		2,932	2,932	1,507		L
589378-10-8	MERCURY SYSTEMS INC		04/09/2013	MORGAN STANLEY	2,700.000	20,249		19,845	24,840	12,740			12,740		19,845		404	404			L
589499-10-2	MERGE HEALTHCARE INC		04/09/2013	MORGAN STANLEY	6,180.000	18,073		17,860	15,265	4,264			4,264		17,860		213	213			L
589584-10-1	MERIDIAN BIOSCIENCE INC		04/10/2013	UNION BANK OF SWITZERLAND	1,960.000	43,409		44,727	39,690	6,446			6,446		44,727		(1,318)	(1,318)			L
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		L
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		U
59151K-10-8	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		U
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		L
59156R-10-8	METLIFE INC COM		04/09/2013	MORGAN STANLEY	74,660.000	2,761,126		2,838,573	2,459,300	766,136			766,136		2,838,573		(77,447)	(77,447)	13,812		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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			U
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		U
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)			U
H5498Z-15-1	MEYER BURGER TECHNOLOGY RIGHTS	D	05/06/2013	UBS AG	2,975.020	2,314											2,314	2,314			L
552953-10-1	MGM RESORTS INTERNATIONAL		04/09/2013	MORGAN STANLEY	25,400.000	320,980		334,010	295,656	70,615			70,615		334,010		(13,030)	(13,030)			L
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)			L
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		L
595112-10-3	MICRON TEC HNOLOGY INC COM		04/09/2013	MORGAN STANLEY	61,700.000	590,240		568,520	391,795	202,280			202,280		568,520		21,720	21,720			L
595137-10-0	MICROSEMI CORP.		04/09/2013	MORGAN STANLEY	1,180.000	24,373		27,341	24,827	2,765			2,765		27,341		(2,968)	(2,968)			L
594918-10-4	MICROSOFT CORP		05/31/2013	Various	339,801.000	10,300,297		8,841,847	9,082,881	(241,033)			(241,033)		8,841,847		1,458,449	1,458,449	87,598		L
594972-40-8	MICROSTRATEGY INC CL A		04/10/2013	UNION BANK OF SWITZERLAND	120.000	12,505		12,130	11,206	2,699			2,699		12,130		375	375			L
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		U
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		U
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		U
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		U
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)			U
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		U
062377-10-8	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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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			U
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		U
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		U
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		U
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		U
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		U
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		U
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		U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		U
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			L
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		U
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			U
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			U
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		U
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		U
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		U
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			L
608554-20-0	MOLEX INC CL A		06/07/2013	CHEEVERS	1,200.000	29,768		21,316	26,784	(5,468)			(5,468)		21,316		8,452	8,452	264		L
608753-10-9	MOLYCORP INC		04/09/2013	MORGAN STANLEY	4,300.000	24,331		22,360	40,592	8,901			8,901		22,360		1,971	1,971			L
60877T-10-0	MOMENTA PHARMACEUTICALS INC		04/09/2013	MORGAN STANLEY	1,480.000	19,034		19,743	17,434	6,002			6,002		19,743		(709)	(709)			L
062925-10-4	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		U
609207-10-5	MONDELEZ INTERNATIONAL INC		05/31/2013	Various	14,701.000	433,080		293,741	374,434	(80,693)			(80,693)		293,741		139,339	139,339	3,822		L
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)			U
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		L
611740-10-1	MONSTER BEVERAGE CORPORATION		06/07/2013	Various	12,400.000	655,060		480,377	655,712	(175,327)			(175,327)		480,385		174,674	174,674			L
611742-10-7	MONSTER WORLDWIDE INC		04/09/2013	MORGAN STANLEY	9,480.000	43,343		48,064	53,278	36,214			36,214		48,064		(4,720)	(4,720)			L
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		L
615394-20-2	MOOG, INC. CLASS A		04/09/2013	MORGAN STANLEY	820.000	36,951		37,581	33,645	4,065			4,065		37,581		(629)	(629)			L
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		L
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		U
J46640-10-1	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		U
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		U
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			U
61945C-10-3	MOSAIC COMPANY		04/09/2013	MORGAN STANLEY	19,693.000	1,179,760		1,109,076	1,115,215	94,060			94,060		1,109,076		70,683	70,683	4,923		L
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		U
620076-30-7	MOTOROLA SOLUTIONS INC		05/31/2013	Various	3,284.000	190,336		113,828	182,853	(69,025)			(69,025)		113,828		76,508	76,508	3,860		L
064224-10-0	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		U
62458M-20-7	MOVE INC		04/10/2013	UNION BANK OF SWITZERLAND	165.000	1,830		1,569	1,252	317			317		1,569		261	261			L
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		U
55354G-10-0	MSCI INC A		04/10/2013	UNION BANK OF SWITZERLAND	2,860.000	94,443		97,040	88,631	17,881			17,881		97,040		(2,597)	(2,597)			L
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		U
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		U
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		U
626717-10-2	MURPHY OIL CORP		04/09/2013	MORGAN STANLEY	12,680.000	819,910		743,833	755,094	28,618			28,618		743,835		76,075	76,075	3,963		L
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		U
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		U
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		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
064865-10-0	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		U
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			L
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		L
06359F-10-3	NABORS INDUSTRIES LTD		04/09/2013	MORGAN STANLEY	24,480.000	396,579		397,066	353,736	204,655			204,655		397,066		(486)	(486)	979		L
J4707Q-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		U
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		U
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		U
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		U
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		L
635017-10-6	NATIONAL BEVERAGE CORP		04/10/2013	UNION BANK OF SWITZERLAND	2,060.000	29,005		28,940	30,055	4,198			4,198		28,943		62	62			L
636180-10-1	NATIONAL FUEL GAS CO.		04/09/2013	MORGAN STANLEY	1,860.000	111,537		111,321	94,283	20,100			20,100		111,323		214	214	679		L
635906-10-0	NATIONAL HEALTHCARE CORP		06/07/2013	CHEEVERS	100.000	4,753		3,222	4,702	(1,481)			(1,481)		3,222		1,532	1,532	60		L
637071-10-1	NATIONAL OILWELL VARCO INC		04/09/2013	MORGAN STANLEY	27,301.000	1,866,612		1,849,719	1,866,023	112,291			112,291		1,849,724		16,888	16,888	3,549		L
637215-10-4	NATIONAL PRESTO INDUSTRIES, INC.		04/10/2013	UNION BANK OF SWITZERLAND	600.000	46,986		48,300	41,460	13,063			13,063		48,300		(1,314)	(1,314)			L
065336-11-9	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			U
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		U
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)			L
63937X-10-3	NAVIDEA BIOPHARMACEUTICALS INC		04/09/2013	MORGAN STANLEY	10,800.000	28,517		29,268	30,564	1,702			1,702		29,268		(751)	(751)			L
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)			L
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			L
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		U
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)			U
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		U
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC	R	04/10/2013	UNION BANK OF SWITZERLAND	3,120.000	22,094		23,088	15,943	10,202			10,202		23,088		(994)	(994)			L
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		U
64110D-10-4	NETAPP INC		04/09/2013	MORGAN STANLEY	17,940.000	613,319		482,586	601,887	(119,301)			(119,301)		482,586		130,733	130,733			L
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			L
64115T-10-4	NETSCOUT SYSTEMS INC		04/09/2013	UNION BANK OF SWITZERLAND	700.000	15,451		17,199	18,193	1,056			1,056		17,199		(1,748)	(1,748)			L
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		U
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)			U
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		U
649445-10-3	NEW YORK COMMUNITY BANCORP INC		04/09/2013	MORGAN STANLEY	31,460.000	432,279		451,451	412,126	109,080			109,080		451,451		(19,172)	(19,172)	7,865		L
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)			L
65105M-10-8	NEWCASTLE INVESTMENT CORP		05/20/2013	DISTRIBUTION	0.000	5,214		5,214							5,214						L
Q6651B-11-4	NEWCREST MINING	D	05/31/2013	UBS WARBURG ASIA LIMITED	53,164.000	743,127		1,297,589	1,224,216	850,166			850,166	(86,648)	1,297,589	(6,321)	(548,142)	(554,463)	6,604		U
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		L
651290-10-8	NEWFIELD EXPLORATION CORP		04/09/2013	MORGAN STANLEY	5,100.000	115,951		114,342	136,578	40,290			40,290		114,342		1,609	1,609			L
65248E-10-4	NEWS CORP CL A		04/09/2013	MORGAN STANLEY	105,240.000	3,281,541		1,665,445	2,687,830	(1,022,353)			(1,022,353)		1,665,477		1,616,064	1,616,064	8,945		L
65248E-20-3	NEWS CORPORATION LTD		04/09/2013	MORGAN STANLEY	30,298.000	950,294		525,231	795,020	(269,762)			(269,762)		525,258		425,036	425,036	2,575		L
65339F-10-1	NEXTERA ENERGY INC		04/10/2013	UNION BANK OF SWITZERLAND	16,023.000	1,279,259		847,532	1,108,631	(261,100)			(261,100)		847,532		431,727	431,727	10,575		L
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		U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		U
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		U
H57113-11-5	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		U
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			L
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		U
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		U
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		U
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		U
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		U
J52968-10-4	NIDEC CORPORATION JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,380.000	574,552		481,166	486,527	299,989			299,989	(12,033)	481,166	(57,653)	151,039	93,386	3,136		U
N63218-10-6	NIELSEN HOLDINGS B V		04/10/2013	UNION BANK OF SWITZERLAND	8,600.000	304,126		232,173	263,074	(30,900)			(30,900)		232,174		71,952	71,952	1,170		L
N6325K-21-2	NEUWE STEEN INVESTMENT WARRANTS	D	04/17/2013	VARIOUS	4,310.180																U
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		U
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		U
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		U
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		U
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		U
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		L
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		U
653905-10-9	NIKO RESOURCES	C	05/31/2013	ITG, INC CANADA	3,600.000	31,041		22,643	38,506	11,018			11,018	(2,133)	22,643	400	7,999	8,398			U
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		U
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		L
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		U
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		U
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		U
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		U
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			U
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		U
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		U
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		U
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		U

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		U
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		U
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		U
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		U
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		U
J28583-16-9	NIPPON PAPER INDUSTRIES CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,200.000	106,352		127,053							127,053	(9,677)	(11,024)	(20,701)			U
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)			U
