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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2014

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.allstate.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Illinois
County of Cook SS:

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

THOMAS JOSEPH WILSON, II President and Chief Executive Officer	SUSAN LeSUEUR LEES Secretary	MARIO RIZZO Treasurer

Subscribed and sworn to before me this 9TH day of MAY 2014

LINDA SCHMITZ
NOTARY
9/22/2016

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

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

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	23,871,055,318		23,871,055,318	24,471,046,941
2. Stocks:				
2.1 Preferred stocks	57,208,623		57,208,623	61,134,787
2.2 Common stocks	8,709,003,668	4,480,871	8,704,522,796	8,548,629,039
3. Mortgage loans on real estate:				
3.1 First liens	402,927,318		402,927,318	429,516,239
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)	289,788,449		289,788,449	294,839,289
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 ($ (377,962,193)), cash equivalents ($ 565,092,172) and short-term investments ($ 41,740,278)	228,870,257		228,870,257	288,554,645
6. Contract loans (including $ ..... premium notes)				
7. Derivatives	1,115,967		1,115,967	791,631
8. Other invested assets	3,573,784,787	27,396,638	3,546,388,149	3,669,271,831
9. Receivables for securities	367,651,252		367,651,252	102,395,409
10. Securities lending reinvested collateral assets	13,351,327		13,351,327	12,683,108
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	37,515,638,204	31,877,509	37,483,760,695	37,879,744,158
13. Title plants less $ ..... charged off (for Title insurers only)				
14. Investment income due and accrued	198,532,279	3,938	198,528,342	201,982,855
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,151,901,342	109,868,414	1,042,032,928	1,101,225,013
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	3,030,610,117	2,920,434	3,027,689,683	3,001,948,772
15.3 Accrued retrospective premiums	2,543,414	254,341	2,289,073	2,289,073
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	72,347,217		72,347,217	65,276,357
16.2 Funds held by or deposited with reinsured companies	681,789	120,172	561,617	562,877
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	1,212,531,201	7,430,098	1,205,101,103	1,174,317,451
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	332,998,257	272,124,799	60,873,457	58,504,735
21. Furniture and equipment, including health care delivery assets ($ .....)	239,638,512	239,638,512		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	186,566,744	4,583,803	181,982,941	207,689,648
24. Health care ($ .....) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	155,915,009	99,015,081	56,899,928	39,741,048
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	44,099,904,085	767,837,101	43,332,066,983	43,733,281,987
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	44,099,904,085	767,837,101	43,332,066,983	43,733,281,987
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	35,800,373	11,461,603	24,338,770	19,954,965
2502. Collateral and related receivables	15,188,895		15,188,895	751,590
2503. Advances	11,944,305	5,146,949	6,797,357	5,833,065
2598. Summary of remaining write-ins for Line 25 from overflow page	92,981,435	82,406,529	10,574,906	13,201,428
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	155,915,009	99,015,081	56,899,928	39,741,048

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 1,959,881,073)	11,462,458,173	11,344,712,799
2.	Reinsurance payable on paid losses and loss adjustment expenses	63,797	174,917
3.	Loss adjustment expenses	3,232,064,986	3,208,196,884
4.	Commissions payable, contingent commissions and other similar charges	172,604,668	174,117,538
5.	Other expenses (excluding taxes, licenses and fees)	654,281,235	1,120,852,944
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	68,238,312	114,329,517
7.1	Current federal and foreign income taxes (including $ 20,140,658 on realized capital gains (losses))	104,278,439	192,418,150
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 174,558,263 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)	8,889,841,432	8,974,853,009
10.	Advance premium	303,579,703	254,976,676
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	3,726,398	2,416,829
13.	Funds held by company under reinsurance treaties	2,753,075	2,709,146
14.	Amounts withheld or retained by company for account of others	28,466,273	29,014,935
15.	Remittances and items not allocated	36,570,061	30,033,356
16.	Provision for reinsurance (including $ certified)	53,953,905	54,676,039
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	194,295,237	159,865,794
20.	Derivatives	21,075,928	4,286,564
21.	Payable for securities	791,176,499	149,901,788
22.	Payable for securities lending	272,197,965	286,532,713
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	397,736,587	374,475,668
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	26,689,362,672	26,478,545,265
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	26,689,362,672	26,478,545,265
29.	Aggregate write-ins for special surplus funds	58,353,451	59,258,776
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	4,503,950,881	4,494,540,201
35.	Unassigned funds (surplus)	12,076,199,979	12,696,737,746
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)	16,642,704,311	17,254,736,722
38.	Totals (Page 2, Line 28, Col. 3)	43,332,066,983	43,733,281,987
	DETAILS OF WRITE-INS		
2501.	Accounts payable	224,413,057	200,752,150
2502.	Reserve for uncashed checks	157,003,438	152,274,038
2503.	Deposit for assumed reinsurance from CNA	16,311,770	17,088,331
2598.	Summary of remaining write-ins for Line 25 from overflow page	8,322	4,361,149
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	397,736,587	374,475,668
2901.	Deferred gain on sale/leaseback	43,304,739	44,285,541
2902.	SCOR retroactive reinsurance account	15,048,712	14,973,235
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	58,353,451	59,258,776
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 $ 1,765,340,590)	1,896,245,947	2,010,196,393	7,880,548,826
	1.2 Assumed (written $ 4,587,245,717)	4,556,251,575	4,181,848,776	17,331,435,841
	1.3 Ceded (written $ 103,343,233)	118,242,872	121,094,861	476,414,058
	1.4 Net (written $ 6,249,243,073)	6,334,254,650	6,070,950,307	24,735,570,609
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 3,671,075,953):			
	2.1 Direct	930,790,284	1,108,828,576	4,652,904,093
	2.2 Assumed	2,777,254,810	2,407,115,285	9,977,219,506
	2.3 Ceded	32,083,768	148,363,239	1,218,394,550
	2.4 Net	3,675,961,325	3,367,580,621	13,411,729,049
3.	Loss adjustment expenses incurred	641,300,909	744,656,595	3,007,806,927
4.	Other underwriting expenses incurred	1,736,240,781	1,693,807,070	6,938,250,900
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	6,053,503,015	5,806,044,286	23,357,786,876
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	280,751,635	264,906,021	1,377,783,732
	INVESTMENT INCOME			
9.	Net investment income earned	228,999,284	250,286,141	1,129,420,919
10.	Net realized capital gains (losses) less capital gains tax of $ 20,140,658	30,648,880	79,133,574	414,765,533
11.	Net investment gain (loss) (Lines 9 + 10)	259,648,164	329,419,715	1,544,186,453
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 20,151,937)	(20,151,937)	(18,604,752)	(82,907,449)
13.	Finance and service charges not included in premiums	58,178,879	58,961,150	232,238,133
14.	Aggregate write-ins for miscellaneous income	(40,629)	(2,399,069)	54,881,635
15.	Total other income (Lines 12 through 14)	37,986,313	37,957,329	204,212,318
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	578,386,112	632,283,065	3,126,182,504
17.	Dividends to policyholders			(3,959)
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	578,386,112	632,283,065	3,126,186,462
19.	Federal and foreign income taxes incurred	175,868,451	141,179,470	660,730,475
20.	Net income (Line 18 minus Line 19)(to Line 22)	402,517,661	491,103,595	2,465,455,987
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	17,254,736,722	16,260,877,830	16,260,877,830
22.	Net income (from Line 20)	402,517,661	491,103,595	2,465,455,987
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 43,401,467	191,754,746	278,054,508	597,243,305
25.	Change in net unrealized foreign exchange capital gain (loss)	(37,164)	(1,243,563)	(21,387,963)
26.	Change in net deferred income tax	28,812,353	(14,864,414)	(212,814,200)
27.	Change in nonadmitted assets	(45,915,321)	29,713,583	8,971,137
28.	Change in provision for reinsurance	722,135	9,639,851	6,098,364
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	9,410,680	21,948,885	28,814,204
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(1,200,400,000)	(899,666,000)	(1,949,666,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	1,102,500	(3,564,750)	71,144,057
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(612,032,411)	(88,878,305)	993,858,892
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	16,642,704,311	16,171,999,525	17,254,736,722
	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.	Retroactive reinsurance gain	100,725	93,785	1,030,735
1402.	Allocated share of loss on sale of fixed assets	(139,784)	(705,495)	(5,195,545)
1403.	Fines and penalties	(1,570)	(1,787,358)	(2,573,554)
1498.	Summary of remaining write-ins for Line 14 from overflow page			61,620,000
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(40,629)	(2,399,069)	54,881,635
3701.	Transition obligation for postretirement benefits	1,102,500	(3,564,750)	25,955,000
3702.	Deferred gain on sale/leaseback			45,189,057
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	1,102,500	(3,564,750)	71,144,057