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		U
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		U
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		U
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)			U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		L
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		U
J57160-12-9	NISSAN MOTOR CO OMN 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		L
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			U
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		U
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		U
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		U
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		U
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		U
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		U
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		U

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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		U
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		U
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		U
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		U
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		U
H5833N-10-3	NOBLE CORPORATION		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		L
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		L
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)			L
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		U
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		U
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		L
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)	2,824		U
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		U
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		U
W58204-10-3	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	D	05/31/2013	UBS AG	211,170.000	2,613,519		2,392,362	2,015,795	468,541			468,541	(91,974)	2,392,362	64,164	156,992	221,156	78,554		U
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)			U
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		L
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		L
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		U
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			19,788	(136)	22,404	(704)	(6,979)	(7,683)			U
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		U
664397-10-6	NORTHEAST UTILITIES		04/10/2013	UNION BANK OF SWITZERLAND	18,916.000	832,501		653,449	739,237	(85,787)			(85,787)		653,450		179,051	179,051	6,952		L
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			U
665531-10-9	NORTHERN OIL AND GAS INC		04/09/2013	MORGAN STANLEY	3,020.000	43,485		43,428	50,796	24,825			24,825		43,428		57	57			L
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		U
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		L
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		U
666807-10-2	NORTHROP GRUMMAN CORP		04/09/2013	MORGAN STANLEY	11,620.000	831,631		668,517	785,280	(116,763)			(116,763)		668,517		163,114	163,114	6,391		L
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			U
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		U
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)			U
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)			U
H5820Q-15-0	NOVARTIS AG-REG CMN STK	D	05/31/2013	UBS AG	149,517.000	10,754,856		8,301,550	9,384,118	(116,115)			(116,115)	(966,452)	8,301,550	529,997	1,923,309	2,453,306	310,714		U
66987M-60-4	NOVATEL WIRELESS INC		06/07/2013	CHEEVERS	600.000	2,310		816	804	12			12		816		1,494	1,494			L
K73036-12-9	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		U
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		U
629377-50-8	NRG ENERGY INC		04/09/2013	MORGAN STANLEY	15,700.000	423,118		347,763	360,943	(13,180)			(13,180)		347,763		75,355	75,355	1,413		L
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		U
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			U
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		U
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		U
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		U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
67020Y-10-0	NUANCE COMMUNICATIONS INC		04/09/2013	MORGAN STANLEY	18,000.000	379,028		313,901	401,760	(81,247)			(81,247)		313,903		65,125	65,125			L
670346-10-5	NUCOR CORP.		04/09/2013	MORGAN STANLEY	25,600.000	1,138,586		1,181,440	1,105,408	78,769			78,769		1,181,440		(42,854)	(42,854)	18,816		L
07007B-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		U
67091K-10-4	NUVERRA ENVIRONMENTAL SOLUTION		04/09/2013	MORGAN STANLEY	7,580.000	30,551		32,518	30,547	3,862			3,862		32,518		(1,967)	(1,967)			L
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			U
629445-20-6	NVE CORP		04/10/2013	UNION BANK OF SWITZERLAND	580.000	31,406		32,724	32,184	4,173			4,173		32,724		(1,318)	(1,318)			L
67066G-10-4	NVIDIA CORP		04/09/2013	MORGAN STANLEY	37,160.000	469,714		476,380	456,696	123,407			123,407		476,391		(6,677)	(6,677)	2,787		L
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		U
67072V-10-3	NXSTAGE MEDICAL INC		04/09/2013	MORGAN STANLEY	3,640.000	39,293		41,059	40,950	5,460			5,460		41,059		(1,767)	(1,767)			L
629491-10-1	NYSE EURONEXT		04/09/2013	MORGAN STANLEY	17,620.000	659,666		542,800	555,735	(12,804)			(12,804)		542,800		116,866	116,866	5,286		L
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			L
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		U
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		U
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		U
674599-10-5	OCCIDENTAL PETROLEUM CORP		04/09/2013	MORGAN STANLEY	57,046.000	4,655,728		4,440,373	4,370,294	722,343			722,343		4,440,392		215,336	215,336	36,509		L
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)			U
67086E-30-3	OCZ TECHNOLOGY GROUP IN		04/09/2013	MORGAN STANLEY	5,220.000	8,567		9,388	9,970	25,680			25,680		9,396		(829)	(829)			L
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		U
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		U
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)			U
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		U
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		U
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		U
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			U
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		U
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		U
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)			U
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		L
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			U
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			L
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		L
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		L
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		U
682189-10-5	ON SEMICONDUCTOR CORP		04/09/2013	MORGAN STANLEY	33,520.000	280,161		268,742	236,316	38,610			38,610		268,742		11,419	11,419			L
G67742-10-9	ONEBEACON INSURANCE GROUP LT		04/10/2013	UNION BANK OF SWITZERLAND	3,060.000	42,317		41,371	42,534	4,147			4,147		41,371		946	946	643		L
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		L
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		U
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		U
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		U
68372A-10-4	OPEN TABLE		04/09/2013	MORGAN STANLEY	800.000	49,274		43,914	39,040	4,874			4,874		43,914		5,360	5,360			L
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		U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
68375Q-40-3	OPLINK COMMUNICATIONS INC		04/09/2013	UNION BANK OF SWITZERLAND	440.000	7,066		7,216	6,855	1,838			1,838		7,216		(150)	(150)			L
68401H-10-4	OPTIMER PHARMACEUTICALS INC		04/09/2013	MORGAN STANLEY	4,140.000	60,748		49,117	37,467	11,650			11,650		49,117		11,631	11,631			L
68389X-10-5	ORACLE CORP COM		05/31/2013	Various	125,128.000	4,153,203		3,596,158	4,004,398	(494,096)			(494,096)		3,596,197		557,006	557,006			L
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			U
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)			U
68554V-10-8	ORASURE TECHNOLOGIES INC		04/09/2013	MORGAN STANLEY	1,660.000	8,410		8,964	11,919	1,399			1,399		8,964		(554)	(554)			L
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			L
685691-40-4	ORCHARD SUPPLY HARDWARE CLASS A		04/09/2013	MORGAN STANLEY	16.000	63		63	119	170			170		63						L
67103H-10-7	OREILLY AUTOMOTIVE INC		05/31/2013	GOLDMAN, SACHS & CO.	878.000	95,621		54,371	78,511	(24,140)			(24,140)		54,371		41,251	41,251			L
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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			U
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	888		U
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		U
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)			U
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		U
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		U
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			L
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			L
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		U
693718-10-8	PACCAR INC		04/09/2013	MORGAN STANLEY	25,160.000	1,233,235		1,112,363	1,137,484	16,045			16,045		1,112,363		120,872	120,872	5,032		L
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		U
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		U
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		U
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		U
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		U
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)			U
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		L
697529-30-3	PALOMAR MEDICAL TECHNOLOGIES INC		06/27/2013	Various	300.000	4,031		2,386	2,763	(377)			(377)		2,386		1,644	1,644			L
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)	1,620		U
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		U
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			U
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		U
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		U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
H60477-20-7	PARGESA HOLDING INH	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		U
700416-20-9	PARK ELECTROCHEMICAL CORP		04/10/2013	MORGAN STANLEY	2,540.000	61,441		64,364	65,354	10,707			10,707		64,364		(2,923)	(2,923)	6,858		L
700658-10-7	PARK NATIONAL CORP		04/10/2013	MORGAN STANLEY	1,360.000	91,648		94,387	87,897	7,322			7,322		94,387		(2,740)	(2,740)	1,278		L
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		U
701094-10-4	PARKER HAN NIFIN CORP COM	D	04/09/2013	MORGAN STANLEY	8,500.000	770,517		673,180	723,010	(41,020)			(41,020)		673,180		97,337	97,337	3,655		L
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		U
Y67202-10-4	PARKWAY LIFE REAL ESTATE INVESTMENT TRUS	D	05/31/2013	Various	101,000.000	201,442		93,808	177,773	(59,172)			(59,172)	(24,608)	93,808	11,330	96,304	107,634	3,571		U
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			U
G6852T-10-5	PARTNERRE LTD		04/10/2013	UNION BANK OF SWITZERLAND	3,440.000	314,195		264,068	276,886	(12,818)			(12,818)		264,068		50,127	50,127	2,202		L
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		U
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		U
703395-10-3	PATTERSON COS INC		04/10/2013	UNION BANK OF SWITZERLAND	6,620.000	242,603		204,328	226,603	(22,275)			(22,275)		204,328		38,275	38,275	979		L
703481-10-1	PATTERSON UTI ENERGY INC		04/09/2013	MORGAN STANLEY	12,600.000	296,746		272,174	234,738	40,685			40,685		272,174		24,572	24,572	630		L
704326-10-7	PAYCHEX INC		05/31/2013	Various	1,443.000	53,721		41,595	44,935	(3,340)			(3,340)		41,595		12,126	12,126			L
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			U
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		U
69327R-10-1	PDC ENERGY INC		04/09/2013	MORGAN STANLEY	280.000	13,277		13,313	9,299	4,014			4,014		13,313		(36)	(36)			L
704549-10-4	PEABODY ENERGY		04/09/2013	MORGAN STANLEY	16,020.000	337,667		338,823	426,292	37,647			37,647		338,823		(1,156)	(1,156)	1,362		L
705573-10-3	PEGASYSTEMS INC		04/09/2013	MORGAN STANLEY	1,300.000	35,769		36,504	29,484	14,415			14,415		36,504		(735)	(735)	39		L
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		U
70706P-10-4	PENGROWTH ENERGY CORP	C	05/31/2013	ITG, INC CANADA	31,470.000	160,164		160,455	156,449	114,535			114,535	(1,288)	160,455	(4,876)	4,585	(291)	6,353		U
707882-10-6	PENN VIRGINIA CORP		04/09/2013	MORGAN STANLEY	5,760.000	22,927		23,270	25,402	6,682			6,682		23,270		(344)	(344)			L
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		U