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	6,291,258,529	5,978,846,863	24,959,646,261
2. Net investment income	275,770,211	299,989,450	1,320,796,715
3. Miscellaneous income	37,986,313	37,957,329	204,212,318
4. Total (Lines 1 to 3)	6,605,015,053	6,316,793,642	26,484,655,295
5. Benefit and loss related payments	3,565,286,811	3,243,533,989	13,371,302,307
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	2,871,631,202	2,773,537,023	9,714,680,097
8. Dividends paid to policyholders			(3,959)
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	284,148,820	11,981,226	834,841,289
10. Total (Lines 5 through 9)	6,721,066,834	6,029,052,238	23,920,819,734
11. Net cash from operations (Line 4 minus Line 10)	(116,051,781)	287,741,404	2,563,835,561
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	5,521,534,699	4,631,658,556	17,217,073,685
12.2 Stocks	1,174,180,483	251,429,724	3,480,237,133
12.3 Mortgage loans	26,601,798	4,841,497	61,448,350
12.4 Real estate	58,867		38,570,985
12.5 Other invested assets	339,281,962	193,871,897	905,029,391
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(60,686)	(51,992)	(270,604)
12.7 Miscellaneous proceeds	391,740,692	6,513,503	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,453,337,815	5,088,263,185	21,702,088,939
13. Cost of investments acquired (long-term only):			
13.1 Bonds	4,911,492,648	4,189,233,057	18,219,070,510
13.2 Stocks	1,150,743,883	340,239,456	3,236,042,248
13.3 Mortgage loans			
13.4 Real estate	109,557	187,462	30,904,060
13.5 Other invested assets	159,524,094	149,481,777	663,854,908
13.6 Miscellaneous applications			85,014,800
13.7 Total investments acquired (Lines 13.1 to 13.6)	6,221,870,181	4,679,141,753	22,234,886,525
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)	1,231,467,634	409,121,432	(532,797,586)
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	9,410,680	21,948,885	28,814,204
16.3 Borrowed funds		500,044,907	
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	1,200,400,000	899,666,000	1,949,666,000
16.6 Other cash provided (applied)	15,889,080	131,125,264	184,678,080
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,175,100,241)	(246,546,943)	(1,736,173,716)
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)	(59,684,388)	450,315,893	294,864,259
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	288,554,645	(6,309,614)	(6,309,614)
19.2 End of period (Line 18 plus Line 19.1)	228,870,257	444,006,279	288,554,645

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

20.0001. Proceeds from bonds sold, matured, or repaid	239,425,849	354,583,911	988,981,271
20.0002. Proceeds from equities sold	9,906,889	316,793	34,738,195
20.0003. Proceeds from other assets sold			709,560
20.0004. Cost of bonds acquired	239,425,849	354,583,911	988,981,271
20.0005. Cost of equities acquired	10,427,814	1,782,047	31,543,738
20.0006. Cost of other assets acquired	(252,482)		9,033,071

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, 2013 Annual Statement notes: 1(B, C), 2-4, 5(A-C, F-H), 6-9, 10(D-L), 11(A), 12(B-I), 13(1-3, 5-9, 11-13), 14(A-E), 15, 16, 17(A), 18, 19, 21(A-F), 23, 24(A, B, D, E) and 26-35. 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 recognize other-than-temporary impairments ("OTTI"), the amount of OTTI recognized and the fair value of those securities.