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT TRUST		04/03/2013	DISTRIBUTION	0.000	1,350		94							94		1,256	1,256			L
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		L
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		L
713278-10-9	PEPBOYS MANNY MOE & JACK		04/10/2013	UNION BANK OF SWITZERLAND	4,140.000	47,770		48,811	40,696	8,985			8,985		48,811		(1,040)	(1,040)			L
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		L
713448-10-8	PEPSICO INC.		05/31/2013	Various	89,157.000	7,064,517		5,838,509	6,101,014	(262,505)			(262,505)		5,838,509		1,226,009	1,226,009	95,844		L
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		U
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)			U
71647M-10-1	PETROBANK ENERGY & RESOURCES LTD	C	05/31/2013	ITG, INC CANADA	7,800.000	3,968		5,822	97,138	(23,329)			(23,329)	(3,615)	5,822	(6)	(1,848)	(1,854)			U
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		U
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		U
716748-10-8	PETROSQUEST ENERGY INC		04/09/2013	MORGAN STANLEY	6,440.000	27,125		28,594	31,878	8,615			8,615		28,594		(1,468)	(1,468)			L
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			L
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		U
717081-10-3	PFIZER INC		06/21/2013	Various	49,925.000	1,483,548		852,145	1,252,119	(399,974)			(399,974)		852,145		631,403	631,403	15,933		L
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)			U
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		L
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			L
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		U
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)			U
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		L
J63825-14-5	PIONEER CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	26,600.000	58,363		66,456	65,835	35,014			35,014	(1,715)	66,456	(7,940)	(154)	(8,093)			U
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		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
724479-10-0	PITNEY BOWES INC		04/09/2013	MORGAN STANLEY	18,280.000	273,165		249,339	194,499	54,840			54,840		249,339		23,826	23,826	6,855		L
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		L
729132-10-0	PLEXUS CORP		04/09/2013	MORGAN STANLEY	2,760.000	70,737		67,096	71,208	5,865			5,865		67,096		3,642	3,642			L
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		L
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		L
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		U
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			L
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		U
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		U
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		U
73927C-10-0	POWER FINANCIAL CORP	C	05/31/2013	ITG, INC CANADA	9,000.000	271,312		265,230	246,219	35,229			35,229	6,471	265,230	(16,749)	22,831	6,082	5,336		U
739276-10-3	POWER INTEGRATIONS INC		04/09/2013	MORGAN STANLEY	1,620.000	68,043		64,551	54,448	10,103			10,103		64,551		3,492	3,492	130		L
73930R-10-2	POWER-ONE INC		04/09/2013	MORGAN STANLEY	5,840.000	24,500		24,236	24,002	4,915			4,915		24,236		264	264			L
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		L
69351T-10-6	PPL CORP		04/10/2013	UNION BANK OF SWITZERLAND	39,380.000	1,248,281		1,064,489	1,127,449	(62,955)			(62,955)		1,064,495		183,786	183,786	28,649		L
74005P-10-4	PRAXAIR INC.		04/09/2013	MORGAN STANLEY	14,916.000	1,661,587		1,345,249	1,632,556	(287,307)			(287,307)		1,345,249		316,338	316,338	8,950		L
740189-10-5	PRECISION CASTPARTS CORP COM		04/09/2013	MORGAN STANLEY	7,620.000	1,409,562		1,064,964	1,443,380	(378,414)			(378,414)		1,064,967		344,595	344,595	229		L
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		U
740585-10-4	PREMIERE GLOBAL SERVICES INC.		04/10/2013	UNION BANK OF SWITZERLAND	3,385.000	38,160		23,966	33,105	(9,140)			(9,140)		23,966		14,195	14,195			L
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			L
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	1,274		U
07519-10-8	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		U
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		L
742718-10-9	PROCTER & GAMBLE CO		04/09/2013	MORGAN STANLEY	89,126.000	6,977,875		5,335,341	6,050,764	(715,423)			(715,423)		5,335,341		1,642,534	1,642,534	50,089		L
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		L
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		U
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		L
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		U
74365A-10-1	PROTALIX BIOTHERAPEUTICS INC		04/10/2013	UNION BANK OF SWITZERLAND	6,260.000	34,839		34,367	32,489	2,254			2,254		34,367		471	471			L
744028-10-1	PROVIDENT NEW YORK BANKCORP		06/07/2013	CHEEVERS	200.000	1,875		1,164	1,862	(698)			(698)		1,164		711	711	24		L
744320-10-2	PRUDENTIAL FINL INC		04/09/2013	MORGAN STANLEY	34,460.000	1,945,437		1,941,800	1,837,752	111,828			111,828		1,941,800		3,637	3,637	13,784		L
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		U
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		04/10/2013	UNION BANK OF SWITZERLAND	35,140.000	1,224,918		1,120,977	1,075,284	45,693			45,693		1,120,977		103,941	103,941	12,650		L
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			L
07974-10-5	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			U
78063-11-4	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		U
74733V-10-0	QEP RESOURCES INC		04/09/2013	MORGAN STANLEY	13,020.000	407,146		402,338	394,115	33,441			33,441		402,339		4,806	4,806	260		L
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			L
747525-10-3	QUALCOMM INC		04/09/2013	MORGAN STANLEY	73,102.000	4,818,045		3,339,202	4,533,786	(1,194,584)			(1,194,584)		3,339,202		1,478,843	1,478,843	18,276		L
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			L
747906-20-4	QUANTUM CORP		04/09/2013	MORGAN STANLEY	17,620.000	22,428		22,554	21,849	4,861			4,861		22,554		(126)	(126)			L
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		U
74834L-10-0	QUEST DIAGNOSTICS INC		04/09/2013	UNION BANK OF SWITZERLAND	3,520.000	199,633		193,953	205,110	(11,157)			(11,157)		193,953		5,679	5,679	2,112		L
74837R-10-4	QUICKSILVER RESOURCES INC		04/09/2013	MORGAN STANLEY	9,200.000	24,079		20,700	26,312	16,928			16,928		20,700		3,379	3,379			L
748740-10-0	QUINSTREET INC		04/09/2013	MORGAN STANLEY	3,180.000	19,264		18,985	21,370	12,975			12,975		18,985		279	279			L
749227-60-9	RAIT FINANCIAL TRUST		04/01/2013	DISTRIBUTION	0.000	36		36							36						L
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		U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		L
07982Y-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		U
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		L
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		U
754212-10-8	RAVEN INDUSTRIES INC		04/09/2013	UNION BANK OF SWITZERLAND	440.000	13,801		13,237	11,598	1,638			1,638		13,237		564	564	53		L
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		L
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		L
756109-10-4	REALTY INCOME CORP		05/31/2013	GOLDMAN, SACHS & CO.	2,123.000	96,489		98,787							98,787		(2,298)	(2,298)	770		L
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			L
758849-10-3	REGENCY CENTERS CORPORATION		04/10/2013	UNION BANK OF SWITZERLAND	5,200.000	280,440		191,486	245,024	(49,643)			(49,643)		191,486		88,955	88,955	(962)		L
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		L
758932-10-7	REGIS CORP		04/10/2013	UNION BANK OF SWITZERLAND	4,700.000	84,332		85,493	79,524	9,544			9,544		85,493		(1,161)	(1,161)	282		L
08050H-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		U
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		05/31/2013	Various	3,158.000	271,457		225,560	256,619	(31,056)			(31,056)		225,564		45,893	45,893	884		L
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			U
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		U
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			U
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			L
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		U
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		U
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			U
J64683-14-7	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		U
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		U
766559-60-3	RIGEL PHARMACEUTICALS INC		04/09/2013	MORGAN STANLEY	7,600.000	34,357		51,604	49,400	7,532			7,532		51,604		(17,247)	(17,247)			L
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		U
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		U
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		U
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)	1,346		U
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		L
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		L
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			L
773903-10-9	ROCKWELL AUTOMATION INC		04/09/2013	MORGAN STANLEY	8,660.000	759,165		731,837	727,353	78,376			78,376		731,838		27,327	27,327	4,070		L
774341-10-1	ROCKWELL COLLINS INC		04/10/2013	UNION BANK OF SWITZERLAND	12,120.000	766,210		765,014	705,020	72,144			72,144		765,014		1,196	1,196	3,636		L
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	1,470		U
775043-10-2	ROFIN SINAR TECHNOLOGIES INC		04/09/2013	MORGAN STANLEY	2,400.000	61,941		62,806	52,032	17,074			17,074		62,806		(865)	(865)			L
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		U
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		U
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		U
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		U
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		L
778296-10-3	ROSS STORES, INC.		05/31/2013	Various	44,760.000	2,878,017		2,369,312	651,966	(236,368)			(236,368)		2,369,313		508,704	508,704	2,047		L
G7665A-10-1	ROWAN COMPANIES PLC		04/09/2013	MORGAN STANLEY	8,220.000	274,975		283,690	257,039	64,542			64,542		283,692		(8,717)	(8,717)			L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		U
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		L
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	5,806		U
749660-10-6	RPC INC		04/09/2013	MORGAN STANLEY	1,110.000	16,477		16,839	13,586	4,594			4,594		16,839		(362)	(362)	111		L
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)			U
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		U
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		U
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		U
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			L
783859-10-1	S T BANCORP INC		04/09/2013	MORGAN STANLEY	680.000	12,131		12,607	12,288	2,567			2,567		12,607		(476)	(476)	102		L
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		U
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			U
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		L
78390X-10-1	SAIC INC		05/31/2013	Various	221,537.000	3,212,219		3,089,604	224,815	18,336			18,336		3,089,604		122,615	122,615	24,628		L
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)			U
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	499		U
79377W-10-8	SAKS HOLDINGS INC		04/09/2013	MORGAN STANLEY	4,340.000	50,785		49,689	45,613	4,075			4,075		49,689		1,096	1,096			L
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			L
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			L
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
J6858G-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		U
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			U
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		U
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		U
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			U
804137-10-7	SAUER DANFOSS INC	R	04/12/2013	MERGER	300.000	17,550		8,934	16,011	(7,077)			(7,077)		8,934		8,616	8,616	210		L
804395-10-1	SAUL CENTERS		04/12/2013	Various	1,780.000	78,831		77,625	76,166	2,599			2,599		77,625		1,206	1,206	(449)		L
80517Q-10-0	SAVIENT PHARMACEUTICALS		04/09/2013	MORGAN STANLEY	8,360.000	6,141		6,688	8,778	9,865			9,865		6,688		(547)	(547)			L
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		U
78388J-10-6	SBA COMMUNICATIONS CORP CL A		05/31/2013	Various	133.000	10,011		4,802	9,446	(4,643)			(4,643)		4,802		5,208	5,208			L
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		U
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		L
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		U
806037-10-7	SCANSOURCE INC		04/09/2013	MORGAN STANLEY	1,520.000	40,994		42,894	48,290	1,315			1,315		42,894		(1,900)	(1,900)			L
806373-10-6	SCHAWK INC		06/07/2013	CHEEVERS	300.000	3,624		3,192	3,948	(756)			(756)		3,192		432	432	24		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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			L
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		U
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		U
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		U
806857-10-8	SCHLUMBERGER LTD		04/09/2013	MORGAN STANLEY	91,406.000	6,894,490		6,590,401	6,333,522	753,637			753,637		6,590,415		304,075	304,075	53,701		L
810186-10-6	SCOTTS MIRACLE GRO CO		04/09/2013	MORGAN STANLEY	3,200.000	143,183		138,368	140,960	12,497			12,497		138,368		4,815	4,815	1,040		L
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		L
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)			U
811904-10-1	SEACOR HOLDINGS INC		04/09/2013	UNION BANK OF SWITZERLAND	560.000	41,503		41,261	46,928	8,933			8,933		41,261		242	242			L
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			L
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			L
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			L
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		L
81234D-10-9	SEARS CANADA INC		04/09/2013	UNION BANK OF SWITZERLAND	1,310.000	12,486		12,655	13,192	1,518			1,518		12,655		(169)	(169)			U
812350-10-6	SEARS HLDG S CORP COM		04/09/2013	MORGAN STANLEY	3,060.000	155,105		152,908	126,562	72,705			72,705		152,908		2,197	2,197			L
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
816922-10-8	SEMAFO INC	C	05/31/2013	ITG, INC CANADA	19,600.000	37,605		49,002	67,321	9,517			9,517	(2,955)	49,002	291	(11,689)	(11,398)	339		U
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		U
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		U
816851-10-9	SEMPRA ENERGY		04/10/2013	UNION BANK OF SWITZERLAND	12,040.000	987,095		621,650	854,118	(232,467)			(232,467)		621,650		365,445	365,445	14,809		L
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		04/15/2013	DISTRIBUTION	0.000	408		408							408						L
N7902X-10-6	SENSATA TECHNOLOGIES HOLDING		04/09/2013	MORGAN STANLEY	3,020.000	97,093		99,267	98,090	8,254			8,254		99,267		(2,174)	(2,174)			L
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		U
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			U
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		L
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		U
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		U
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		U
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		U
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)			U
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			U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		U
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		U
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		U
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		U
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		U
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			U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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			U
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		U
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		U
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		U
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			U
82568P-30-4	SHUTTERFLY INC		04/09/2013	MORGAN STANLEY	1,520.000	66,071		66,406	45,402	27,222			27,222		66,406		(335)	(335)			L
826917-10-6	SIGA TECHNOLOGIES INC		06/07/2013	CHEEVERS	600.000	1,959		1,934	1,572	362			362		1,934		25	25			L
826552-10-1	SIGMA ALDR ICH 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		L
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		U
826919-10-2	SILICON LABORATORIES		04/10/2013	UNION BANK OF SWITZERLAND	3,220.000	132,689		133,179	134,628	17,456			17,456		133,179		(490)	(490)			L
82735Q-10-2	SILVER BAY REALTY TRUST CORP		05/08/2013	Various	0.590	11		8							8		4	4			L
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)			U
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)	4,012		U
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		U
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		U
828806-10-9	SIMON PPTY GROUP INC		04/09/2013	MORGAN STANLEY	15,113.000	2,555,184		1,577,981	2,389,214	(811,223)			(811,223)		1,577,991		977,193	977,193	17,380		L
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			U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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)			U
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		U
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		U
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		U
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		U
82967N-10-8	SIRIUS XM RADIO 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			L
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			U
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		U
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		U
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		U
W8582D-10-5	SKISTAR AB	D	05/31/2013	Various	346.100	3,991		3,251							3,251	717	22	739	(1,246)		U
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		U
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		U
83088M-10-2	SKYWORKS SOLUTIONS INC		04/09/2013	MORGAN STANLEY	6,400.000	135,185		140,992	129,920	63,829			63,829		140,992		(5,807)	(5,807)			L
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		U
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			L
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)			U
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		L
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		U
J75963-10-8	SOFTBANK CORP COMMON STOCK	D	05/31/2013	Various	57,034.000	2,948,175		1,731,055	2,071,239	(286,188)			(286,188)	(53,962)	1,731,055	(215,492)	1,432,613	1,217,121	10,855		U
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		U
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		U
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		U
835460-10-6	SONIC SOLUTIONS		05/09/2013	Various	0.000	55											55	55			L
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		L
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)			U
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			L
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		U
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		U
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		U
835898-10-7	SOTHEBY'S		04/09/2013	MORGAN STANLEY	920.000	32,672		34,417	30,930	17,897			17,897		34,417		(1,745)	(1,745)			L
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		U
84470P-10-9	SOUTHSIDE BANCSHARES INC		05/15/2013	Various	0.500	174		183							183		(8)	(8)			L
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		L
845467-10-9	SOUTHWESTERN ENERGY CO		04/09/2013	MORGAN STANLEY	26,440.000	1,005,702		985,154	883,360	155,198			155,198		985,154		20,548	20,548			L
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		U
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		U
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		U
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		L
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		04/09/2013	MORGAN STANLEY	8,900.000	170,752		169,011	151,033	44,233			44,233		169,011		1,741	1,741			L
852061-10-0	SPRINT NEX TEL CORP COM SER 1		04/09/2013	MORGAN STANLEY	204,240.000	1,280,495		524,897	1,158,041	(633,144)			(633,144)		524,897		755,598	755,598			L
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		L
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		U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		U
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		U
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)			U
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		U
790849-10-3	ST JUDE MEDICAL INC		04/09/2013	MORGAN STANLEY	21,540.000	887,717		837,262	778,456	101,766			101,766		837,262		50,455	50,455	10,339		L
852857-20-0	STAMPS.COM		04/09/2013	MORGAN STANLEY	1,180.000	29,227		29,463	29,736	2,791			2,791		29,465		(238)	(238)			L
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		L
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		U
855030-10-2	STAPLES INC.		04/09/2013	MORGAN STANLEY	39,080.000	525,962		524,844	445,512	130,527			130,527		524,844		1,118	1,118	4,690		L
855244-10-9	STARBUCKS CORP		04/09/2013	MORGAN STANLEY	42,780.000	2,456,642		1,342,807	2,293,864	(951,043)			(951,043)		1,342,821		1,113,821	1,113,821	8,984		L
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		U
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		U
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			L
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		L
R8412T-10-2	STATOIL ASA CMN 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		U
784774-10-1	STEC INC		04/09/2013	MORGAN STANLEY	3,680.000	14,958		16,266	18,142	16,597			16,597		16,266		(1,307)	(1,307)			L
858119-10-0	STEEL DYNAMICS INC		04/09/2013	MORGAN STANLEY	15,820.000	240,735		240,221	217,209	25,340			25,340		240,221		514	514	3,322		L
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		U
860630-10-2	STIFEL FINANCIAL CORP		04/09/2013	MORGAN STANLEY	4,110.000	135,595		142,494	131,397	27,407			27,407		142,494		(6,898)	(6,898)			L
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		U
86183P-10-2	STONERIDGE INC		04/09/2013	MORGAN STANLEY	2,320.000	16,927		17,698	11,878	6,930			6,930		17,702		(775)	(775)			L
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)			U
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		U
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			U
863236-10-5	STRAYER EDUCATION INC		04/09/2013	MORGAN STANLEY	880.000	40,674		42,574	49,430	18,173			18,173		42,574		(1,901)	(1,901)			L
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		L
864159-10-8	STURM RUGER & CO INC		05/17/2013	CABRERA CAPITAL MARKETS INC	400.000	20,502		10,878	18,160	(7,282)			(7,282)		10,878		9,624	9,624	358		L
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		U
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		U
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		U
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		U
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			U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		U
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		U
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		U
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		U
B66796-10-5	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		U
B6722A-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			L
B67224-10-7	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		U
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		U
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)			U
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		U
B67652-40-6	SUNPOWER CORP	R	04/09/2013	MORGAN STANLEY	40.000	456		224	225						224		232	232			L
Y82954-10-1	SUNTEC REIT	D	05/31/2013	Various	177,000.000	241,757		197,464	242,713	(26,303)			(26,303)	(18,199)	197,464	8,346	35,946	44,293	5,037		U
B67914-10-3	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		L
B6800U-10-4	SUPER MICRO COMPUTER INC		04/09/2013	MORGAN STANLEY	400.000	4,051		4,516	4,080	2,481			2,481		4,516		(465)	(465)			L
B68157-10-8	SUPERIOR ENERGY SERVICES INC		04/09/2013	MORGAN STANLEY	548.000	13,945		14,232	11,355	7,189			7,189		14,232		(287)	(287)			L
B6828P-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		U
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		U
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		U
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		U
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	05/31/2013	UBS AG	46,599.000	1,162,853		572,353	1,009,993	(368,966)			(368,966)	(68,673)	572,353	23,480	567,019	590,499	27,346		U
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		U
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		U
W3222Z-23-6	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		U
B70738-10-1	SWIFT ENERGY CO.		04/09/2013	MORGAN STANLEY	3,520.000	52,545		52,129	54,173	71,377			71,377		52,131		414	414			L
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		U
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		U
B70808-10-2	SWISHER HYGIENE INC		04/09/2013	MORGAN STANLEY	11,080.000	13,081		14,277	19,390	5,540			5,540		14,293		(1,212)	(1,212)			L
H7354Q-13-5	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		U
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		U
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		U
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		U
B71206-40-5	SYCAMORE NETWORKS INC		04/09/2013	UNION BANK OF SWITZERLAND	3,080.000	1,126		1,140	6,899	1,386			1,386		1,140		(14)	(14)	5,575		U
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			U
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		U