(in millions)	2014			2013		
	(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	$ 10	$ -	$ 10	$ 79	$ 2	$ 79
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	28	-	28	-	-	-
c. Present value of cash flows expected to be collected is less than the amortized cost basis	15	1	15	142	2	159
d. Total 1st Quarter	$ 53	$ 1	$ 53	$ 221	$ 4	$ 238
OTTI recognized 2nd Quarter						
e. Intent to sell				$ 14	$ -	$ 14
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				-	-	-
g. Present value of cash flows expected to be collected is less than the amortized cost basis				22	1	18
h. Total 2nd Quarter				$ 36	$ 1	$ 32
OTTI recognized 3rd Quarter						
i. Intent to sell				$ 14	$ -	$ 14
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				1	-	1
k. Present value of cash flows expected to be collected is less than the amortized cost basis				15	-	14
l. Total 3rd Quarter				$ 30	$ -	$ 29
OTTI recognized 4th Quarter						
m. Intent to sell				$ 11	$ -	$ 11
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				3	-	6
o. Present value of cash flows expected to be collected is less than the amortized cost basis				39	1	39
p. Total 4th Quarter				$ 53	$ 1	$ 56
q. Annual Aggregate Total		$ 1			$ 6	

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
05874EAB7	$ 4	$ 3	$ 1	$ 3	$ 4	03/31/2014
12666RAF7	$ 3	$ 3	-	$ 3	$ 3	03/31/2014
64015@AB3	$ -	$ -	-	$ -	$ -	03/31/2014
64015@AC1	$ -	$ -	-	$ -	$ -	03/31/2014
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	03/31/2014
759950FX1	$ 7	$ 7	-	$ 7	$ 7	03/31/2014
92926WAB3	$ -	$ -	-	$ -	$ -	03/31/2014
93362YAE2	$ -	$ -	-	$ -	$ -	03/31/2014
Total			$ 1			
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
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
25151EAA1	$ 1	$ 1	-	$ 1	$ 2	09/30/2013
46629QAH9	$ -	$ -	-	$ -	$ -	09/30/2013
64015@AB3	$ -	$ -	-	$ -	$ -	09/30/2013
64015@AC1	$ 1	$ 1	-	$ 1	$ 1	09/30/2013
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	09/30/2013
73316PCK4	$ 3	$ 3	-	$ 3	$ 2	09/30/2013
759950FX1	$ 8	$ 8	-	$ 8	$ 7	09/30/2013
7609854U2	$ 2	$ 2	-	$ 2	$ 2	09/30/2013
93362YAE2	$ -	$ -	-	$ -	$ -	09/30/2013
225470M42	$ 3	$ 3	-	$ 3	$ 6	12/31/2013
46629BAF6	$ 2	$ 2	-	$ 2	$ 2	12/31/2013
46629CAM9	$ 8	$ 8	-	$ 8	$ 11	12/31/2013
46630MAG7	$ 1	$ 1	-	$ 1	$ 1	12/31/2013
46630PAP0	$ -	$ -	-	$ -	$ -	12/31/2013
52520MDR1	$ 6	$ 6	-	$ 6	$ 6	12/31/2013
59020UH32	$ 4	$ 4	-	$ 4	$ 4	12/31/2013
64015@AB3	$ 1	$ 1	-	$ 1	$ -	12/31/2013
64015@AC1	$ 2	$ 1	1	$ 1	$ 1	12/31/2013
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	12/31/2013
73316PBT6	$ 1	$ 1	-	$ 1	$ -	12/31/2013
759950FX1	$ 7	$ 7	-	$ 7	$ 7	12/31/2013
759950GV4	$ 6	$ 6	-	$ 6	$ 5	12/31/2013
92926WAB3	$ -	$ -	-	$ -	$ -	12/31/2013
93362YAE2	$ -	$ -	-	$ -	$ -	12/31/2013
Total			$ 4			

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

NOTES TO FINANCIAL STATEMENTS

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)		March 31, 2014	December 31, 2013
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (6)	$ (13)
	2. 12 months or longer	$ (7)	$ (9)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 745	$ 1,756
	2. 12 months or longer	$ 165	$ 144

5. At March 31, 2014, the aggregate amount of unrealized losses related to loan-backed and structured securities was $13 million. Of the $13 million of unrealized losses, $12 million were related to loan-backed and structured securities with an unrealized loss position less than 20% of amortized cost, the degree of which suggests these securities did not pose a high risk of being other-than-temporarily impaired. Of the $12 million, $10 million was related to unrealized losses on investment grade loan-backed and structured securities. Investment grade is defined as a security having a NAIC rating of 1 or 2; a rating of Aaa, Aa, A or Baa from Moody's; a rating of AAA, AA, A or BBB from Standard & Poor's, Fitch, Dominion, Kroll, Realpoint or Egan Jones; a rating of aaa, aa, a or bbb from A.M. Best; or a comparable internal rating if an externally provided rating is not available. Unrealized losses on investment grade securities are principally related to increasing risk-free interest rates or widening credit spreads since the time of initial purchase.

   The remaining $1 million of unrealized losses at March 31, 2014 were related to investment grade loan-backed and structured securities in unrealized loss positions greater than or equal to 20% of amortized cost. Unrealized losses on investment grade securities were evaluated based on factors such as discounted cash flows and the financial condition and near-term and long-term prospects of the issue or issuer and were determined to have adequate resources to fulfill contractual obligations.

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

   At March 31, 2014, the Company had not made a decision to sell and it was not more likely than not the Company would be required to sell these securities with unrealized losses before recovery of the amortized cost basis.

E. Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

b.

(in millions)	March 31, 2014	December 31, 2013
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 274	$ 288

I. Working Capital Finance Investments

The Company did not hold working capital finance investments at March 31, 2014 or December 31, 2013.

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

A., B. & C. The Company paid a total of $1.20 billion cash dividends to its parent, Allstate Insurance Holdings, LLC ("AIH"), in the first three months of 2014. See Note 13, Part 4 for details.

On April 8, 2014, the Company declared an ordinary dividend of $350 million to AIH which was paid in cash on April 23, 2014, and an ordinary dividend of $300 million paid in cash on May 12, 2014.

There were no other transactions entered into by the Company with related parties in the first three months of 2014 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.

11. Debt

B. The Company did not hold capital stock of the Federal Home Loan Bank or have funding agreements or borrowing arrangements with this entity at March 31, 2014 or December 31, 2013.

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

A. Defined Benefit Plan

4. The Company was not a sponsor of defined benefit pension plans. The components of net periodic benefit cost for postretirement benefits for the three months ended March 31 were as follows:

(in millions)	Pension Benefits 2014	Pension Benefits 2013	Postretirement Benefits 2014	Postretirement Benefits 2013
a. Service cost	$ -	$ -	$ 1	$ 2
b. Interest cost	-	-	2	3
c. Expected return on plan assets	-	-	-	-
d. Transition asset or obligation	-	-	-	4
e. Gains and losses	-	-	(2)	(2)
f. Prior service cost or credit	-	-	3	(1)
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	-
h Total net periodic benefit cost	$ -	$ -	$ 4	$ 6

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

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

(in millions)

Date of Payment	2014	2013
January 31	$ 450	$ 450
February 25	450	450
March 31	300	-
April 23	350	235
May 10	-	200
May 12	300	-
July 18	-	215
September 27	-	200
December 18	-	200
Total	$ 1,850	$ 1,950

10. Cumulative unrealized gains and losses increased unassigned funds by $1.27 billion and $1.07 billion at March 31, 2014 and December 31, 2013, respectively.