B71237-10-3	SYKES ENTERPRISES INC		04/10/2013	UNION BANK OF SWITZERLAND	3,900.000	59,542		62,244	59,358	18,988			18,988		62,244		(2,702)	(2,702)			L
B71503-10-8	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			L
B7157B-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			L
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		L
B71829-10-7	SYSCO CORP		04/10/2013	UNION BANK OF SWITZERLAND	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		L
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		U
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		U
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		L
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		U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
B73868-10-3	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)			U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
B7425E-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		U
B75465-10-6	TANGER FACTORY OUTLETS		04/26/2013	DISTRIBUTION	0.000	4		2							2		3	3			L
B7612G-10-1	TARGA RES CORP		05/21/2013	GOLDMAN, SACHS & CO.	1,700.000	115,937		115,255							115,255		682	682			L
B7611R-30-6	TARGACEPT INC		04/09/2013	MORGAN STANLEY	2,680.000	11,464		11,470	11,738	1,983			1,983		11,470		(6)	(6)			L
B76511-10-6	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)			U
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		U
B7236Y-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		L
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		U
H84989-10-4	TE CONNECTIVITY LTD		04/09/2013	MORGAN STANLEY	31,720.000	1,313,432		1,025,172	1,177,446	(152,274)			(152,274)		1,025,172		288,260	288,260	6,661		L
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		U
B78742-20-4	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		U
B78895-20-0	TECUMSEH PRODUCTS CO - CL A		06/07/2013	CHEEVERS	200.000	2,005		1,004	924	80			80		1,004		1,001	1,001			L
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		U
W95878-17-4	TELE2 AB B-REDEMPTION SHARES	D	05/31/2013	UBS AG	19,608.000	82,397		80,023							80,023	2,690	(316)	2,374			L
S897C7-33-5	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		U
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		U
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		U
B79433-82-9	TELEPHONE & DATA SYSTEMS, INC.		04/09/2013	MORGAN STANLEY	3,539.000	73,492		74,567	78,353	40,111			40,111		74,567		(1,075)	(1,075)	451		L
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		U
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		U
B79664-10-0	TELLABS INC		04/09/2013	MORGAN STANLEY	30,700.000	61,190		64,163	69,996	71,531			71,531		64,163		(2,973)	(2,973)			L
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		U
B7971M-10-3	TELUS CORP	C	05/31/2013	ITG, INC CANADA	50,000.000	1,739,952		1,018,441	542,663	(238,995)			(238,995)	(32,450)	1,018,441	(18,288)	739,798	721,510	17,965		U
H8547Q-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		U
B8023U-10-1	TEMPUR PEDIC INTL		04/09/2013	MORGAN STANLEY	1,820.000	85,738		90,327	57,312	36,243			36,243		90,327		(4,589)	(4,589)			L
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)			U
B8076W-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			L
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		U
B8164L-10-0	TESSERA TECHNOLOGIES INC		04/10/2013	UNION BANK OF SWITZERLAND	4,200.000	82,478		78,750	68,964	13,144			13,144		78,750		3,728	3,728	420		L
B81624-20-9	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)	17,478		L
B82508-10-4	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		L
B83203-10-1	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		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		U
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			U
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		U
25659P-40-2	THE DOLAN COMPANY		04/09/2013	MORGAN STANLEY	2,780.000	5,619		6,644	10,814	2,057			2,057		6,644		(1,025)	(1,025)			L
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			U
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		L
698657-10-3	THE PANTRY INC		04/10/2013	UNION BANK OF SWITZERLAND	2,960.000	39,393		36,911	35,905	5,628			5,628		36,911		2,482	2,482			L
H8394 9-14-1	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		U
88338T-10-4	THERAVANCE		04/09/2013	MORGAN STANLEY	1,040.000	23,470		24,565	23,161	5,831			5,831		24,565		(1,095)	(1,095)			L
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		L
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		U
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			U
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		U
88632Q-10-3	TIBCO SOFTWARE INC		04/09/2013	MORGAN STANLEY	3,120.000	61,193		63,086	68,671	18,078			18,078		63,086		(1,893)	(1,893)			L
886423-10-2	TIDEWATER, INC.		04/09/2013	MORGAN STANLEY	3,660.000	184,597		184,830	163,529	22,413			22,413		184,830		(233)	(233)	915		L
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		L
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		U
88732J-20-7	TIME WARNER CABLE INC		04/09/2013	MORGAN STANLEY	17,641.000	1,670,250		1,104,857	1,714,529	(609,672)			(609,672)		1,104,857		565,392	565,392	11,467		L
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		L
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			L
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		U
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		U
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		U
J84377-10-0	TODA CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	22,000.000	60,040		51,712	66,663	11,884			11,884	(1,725)	51,712	(6,186)	14,514	8,327	1,028		U
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		U
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		U
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		U
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		U
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			U
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		U
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		U
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		U
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		U
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		U
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			U
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		U
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		U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		U
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			U
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		U
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		U
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		U
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		U
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		U
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			L
Q9104H-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		U
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		U
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		04/18/2013	DIRECT	0.900	28		21							21		7	7			L
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)	2,303		U
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		U
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			U
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		U
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		U
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		U
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		L
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			L
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		U
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		U
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		U
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		U
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		U
891906-10-9	TOTAL SYSTEM SERVICES INC		05/31/2013	Various	5,742.000	134,986		89,105	122,994	(33,889)			(33,889)		89,105		45,881	45,881	574		L
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		U
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		U
G8988C-10-5	TOWER GROUP INTERNATIONAL LTD		04/09/2013	MORGAN STANLEY	3,942.000	73,205		72,730	61,826	13,001			13,001		72,730		475	475	652		L
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)			U
89214P-10-9	TOWNE BANK		04/10/2013	UNION BANK OF SWITZERLAND	3,000.000	43,950		44,910	46,470	909			909		44,910		(960)	(960)	270		L
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		U
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		U

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		U
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)			U
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		U
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		U
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		U
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		U
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		L
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		U
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		U
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)	6,704		U
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		U
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		U
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		U
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			U
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			U
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		U
89469A-10-4	TREEHOUSE FOODS INC		04/10/2013	UNION BANK OF SWITZERLAND	900.000	55,050		54,980	46,917	8,063			8,063		54,980		70	70			L
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		U
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		U
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		U
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		U
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		U
89674K-10-3	TRIQUINT SEMICONDUCTOR		04/09/2013	MORGAN STANLEY	13,900.000	69,250		70,195	67,276	30,841			30,841		70,195		(945)	(945)			L
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			U
89784N-10-4	TRUE RELIGION APPAREL INC		04/09/2013	MORGAN STANLEY	1,980.000	50,869		51,698	50,332	6,177			6,177		51,698		(829)	(829)			L
89785X-10-1	TRUEBLUE INC.		04/09/2013	MORGAN STANLEY	3,900.000	77,675		72,836	61,425	11,411			11,411		72,836		4,840	4,840			L
898349-10-5	TRUSTCO BANK CORP NY		04/10/2013	MORGAN STANLEY	15,440.000	82,070		86,155	81,523	5,916			5,916		86,155		(4,086)	(4,086)	2,027		L
87264S-10-6	TRW AUTOMOTIVE HOLDINGS		04/09/2013	MORGAN STANLEY	7,960.000	434,114		419,641	426,736	(6,847)			(6,847)		419,641		14,473	14,473			L
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		U
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		U
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		U
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		U
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		U
87305R-10-9	TTM TECHNOLOGIES INC		04/09/2013	MORGAN STANLEY	4,640.000	33,466		35,264	42,688	20,715			20,715		35,264		(1,798)	(1,798)			L
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)			U
90187B-10-1	TWO HARBORS INVESTMENT CORP		04/30/2013	DISTRIBUTION	0.000	(8)		(8)							(8)						L
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		L
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		L
J93796-10-0	UBE INDUSTRIES	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	72,000.000	141,631		141,672	171,538	43,110			43,110	(7,619)	141,672	(14,618)	14,577	(41)	3,365		U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
H89231-33-8	UBS AG CHF0.1	D	05/31/2013	Various	252,075.000	4,510,362		4,346,642	3,929,766	775,245			775,245	(358,369)	4,346,642	217,014	(53,294)	163,720			U
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		U
902748-10-2	UIL HOLDINGS CORPORATION		05/17/2013	CABRERA CAPITAL MARKETS INC	800.000	33,051		25,862	28,648	(2,786)			(2,786)		25,862		7,189	7,189	691		L
903914-10-9	ULTRA PETROLEUM CORP		04/09/2013	MORGAN STANLEY	10,227.000	213,232		205,563	185,416	69,850			69,850		205,563		7,670	7,670			L
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			U
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		U
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		L
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		U
909214-30-6	UNISYS CORP		04/09/2013	MORGAN STANLEY	3,260.000	68,436		74,165	56,398	26,051			26,051		74,165		(5,729)	(5,729)			L
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			L
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)			U
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		L
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		U
912909-10-8	UNITED STATES STEEL CORP		04/09/2013	MORGAN STANLEY	6,560.000	118,146		127,920	156,587	(12,202)			(12,202)		127,920		(9,774)	(9,774)	328		L