14. Contingencies

F. All Other Contingencies

Legal and regulatory proceedings and inquiries

Claims related proceedings

The Company is vigorously defending a class action lawsuit in Montana state court challenging aspects of its claim handling practices in Montana. The plaintiff alleges that the Company adjusts claims made by individuals who do not have attorneys in a manner that unfairly resulted in lower payments compared to claimants who were represented by attorneys. In January 2012, the court certified a class of Montana claimants who were not represented by attorneys with respect to the resolution of auto accident claims. The court certified the class to cover an indefinite period that commences in the mid-1990's. The certified claims include claims for declaratory judgment, injunctive relief and punitive damages in an unspecified amount. Injunctive relief may include a claim process by which unrepresented claimants could request that their claims be readjusted. No compensatory damages are sought on behalf of the class. The company appealed the order certifying the class. In August 2013, the Montana Supreme Court affirmed in part, and reversed in part, the lower court's order granting plaintiff's motion for class certification and remanded the case for trial. The Company petitioned for rehearing of the Montana Supreme Court's decision, which the Court denied. In January 2014, the Company timely filed a petition for a writ of certiorari with the U.S. Supreme Court seeking review of the Montana Supreme Court's decision. On May 5, 2014, the U.S. Surpreme Court denied the petition for a writ of certiorari. The case will continue in Montana state court and all of the Company's various defenses remain available to it. To date no discovery has occurred related to the potential value of the class members' claims. The Company has asserted various defenses with respect to the plaintiff's claims, which have not been finally resolved. In the Company's judgment a loss is not probable.

The Company is vigorously litigating two class action cases in California in which the plaintiffs allege off-the-clock wage and hour claims. One case, involving two classes, is pending in Los Angeles Superior Court and was filed in December 2007. In this case, one class includes auto physical damage adjusters employed in the State of California from January 1, 2005 to the date of final judgment, to the extent the Company failed to pay for off-the-clock work to those adjusters who performed certain duties prior to their first assignments. The other class includes all non-exempt employees in California from December 19, 2006 until January 2010 who received pay statements from the Company which allegedly did not comply with California law. The other case was filed in the U.S. District Court for the Central District of California in September 2010 and is now on appeal to the Ninth Circuit Court of Appeals. In addition to off-the-clock claims, the plaintiffs in this case allege other California Labor Code violations resulting from purported unpaid overtime. There is a class certified in this case which includes all adjusters in the State of California from September 29, 2006 to final judgment. Plaintiffs in both cases seek recovery of unpaid compensation, liquidated damages, penalties, and attorneys' fees and costs. In the Company's judgment, a loss is not probable.