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		L
91307C-10-2	UNITED THERAPEUTICS CORP		04/10/2013	UNION BANK OF SWITZERLAND	1,400.000	84,130		85,218	74,788	15,012			15,012		85,218		(1,088)	(1,088)			L
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	3,212		U
91324P-10-2	UNITEDHEALTH GROUP INC		04/09/2013	MORGAN STANLEY	50,820.000	3,162,082		2,105,664	2,756,477	(650,798)			(650,798)		2,105,679		1,056,403	1,056,403	10,799		L
91347P-10-5	UNIVERSAL DISPLAY CORP		04/09/2013	MORGAN STANLEY	1,920.000	58,264		56,429	49,190	57,269			57,269		56,429		1,835	1,835			L
913915-10-4	UNIVERSAL TECHNICAL INST		04/10/2013	UNION BANK OF SWITZERLAND	2,420.000	27,518		30,565	24,297	6,631			6,631		30,565		(3,046)	(3,046)	242		L
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		L
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		U
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			U
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)			U
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			L
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		L
917286-20-5	URSTADT BIDDLE CL A		04/03/2013	DISTRIBUTION	0.000	22		22							22						L
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		L
911684-10-8	US CELLULAR CORP		04/10/2013	UNION BANK OF SWITZERLAND	700.000	25,640		25,200	24,668	3,727			3,727		25,200		440	440			L
90341G-10-3	USA MOBILITY INC		04/09/2013	MORGAN STANLEY	3,320.000	41,278		44,056	38,778	6,474			6,474		44,056		(2,778)	(2,778)	415		L
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		U
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		U
G87210-10-3	UTI WORLDWIDE INC		04/09/2013	MORGAN STANLEY	6,960.000	98,668		100,781	93,264	30,960			30,960		100,781		(2,113)	(2,113)			L
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			U
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		L
919794-10-7	VALLEY NATIONAL BANCORP		04/09/2013	MORGAN STANLEY	16,239.000	159,936		166,287	151,023	48,365			48,365		166,287		(6,351)	(6,351)	5,278		L
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			L
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			L
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)			L
92276F-10-0	VENTAS INC		04/10/2013	UNION BANK OF SWITZERLAND	19,520.000	1,483,560		980,590	1,263,334	(282,742)			(282,742)		980,592		502,968	502,968	13,078		L
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		U
92337F-10-7	VERDE REALTY PRIVATE REIT		04/03/2013	Various	0.000	203,450											203,450	203,450			U
92342Y-10-9	VERIFONE SYSTEMS INC		04/09/2013	MORGAN STANLEY	5,760.000	118,018		119,113	170,957	90,311			90,311		119,117		(1,099)	(1,099)			L
92343E-10-2	VERISIGN INC.		04/10/2013	UNION BANK OF SWITZERLAND	8,700.000	398,723		273,328	337,734	(64,406)			(64,406)		273,328		125,395	125,395			L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
92343V-10-4	VERIZON COMMUNICATIONS		05/31/2013	Various	4,502.000	218,487		135,332	194,802	(59,470)			(59,470)		135,332		83,155	83,155	4,637		L
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		U
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			L
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			U
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		L
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		L
92552V-10-0	VIASAT INC		04/09/2013	MORGAN STANLEY	80.000	3,752		3,188	3,112	76			76		3,188		564	564			L
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		L
92826C-83-9	VISA INC		04/09/2013	MORGAN STANLEY	12,181.000	2,007,256		974,288	1,846,396	(872,107)			(872,107)		974,289		1,032,966	1,032,966	4,020		L
928563-40-2	VM WARE INC		04/09/2013	MORGAN STANLEY	6,560.000	503,989		509,208	617,558	(62,155)			(62,155)		509,210		(5,221)	(5,221)			L
92858J-10-8	VOCUS INC		04/09/2013	MORGAN STANLEY	100.000	1,325		1,415	1,738	914			914		1,415		(90)	(90)			L
928645-10-0	VOLCANO CORP		04/09/2013	MORGAN STANLEY	1,280.000	27,840		28,493	30,221	4,015			4,015		28,493		(653)	(653)			L
928708-10-6	VOLTERRA SEMICONDUCTOR CORP		04/09/2013	MORGAN STANLEY	1,940.000	27,004		27,548	33,310	13,168			13,168		27,548		(544)	(544)			L
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		U
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			L
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		L
918284-10-0	VSE CORP		06/07/2013	CHEEVERS	100.000	3,450		2,530	2,451	79			79		2,530		920	920	16		L
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		U
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		L
92922P-10-6	W & T OFFSHORE		04/09/2013	MORGAN STANLEY	3,120.000	42,051		44,296	50,014	12,648			12,648		44,304		(2,253)	(2,253)	250		L
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		U
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		U
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		L
931142-10-3	WAL-MART STORES		04/10/2013	UNION BANK OF SWITZERLAND	33,893.000	2,640,946		1,709,556	2,312,519	(602,963)			(602,963)		1,709,556		931,390	931,390	15,930		L
G94368-10-0	WARNER CHILCOTT PLC		04/09/2013	MORGAN STANLEY	14,480.000	195,787		196,204	174,339	101,750			101,750		196,204		(417)	(417)			L
939640-10-8	WASHINGTON POST CO CL 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			L
938824-10-9	WASHINGTON FEDERAL		04/09/2013	MORGAN STANLEY	8,600.000	145,848		150,500	145,082	17,888			17,888		150,500		(4,652)	(4,652)	774		L
939653-10-1	WASHINGTON REAL ESTATE		04/10/2013	UNION BANK OF SWITZERLAND	5,740.000	165,407		159,802	150,101	21,501			21,501		159,802		5,605	5,605	(875)		L
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			L
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		04/09/2013	MORGAN STANLEY	54,100.000	680,703		605,379	605,379						605,379		75,324	75,324			L
947684-10-6	WEBSENSE		06/25/2013	Various	3,780.000	64,419		58,741	56,851	10,242			10,242		58,741		5,678	5,678			L
948626-10-6	WEIGHT WATCHERS INTL INC		04/09/2013	MORGAN STANLEY	420.000	17,256		17,686	21,991	7,752			7,752		17,686		(430)	(430)	74		L
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		L
94973V-10-7	WELLPOINT INC		04/09/2013	MORGAN STANLEY	18,130.000	1,241,826		1,124,399	1,104,480	64,665			64,665		1,124,403		117,423	117,423	6,799		L
949746-10-1	WELLS FARGO CO		04/09/2013	MORGAN STANLEY	320,700.000	12,015,943		9,186,677	10,961,526	(1,774,849)			(1,774,849)		9,186,677		2,829,265	2,829,265	80,175		L
095870-10-3	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		U
095870-18-6	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		U
952145-20-9	WEST COAST BANCORP OREGON		04/09/2013	Various	400.000	9,966		5,589	8,860	(3,271)			(3,271)		5,589		4,378	4,378	20		L
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		U
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		U
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		L
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		U
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		L
959802-10-9	WESTERN UN CO COM		04/10/2013	UNION BANK OF SWITZERLAND	40,340.000	599,460		606,714	549,027	200,277			200,277		606,714		(7,253)	(7,253)	5,043		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
097062-10-5	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		U
097145-10-8	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		U
097417-10-1	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		U
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			U
961840-10-5	WET SEAL		04/10/2013	UNION BANK OF SWITZERLAND	10,200.000	30,544		30,804	28,152	9,242			9,242		30,804		(260)	(260)			L
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		L
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		U
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		U
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		L
097664-10-8	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)			U
966244-10-5	WHITEWAVE FOOD CO CLASS A		06/12/2013	DIRECT	0.500	9		4							4		5	5			U
966244-20-4	WHITEWAVE FOODS CO CLASS B		06/12/2013	DIRECT	0.110	2		1							1		1	1			L
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			L
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		L
W9899S-10-8	WHLBORGS 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		U
968223-20-6	WILEY JOHN & SONS INC		04/09/2013	MORGAN STANLEY	3,180.000	120,199		123,893	123,797	12,786			12,786		123,893		(3,694)	(3,694)	763		L
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			U
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		L
G96666-10-5	WILLIS GROUP HOLDINGS,INC	R	04/10/2013	UNION BANK OF SWITZERLAND	12,240.000	475,433		408,140	410,407	(2,267)			(2,267)		408,140		67,293	67,293	6,732		L
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		U
97381W-10-4	WINDSTREAM CORP		05/31/2013	Various	123,629.000	992,721		1,028,167	334,512	4,040			4,040		1,028,167		(35,446)	(35,446)	20,200		L
Y9588K-10-9	WING HANG BANK	D	05/31/2013	UBS WARBURG ASIA LIMITED	14,500.000	139,720		152,002	151,345	25,181			25,181	(195)	152,002	(41)	(12,241)	(12,282)	3,028		U
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			U
97650W-10-8	WINTRUST FINANCIAL CORP		04/09/2013	MORGAN STANLEY	3,020.000	108,229		111,861	110,834	4,933			4,933		111,861		(3,632)	(3,632)	272		L
929297-10-9	WMS INDUSTRIES		04/09/2013	MORGAN STANLEY	4,020.000	101,846		70,712	70,350	362			362		70,712		31,134	31,134			L
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		U
098418-10-8	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		L
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		U
98212B-10-3	WPX ENERGY INC		04/09/2013	MORGAN STANLEY	633.000	10,788		10,141	9,419	1,825			1,825		10,141		648	648			L
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		U
983134-10-7	WYNN RESOR TS LTD COM		04/09/2013	MORGAN STANLEY	5,460.000	675,005		563,885	614,195	(41,940)			(41,940)		563,886		111,119	111,119	5,460		L
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		U
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		L
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		L
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			U
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		L
98419M-10-0	XYLEM		04/09/2013	MORGAN STANLEY	15,660.000	437,396		431,590	424,386	60,628			60,628		431,590		5,806	5,806	1,823		L
984332-10-6	YAHOO INC COM		05/31/2013	Various	7,486.000	196,878		123,240	148,971	(25,732)			(25,732)		123,240		73,638	73,638			L
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		U
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		U
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		U
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		U
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		U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
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		U
98552P-10-0	YELLOW MEDIA LTD	C	05/31/2013	ITG, INC CANADA	181.000	1,961		3,514	1,194	2,311			2,311	9	3,514	(160)	(1,392)	(1,552)			U
98552P-11-8	YELLOW MEDIA LTD WARRANTS	C	05/31/2013	ITG, INC CANADA	104.620	320			152	(152)			(152)				320	320			L
985817-10-5	YELP INC		06/03/2013	MORGAN STANLEY	22,255.000	625,432		667,873							667,873		(42,441)	(42,441)			L
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		U
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		U
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		U
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		U
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		U
98944B-10-8	ZEP INC		04/10/2013	MORGAN STANLEY	2,880.000	43,388		43,229	41,587	10,999			10,999		43,229		159	159	115		L
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		L
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	05/31/2013	UBS AG	10,488.000	2,771,282		2,343,392	2,788,856	(224,834)			(224,834)	(220,630)	2,343,392	81,446	346,443	427,890	191,861		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,334,468,550	XXX	1,058,198,567	1,168,064,549	(122,516,184)			(122,516,184)	(28,531,852)	1,058,592,269	(6,290,271)	282,166,552	275,876,281	12,927,177	XXX	XXX
G5722*-10-9	LYKAION IAM LTD		06/29/2013	DISTRIBUTION	0.000	31,610,939									26,105,156		5,505,782	5,505,782			U
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		06/29/2013	VARIOUS	1,857.000	1,857		138,697							1,857						U
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						31,612,796	XXX	138,697							26,107,013		5,505,782	5,505,782		XXX	XXX
464286-50-9	ISHARES MSCI CANADA ETF	L	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	99,425.000	2,782,668		2,744,245	1,870,339	(55,857)			(55,857)		2,744,245		38,424	38,424			L
464287-46-5	ISHARES MSCI EAFE INDEX FUND	R	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	447,655.000	27,029,968		24,378,123	19,062,201	(1,347,847)			(1,347,847)		24,378,123		2,651,846	2,651,846			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		04/10/2013	MORGAN STANLEY	3,716.000	347,254		337,697							337,697		9,557	9,557	942		L
78462F-10-3	SPDR S&P 500 ETF TRUST		04/09/2013	MORGAN STANLEY	66,463.000	10,430,337		9,814,594	5,104,924	41,581			41,581		9,814,594		615,742	615,742	69,204		L
9299999. Subtotal - Common Stocks - Mutual Funds						40,590,227	XXX	37,274,658	26,037,464	(1,362,123)			(1,362,123)		37,274,658		3,315,569	3,315,569	70,146	XXX	XXX
9799997. Total - Common Stocks - Part 4						1,406,671,573	XXX	1,095,611,922	1,194,102,013	(123,878,308)			(123,878,308)	(28,531,852)	1,121,973,941	(6,290,271)	290,987,903	284,697,632	12,997,324	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,406,671,573	XXX	1,095,611,922	1,194,102,013	(123,878,308)			(123,878,308)	(28,531,852)	1,121,973,941	(6,290,271)	290,987,903	284,697,632	12,997,324	XXX	XXX
9899999. Total - Preferred and Common Stocks						1,406,671,573	XXX	1,095,611,922	1,194,102,013	(123,878,308)			(123,878,308)	(28,531,852)	1,121,973,941	(6,290,271)	290,987,903	284,697,632	12,997,324	XXX	XXX
9999999 - Totals						5,191,541,199	XXX	4,796,321,828	3,352,158,840	(120,479,046)	7,085,792		(113,393,255)	(28,531,852)	4,841,641,483	(6,290,271)	356,189,986	349,899,715	72,744,654	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1,250

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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	(21,968)	15,587		15,587	4,382		(996)			1FE	0001
CDS CS4195208 ON CNQ 100 03/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	02/21/2013	03/20/2018		5,000,000	credit event/(1.0000)		19,298	(19,278)	(27,122)		(27,122)	(45,058)		(1,362)			2FE	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)	(24,095)	(273,368)		(273,368)	(9,315)		12,989			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)	(24,234)	(273,368)		(273,368)	(12,148)		12,849			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)	(8,939)	(66,221)		(66,221)	3,355		3,422			1FE	0001
CDS CS4210569 ON NUE 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	04/04/2013	06/20/2018		5,000,000	credit event/(1.0000)		(47,608)	(9,900)	(35,349)		(35,349)	10,075		2,184			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	(17,265)	286,358		286,358	209,904		(2,265)			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	(17,265)	280,954		280,954	204,500		(2,265)			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	(17,265)	294,192		294,192	217,738		(2,265)			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	(17,265)	267,155		267,155	190,701		(2,265)			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)	(1,554)	(137,023)		(137,023)	8,440		2,195			1FE	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)			(14,581)	(44,434)		(44,434)	(3,638)					2FE	0001
CDS CS2579866 ON CENTEX CORPORATION	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC	10/23/2008	12/20/2013		2,000,000	credit event/(5.8000)			(58,322)	(54,500)		(54,500)	54,492					3FE	0001
CDS CS2518484 ON CITIZENS COMMUNICATIONS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC	09/18/2008	09/20/2013		1,000,000	credit event/(3.5200)			(17,698)	(6,808)		(6,808)	13,695					3FE	0001
CDS CS2477442 ON COMMERCIAL METALS CO.	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A.	07/17/2008	09/20/2013		5,000,000	credit event/(0.7500)			(18,854)	22		22	(8,082)					3FE	0001

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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)		(19,635)	(100,745)		(100,745)	7,736		5,504			3FE	0001
CDS CS2474902 ON HARTFORD FINANCIAL SERV	BOND PORTFOLIO	SCHEDULE D	Credit	THE ROYAL BANK OF SCOTLAND PLC	07/17/2008	09/20/2013		5,000,000	credit event/(1.2000)			(30,167)	(10,494)		(10,494)	19,588					2FE	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)		(38,646)	(123,789)		(123,789)	(10,163)		11,632			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		(8,257)	2,815		2,815	(1,014)		(5,492)			4FE	0001
CDS CS2497929 ON SOCIETE GENERALE	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	08/07/2008	09/20/2013		5,000,000	credit event/(0.8100)			(20,363)	(3,304)		(3,304)	14,653					2FE	0001
CDS CS2497937 ON UBS AG	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	08/07/2008	09/20/2013		5,000,000	credit event/(1.0300)			(25,893)	(5,030)		(5,030)	22,819					2FE	0001
CDS CS3429780 ON MWD 100 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A.	08/11/2011	09/20/2013		10,000,000	credit event/(1.0000)	374,441		(139,195)	(4,592)		(4,592)	122,652		(88,917)			1FE	0001
CDS CS3432321 ON DANBNK 100 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	08/12/2011	09/20/2013		10,000,000	credit event/(1.0000)	113,750		(77,325)	(14,617)		(14,617)	60,709		(27,048)			1FE	0001
CDS CS3447683 ON ALLYFI 500 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A.	09/07/2011	09/20/2013		3,500,000	credit event/(5.0000)	35,000		(96,593)	(32,023)		(32,023)	88,243		(8,607)			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)		(36,012)	(252,378)		(252,378)	30,011		14,266			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		(60,480)	50,961		50,961	(48,112)		(35,341)			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)		(42,930)	(81,165)		(81,165)	(15,311)		7,348			1FE	0001
CDS CS3527047 ON CSGAG 100 12/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	12/08/2011	12/20/2013		10,000,000	credit event/(1.0000)	79,881		(69,947)	(29,120)		(29,120)	78,763		(19,670)			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)		(119,496)	(192,517)		(192,517)	101,952		31,338			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		(117,945)	(14,394)		(14,394)	117,703		(67,667)			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		(154,759)	(19,323)		(19,323)	132,320		(104,481)			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)		(60,873)	(114,096)		(114,096)	97,692		14,544			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)		(66,718)	(128,797)		(128,797)	(27,007)		8,698			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		(45,712)	142,018		142,018	(43,052)		(20,573)			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)		(23,901)	(17,920)		(17,920)	(8,268)		1,238			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)		(8,489)	(176,360)		(176,360)	(15,625)		16,650			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		(148,191)	(24,246)		(24,246)	103,683		(97,913)			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)		(7,443)	(173,884)		(173,884)	(9,390)		17,696			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		(66,046)	(36,709)		(36,709)	42,630		(15,768)			1FE	0001
CDS CS3990401 ON YUM 100 12/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	10/12/2012	12/20/2017		5,000,000	credit event/(1.0000)	(106,016)		(14,918)	(100,520)		(100,520)	(30,459)		10,221			2FE	0001
0929999. Subtotal - Swaps - Hedging Other - Credit Default										1,217,995	(472,999)	(1,788,416)	(1,234,150)	XXX	(1,234,150)	1,671,792		(330,119)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										1,217,995	(472,999)	(1,788,416)	(1,234,150)	XXX	(1,234,150)	1,671,792		(330,119)			XXX	XXX

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CDS CS4192650 ON STAN-BANK 100 03/20/2018	853250A@7 - 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	19,972	11,253		(107,053)			(1,000)		5,000,000	1FE	
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		5,000,000	1.0000/(credit event)		(28,899)	19,956	(26,860)		29,303			2,039		5,000,000	2FE	
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	32,150	45,203		121,569			(3,406)		10,000,000	2FE	
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		5,000,000	1.0000/(credit event)		(96,515)	20,479	(90,897)		(56,091)			5,618		5,000,000	2FE	
CDS CS4205502 ON BAC 100 06/20/2018	APPLIED - BAC 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security - (06051GEH8)		Credit	CITIBANK N.A.	04/02/2013	06/20/2018		5,000,000	1.0000/(credit event)		(83,296)	16,267	(79,391)		(72,830)			3,905		5,000,000	1FE	
CDS CS4215691 ON HIG 100 06/20/2018	APPLIED - 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)	3,928	(11,798)		(37,475)			178		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 - (250847EF3)		Credit	BANK OF AMERICA, N.A.	05/23/2011	06/20/2016		10,000,000	1.0000/(credit event)	(75,655)		57,736	(44,291)		136,868			7,458		10,000,000	2FE	
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		10,000,000	1.0000/(credit event)	(140,959)		63,934	(53,789)		159,886			13,656		10,000,000	1FE	
CDS CS3529613 ON PFE 100 03/20/2017	717081C@0 - PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security - (249030AC1, 677050AE6)		Credit	GOLDMAN SACHS BANK USA	01/06/2012	03/20/2017		10,000,000	1.0000/(credit event)	59,338		44,575	42,420		264,258			(5,703)		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 - (694308GT8)		Credit	GOLDMAN SACHS BANK USA	01/26/2012	03/20/2017		20,000,000	1.0000/(credit event)	428,401		58,941	309,568		528,133			(41,615)		20,000,000	1FE	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-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 - (767201AK2)		Credit	CITIBANK N.A.	06/25/2012	09/20/2017		5,000,000	1.0000/(credit event)	45,140		20,826	36,395		48,887			(4,313)		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 - (427866AR9)		Credit	JPMORGAN CHASE BANK, N.A.	08/21/2012	09/20/2017		5,000,000	1.0000/(credit event)	121,120		13,212	100,646		147,524			(11,926)		5,000,000	1FE	
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		5,000,000	1.0000/(credit event)	(44,279)		29,408	(38,160)		(98,239)			4,269		5,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default										393,106	(159,824)	401,383	200,300	XXX	1,064,741			(30,839)		100,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										393,106	(159,824)	401,383	200,300	XXX	1,064,741			(30,839)		100,000,000	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										1,611,101	(632,823)	(1,387,032)	(1,033,851)	XXX	(169,409)	1,671,792		(360,959)		100,000,000	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										1,611,101	(632,823)	(1,387,032)	(1,033,851)	XXX	(169,409)	1,671,792		(360,959)		100,000,000	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										1,217,995	(472,999)	(1,788,416)	(1,234,150)	XXX	(1,234,150)	1,671,792		(330,119)			XXX	XXX
1419999. Subtotal - Replication										393,106	(159,824)	401,383	200,300	XXX	1,064,741			(30,839)		100,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										1,611,101	(632,823)	(1,387,032)	(1,033,851)	XXX	(169,409)	1,671,792		(360,959)		100,000,000	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 B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other		20	21	22
														15	16	17	18	19			
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	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 Quarter-end (b)	Value of One (1) Point
ESU3	91		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	09/20/2013	CME	06/17/2013	1,618.4500	1,599.3000	(33,215)		(87,133)				(87,133)	318,500	100/100	50
MFSU3	238		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	09/20/2013	LIFFE	06/17/2013	1,709.4000	1,639.7000	(35,700)		(829,430)				(829,430)	1,047,200	100/100	50
RTAU3	387		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	09/20/2013	ICE	06/17/2013	976.2000	974.7000	(69,660)		(58,050)				(58,050)	1,857,600	100/100	100
SPU3	147		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	09/20/2013	CME	06/17/2013	1,618.4500	1,599.3000	(268,275)		(703,763)				(703,763)	2,572,500	100/100	250
1279999. Subtotal - Long Futures - Hedging Effective												(406,850)		(1,678,375)				(1,678,375)	5,795,800	XXX	XXX
1329999. Subtotal - Long Futures												(406,850)		(1,678,375)				(1,678,375)	5,795,800	XXX	XXX
1389999. Subtotal - Short Futures																				XXX	XXX
1399999. Subtotal - Hedging Effective												(406,850)		(1,678,375)				(1,678,375)	5,795,800	XXX	XXX
1409999. Subtotal - Hedging Other																				XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												(406,850)		(1,678,375)				(1,678,375)	5,795,800	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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

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		(1,678,375)			(406,850)		5,795,800	4,117,425
BANK OF AMERICA, N.A.	Y	Y		22	(177,059)		136,890	(132,768)	4,122	10,000,000	9,822,963
BARCLAYS BANK PLC	Y	Y			(61,308)			(61,308)			
BNP PARIBAS	Y	Y			(476,454)			(476,454)			
CITIBANK N.A.	Y	Y		1,165,053	(354,983)	810,070	1,177,545	(313,615)	863,930	15,000,000	15,000,000
CREDIT SUISSE INTERNATIONAL	Y	Y			(304,932)			(365,011)		5,000,000	4,695,068
DEUTSCHE BANK AG	Y	Y			(169,971)		29,303	(143,112)		5,000,000	4,830,029
GOLDMAN SACHS BANK USA	Y	Y		590,171	(665,311)		1,106,939	(665,311)	441,628	40,000,000	39,924,861
GOLDMAN SACHS INTERNATIONAL	Y	Y		26,840	(148,821)		15,587	(281,550)		10,000,000	9,878,019
JPMORGAN CHASE BANK, N.A.	Y	Y		100,646	(505,632)		307,411	(451,843)		15,000,000	14,595,014
THE ROYAL BANK OF SCOTLAND PLC	Y	Y			(10,494)			(10,494)			
UBS AG	Y	Y		2,815	(44,434)		2,815	(44,434)			
0299999. Total NAIC 1 Designation				1,885,547	(2,919,398)	810,070	2,776,490	(2,945,899)	1,309,681	100,000,000	98,745,954
0899999. Aggregate Sum of Central Clearing houses											
0999999 - Totals				1,885,547	(4,597,773)	810,070	2,776,490	(3,352,749)	1,309,681	105,795,800	102,863,379

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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	74,484	75,000	74,232	11/30/2018	V
BNP PARIBAS	TREASURY	912828-RT-9	TREASURY NOTE	769,672	775,000	767,067	11/30/2018	V
JPMORGAN CHASE BANK, N.A. (CME, ICE, LIFFE)	TREASURY	912795-7K-1	TREASURY NOTE	6,824,467	6,825,000	6,824,356	09/19/2013	IV
JPMORGAN CHASE BANK, N.A. (CME, ICE, LIFFE)	TREASURY	912796-AV-1	TREASURY NOTE	1,424,963	1,425,000	1,624,943	08/08/2013	IV
JPMORGAN CHASE BANK, N.A. (CME, ICE, LIFFE)	TREASURY	912796-BB-4	TREASURY NOTE	4,499,816	4,500,000	4,499,578	09/12/2013	IV
0199999 - Total				13,593,401	13,600,000	13,790,176	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)
0299999 - Total						XXX	XXX	XXX

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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		44,845,577	44,845,577	07/01/2013
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				44,845,577	44,845,577	XXX
9999999 - Totals				44,845,577	44,845,577	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 32,845,582 Book/Adjusted Carrying Value $ 32,845,582
2. Average balance for the year to date Fair Value $ Book/Adjusted Carrying Value $
3. Reinvested securities lending collateral assets book/adjusted carrying valure included in this schedule by NAIC designation:
   NAIC 1 $ 44,845,577 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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			7,548	7,548	12/31/2014
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			491,719	491,719	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			8,609,572	8,609,572	12/31/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				9,113,884	9,113,884	XXX
BAS02J-EY-4	ARMY & AIRFORCE EXCHANGE SERVICE					01/08/2013
BAS02L-8X-8	NATIONAL RURAL UTILITIES					01/03/2013
00038B-UX-7	ABB TREASURY CENTER USA			10,498,331	10,498,646	07/31/2013
00287B-U3-1	ABBVIE INC			6,499,831	6,499,931	07/03/2013
00915S-UB-6	AIR PRODUCTS AND CHEMICALS			2,999,853	2,999,917	07/11/2013
03741N-U1-3	APACHE CORP			2,099,962	2,100,000	07/01/2013
04249K-UQ-9	ARMY & AIRFORCE EXCHANGE			9,999,020	9,999,361	07/24/2013
05722L-U2-3	BAKER HUGHES INCORPORATED			4,999,935	4,999,982	07/02/2013
05722L-U3-1	BAKER HUGHES INCORPORATED			4,999,915	4,999,967	07/03/2013
05722L-U8-0	BAKER HUGHES INCORPORATED			4,499,838	4,499,886	07/08/2013
06738L-U1-5	BARD (C. R.) INC			1,399,978	1,400,000	07/01/2013
14912D-UR-8	CATERPILLAR FINANCIAL SERVICES INC.			4,999,625	4,999,550	07/25/2013
2082P2-UA-0	CONOCOPHILLIPS QATAR			3,949,921	3,949,882	07/10/2013
2082P2-UG-7	CONOCOPHILLIPS QATAR			2,029,939	2,029,890	07/16/2013
2082P2-UQ-5	CONOCOPHILLIPS QATAR			4,999,785	4,999,585	07/24/2013
26000L-UA-4	DOVER CORPORATION			9,999,560	9,999,700	07/10/2013
26882R-U1-4	ENTERPRISE RENT-A-CAR COMPANY			3,999,928	4,000,000	07/01/2013
26882R-U8-9	ENTERPRISE RENT-A-CAR COMPANY			999,937	999,936	07/08/2013
3016E2-U2-7	EXELON GENERATION CO.			4,999,880	4,999,956	07/02/2013
3016E2-UB-7	EXELON GENERATION CO.			1,999,830	1,999,817	07/11/2013
36161A-U1-2	GDF SUEZ			999,990	1,000,000	07/01/2013
36161A-UF-1	GDF SUEZ			1,999,862	1,999,844	07/15/2013
36161A-UN-4	GDF SUEZ			7,999,128	7,999,113	07/22/2013
3773E2-U2-3	GLAXOSMITHKLINE FIN PLC			4,999,935	4,999,983	07/02/2013
4523EL-UC-7	ILLINOIS TOOL WORKS INC			4,999,885	4,999,847	07/12/2013
50104L-U8-4	KROGER CO			9,099,427	9,099,449	07/08/2013
63743C-UC-5	NATIONAL RURAL UTILITIES			2,781,850	2,781,915	07/12/2013
63743C-UQ-4	NATIONAL RURAL UTILITIES			999,880	999,936	07/24/2013
63743C-UW-1	NATIONAL RURAL UTILITIES			3,999,384	3,999,613	07/30/2013
64587A-UC-6	NEW JERSEY NATURAL GAS			2,999,931	2,999,890	07/12/2013
66765E-UP-8	NORTHWEST NATURAL GAS			999,838	999,878	07/23/2013
67705A-UH-5	OGLETHORPE POWER CORP			999,882	999,911	07/17/2013
67705A-UJ-1	OGLETHORPE POWER CORP			1,999,748	1,999,811	07/18/2013
69352T-U1-1	PPL ENERGY SUPPLY LLC			3,999,928	4,000,000	07/01/2013
70962V-UB-4	PENTAIR FINANCE SA			2,084,823	2,084,815	07/11/2013
72018T-U1-1	PIEDMONT NATURAL GAS CO			1,999,968	2,000,000	07/01/2013
72018T-U2-9	PIEDMONT NATURAL GAS CO			4,799,899	4,799,973	07/02/2013
72018T-U9-4	PIEDMONT NATURAL GAS CO			2,299,860	2,299,898	07/09/2013
74018K-U1-6	PRECISION CASTPARTS CORP.			3,499,965	3,500,000	07/01/2013
74018K-UC-2	PRECISION CASTPARTS CORP.			7,999,568	7,999,664	07/12/2013
74835J-UF-9	QUESTAR CORP			1,999,796	1,999,844	07/15/2013
84755L-UC-6	SPECTRA ENERGY LLC			1,499,861	1,499,853	07/12/2013
89116E-UB-7	TORONTO DOMINION BANK			4,999,885	4,999,806	07/11/2013
91058T-U1-2	UNITED HEALTHCARE			8,999,856	9,000,000	07/01/2013
96950L-U3-3	WILLIAMS PARTNERS LP			4,999,845	4,999,897	07/03/2013
96950L-UA-7	WILLIAMS PARTNERS LP			3,999,688	3,999,610	07/10/2013
97684G-U9-2	WISCONSIN PUBLIC SERVICE			7,894,518	7,894,649	07/09/2013
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				191,931,266	191,933,206	XXX
9999999 - Totals				201,045,151	201,047,090	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (28,868,827) Book/Adjusted Carrying Value $ (28,865,555)
2. Average balance for the year to date Fair Value $ 221,504,721 Book/Adjusted Carrying Value $ 221,505,925

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, N.A.	New York, New York					(675,810,361)	(658,013,459)	(668,109,599)	XXX
Bank of Montreal	Toronto, Canada		3.000	488		189,747	185,894	180,630	XXX
Bank of New York Mellon	New York, New York		0.010	651		61,966,798	10,432,536	11,220,037	XXX
Bank of Oklahoma	Tulsa, Oklahoma					747,359	403,935	134,993	XXX
Citibank, N.A.	New York, New York		0.020	215		11,534,250	11,825,117	9,872,960	XXX
Fifth Third Bank	Cincinnati, Ohio					993,433	729,057	1,615,671	XXX
First Hawaiian Bank	Honolulu, Hawaii					910,329	112,875	101,634	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					1,142,077	1,469,342	1,519,020	XXX
Branch Banking and Trust Co.	Richmond, Virginia					21,992,217	19,664,918	21,019,301	XXX
Capital One N.A.	New Orleans, Louisiana					18,102,872	10,614,247	1,668,244	XXX
Huntington National Bank	Columbus, Ohio					974,064	599,902	733,837	XXX
JP Morgan Chase Bank, N.A.	New York, New York		0.290	71		68,537,740	33,911,815	66,923,260	XXX
KeyBank National Association	Cleveland, Ohio					18,272,472	16,273,005	13,456,466	XXX
HSBC Bank, USA	Buffalo, New York					1,358,206	925,877	201,735	XXX
RBC Global Services	Toronto, Canada					149,133	149,133	283,091	XXX
PNC Financial Services	Cherry Hill, New Jersey					7,541,097	4,275,390	4,948,533	XXX
Regions Bank	Birmingham, Alabama					1,948,426	2,194,249	2,797,353	XXX
U.S. Bank, N.A.	St. Paul, Minnesota					3,868,260	1,703,068	2,991,592	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(66,031,879)	(67,905,687)	(64,196,426)	XXX
Bank of Alaska	Anchorage, Alaska					264,932	264,932	264,932	XXX
									XXX
									XXX
									XXX
									XXX
									XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	1,424		(521,348,827)	(610,183,855)	(592,372,737)	XXX
0299998. Deposits in ... depositories that 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	1,424		(521,348,827)	(610,183,855)	(592,372,737)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,870,190	2,208,489	2,800,623	XXX
0599999. Total - Cash		XXX	XXX	1,424		(519,478,637)	(607,975,365)	(589,572,114)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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	C	06/21/2013		09/19/2013	6,824,356		81
TREASURY BILL		06/20/2013		07/18/2013	6,999,963		24
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					13,824,319		104
0599999. Total - U.S. Government Bonds					13,824,319		104
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		06/28/2013		07/31/2013	10,498,646		135
ABBVIE INC		06/19/2013		07/03/2013	6,499,931		412
AIR PRODUCTS AND CHEMICALS		06/12/2013		07/11/2013	2,999,917		158
APACHE CORP		06/28/2013		07/01/2013	5,100,000		125
ARMY & AIRFORCE EXCHANGE		06/27/2013		07/24/2013	9,999,361		111
BAKER HUGHES INCORPORATED		06/28/2013		07/01/2013	30,000,000		201
BAKER HUGHES INCORPORATED		06/25/2013		07/02/2013	4,999,982		108
BAKER HUGHES INCORPORATED		06/20/2013		07/03/2013	4,999,967		183
BAKER HUGHES INCORPORATED		06/28/2013		07/08/2013	4,499,886		49
BANK OF NOVA SCOTIA		06/27/2013		07/11/2013	24,999,584		166
BARD (C. R.) INC		06/28/2013		07/01/2013	32,850,000		512
CATERPILLAR FINANCIAL SERVICES INC.		06/25/2013		07/25/2013	4,999,550		113
CONOCOPHILLIPS QATAR		06/10/2013		07/10/2013	3,949,882		277
CONOCOPHILLIPS QATAR		06/18/2013		07/16/2013	2,029,890		95
CONOCOPHILLIPS QATAR		06/24/2013		07/24/2013	4,999,585		126
CONSOLIDATED EDISON CO.		06/25/2013		07/02/2013	9,999,917		500
CONSOLIDATED EDISON INC.		06/27/2013		07/02/2013	5,499,951		195
JOHN DEERE LTD		06/20/2013		07/16/2013	49,997,917		1,527
DOVER CORPORATION		06/24/2013		07/01/2013	22,435,000		435
DOVER CORPORATION		06/27/2013		07/10/2013	16,599,535		207
ENTERPRISE RENT-A-CAR COMPANY		06/28/2013		07/01/2013	4,000,000		107
ENTERPRISE RENT-A-CAR COMPANY		06/24/2013		07/08/2013	999,936		64
ENBRIDGE ENERGY PARTNERS		06/28/2013		07/02/2013	12,671,895		316
EXELON GENERATION CO.		06/26/2013		07/02/2013	14,999,867		666
EXELON GENERATION CO.		06/28/2013		07/11/2013	1,999,817		55
GDF SUEZ		06/06/2013		07/01/2013	1,000,000		132
GDF SUEZ		06/10/2013		07/15/2013	1,999,844		233
GDF SUEZ		06/26/2013		07/22/2013	7,999,113		211
GLAXOSMITHKLINE FIN PLC		05/28/2013		07/02/2013	4,999,983		567
ILLINOIS TOOL WORKS INC		06/27/2013		07/12/2013	4,999,847		56
IBM CORP		06/28/2013		07/01/2013	13,470,000		34
KANSAS CITY POWER & LIGHT		06/25/2013		07/09/2013	14,998,966		775
KROGER CO		06/27/2013		07/08/2013	9,099,449		348
MEDTRONIC INC		06/27/2013		07/09/2013	24,999,612		194
NATIONAL RURAL UTILITIES		06/13/2013		07/12/2013	2,781,915		139
NATIONAL RURAL UTILITIES		06/26/2013		07/24/2013	999,936		14
NATIONAL RURAL UTILITIES		06/27/2013		07/30/2013	22,715,804		303
NEW JERSEY NATURAL GAS		06/28/2013		07/12/2013	2,999,890		30
NEW JERSEY NATURAL GAS		06/27/2013		07/18/2013	12,999,386		144
NISSAN MOTOR ACCEPTANCE		06/25/2013		07/09/2013	14,998,934		800
NORTHWEST NATURAL GAS		06/18/2013		07/23/2013	999,878		72
NSTAR ELECTRIC		06/27/2013		07/08/2013	6,904,718		161
OGLETHORPE POWER CORP		06/12/2013		07/17/2013	999,911		106
OGLETHORPE POWER CORP		06/13/2013		07/18/2013	1,999,811		200
ONEOK INC.		06/24/2013		07/02/2013	1,999,982		124
PPL ENERGY SUPPLY LLC		06/24/2013		07/01/2013	9,000,000		560
PARKER-HANNIFIN CORP		06/28/2013		08/28/2013	10,217,859		111
PENTAIR FINANCE SA		06/28/2013		07/08/2013	3,249,817		79
PENTAIR FINANCE SA		06/27/2013		07/11/2013	2,084,815		74
PIEDMONT NATURAL GAS CO		06/17/2013		07/01/2013	2,000,000		156
PIEDMONT NATURAL GAS CO		06/18/2013		07/02/2013	4,799,973		347
PIEDMONT NATURAL GAS CO		06/28/2013		07/09/2013	2,299,898		38
PRECISION CASTPARTS CORP.		06/28/2013		07/01/2013	27,000,000		264
PRECISION CASTPARTS CORP.		06/26/2013		07/12/2013	7,999,664		165
QUESTAR CORP		06/18/2013		07/15/2013	1,999,844		144
ROCKWELL AUTOMATION		06/27/2013		07/11/2013	24,998,959		416
SPECTRA ENERGY LLC		06/28/2013		07/12/2013	1,499,853		40
TORONTO DOMINION BANK		06/06/2013		07/11/2013	4,999,806		486
UNILEVER CAPITAL CORPORATION		06/28/2013		07/01/2013	22,000,000		128

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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
UNITED HEALTHCARE		06/28/2013		07/01/2013	26,000,000		500
VW CREDIT INC		06/25/2013		07/08/2013	21,762,689		1,124
VALSPAR CORP		06/28/2013		07/03/2013	12,999,789		397
VECTREN UTILITY HOLDINGS 2021		06/28/2013		07/05/2013	6,799,766		176
WGL HOLDINGS INC		06/25/2013		07/11/2013	9,999,473		317
WELLPOINT INC		06/25/2013		07/08/2013	9,999,417		500
WILLIAMS PARTNERS LP		06/20/2013		07/03/2013	4,999,897		565
WILLIAMS PARTNERS LP		06/26/2013		07/10/2013	3,999,610		217
WISCONSIN GAS CO		06/25/2013		07/09/2013	29,998,867		850
WISCONSIN PUBLIC SERVICE		06/27/2013		07/09/2013	7,894,649		176
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					705,201,638		19,317
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					705,201,638		19,317
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					719,025,957		19,421
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					719,025,957		19,421
8699999 - Total Cash Equivalents					719,025,957		19,421