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

These matters include a lawsuit filed in 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws ("EEOC I") and a class action filed in 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act, breach of contract and ERISA violations ("Romero I"). In 2004, in the consolidated EEOC I and Romero I litigation, the trial court issued a memorandum and order that, among other things, certified classes of agents, including a mandatory class of agents who had signed a release, for purposes of effecting the court's declaratory judgment that the release was voidable at the option of the release signer. The court also ordered that an agent who voided the release must return to Allstate "any and all benefits received by the [agent] in exchange for signing the release." The court also stated that, "on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs asked the court to clarify and/or reconsider its memorandum and order and in January 2007, the judge denied their request. In June 2007, the court reversed its prior ruling that the release was voidable and granted the Company's motions for summary judgment, ruling that the asserted claims were barred by the release signed by most plaintiffs. Plaintiffs filed a notice of appeal with the U.S. Court of Appeals for the Third Circuit ("Third Circuit"). In July 2009, the Third Circuit vacated the trial court's entry of summary judgment in the Company's favor and remanded the cases to the trial court for additional discovery, including additional discovery related to the validity of the release and waiver. In its opinion, the Third Circuit held that if the release and waiver is held to be valid, then all of the claims in Romero I and EEOC I are barred. Thus, if the waiver and release is upheld, then only the claims in Romero I asserted by the small group of employee agents who did not sign the release and waiver would remain for adjudication. In January 2010, following the remand, the cases were assigned to a new judge for further proceedings in the trial court. Plaintiffs filed their Second Amended Complaint on July 28, 2010. Plaintiffs seek broad but unspecified "make whole relief," including back pay, compensatory and punitive damages, liquidated damages, lost investment capital, attorneys' fees and costs, and equitable relief, including reinstatement to employee agent status with all attendant benefits for up to approximately 6,500 former employee agents. Despite the length of time that these matters have been pending, to date only limited discovery has occurred related to the damages claimed by individual plaintiffs, and no damages discovery has occurred related to the claims of the putative class. Nor have plaintiffs provided any calculations of the putative class's alleged back pay or the alleged liquidated, compensatory or punitive damages, instead asserting that such calculations will be provided at a later stage during expert discovery. Damage claims are subject to reduction by amounts and benefits received by plaintiffs and putative class members subsequent to their employment termination. Little to no discovery has occurred with respect to amounts earned or received by plaintiffs and putative class members in mitigation of their alleged losses. Alleged damage amounts and lost benefits of the approximately 6,500 putative class members also are subject to individual variation and determination dependent upon retirement dates, participation in employee benefit programs, and years of service. Discovery limited to the validity of the waiver and release is closed. The parties filed cross motions for summary judgment with respect to the validity and release. On February 28, 2014, the trial court denied plaintiffs' and the Company's motions for summary judgment in Romero I and indicated that the question of whether the releases were knowingly and voluntarily signed under a totality of circumstances test raised factual issues to be resolved by at trial. Among other things, the trial court also held that the release, if valid, would bar all claims in Romero I. On March 13, 2014, the trial court denied EEOC's motion for summary judgment and granted the Company's motion for summary judgment in EEOC I and entered final judgment in favor of the Company. At present, no class is certified.

NOTES TO FINANCIAL STATEMENTS

A putative nationwide class action has also been filed by former employee agents alleging various violations of ERISA, including a worker classification issue ("Romero II"). These plaintiffs are challenging certain amendments to the Agents Pension Plan and are seeking to have exclusive agent independent contractors treated as employees for benefit purposes. Romero II was dismissed with prejudice by the trial court, was the subject of further proceedings on appeal, and was reversed and remanded to the trial court in 2005. In June 2007, the court granted the Company's motion to dismiss the case. Plaintiffs filed a notice of appeal with the Third Circuit. In July 2009, the Third Circuit vacated the district court's dismissal of the case and remanded the case to the trial court for additional discovery, and directed that the case be reassigned to another trial court judge. In its opinion, the Third Circuit held that if the release and waiver is held to be valid, then one of plaintiffs' three claims asserted in Romero II is barred. The Third Circuit directed the district court to consider on remand whether the other two claims asserted in Romero II are barred by the release and waiver. In January 2010, following the remand, the case was assigned to a new judge (the same judge for the Romero I and EEOC I cases) for further proceedings in the trial court. On April 23, 2010, plaintiffs filed their First Amended Complaint. Plaintiffs seek broad but unspecified "make whole" or other equitable relief, including losses of income and benefits as a result of their decision to retire from the Company between November 1, 1999 and December 31, 2000. They also seek repeal of the challenged amendments to the Agents Pension Plan with all attendant benefits revised and recalculated for thousands of former employee agents, and attorney's fees and costs. Despite the length of time that this matter has been pending, to date only limited discovery has occurred related to the damages claimed by individual plaintiffs, and no damages discovery has occurred related to the claims of the putative class. Nor have plaintiffs provided any calculations of the putative class's alleged losses, instead asserting that such calculations will be provided at a later stage during expert discovery. Damage claims are subject to reduction by amounts and benefits received by plaintiffs and putative class members subsequent to their employment termination. Little to no discovery has occurred with respect to amounts earned or received by plaintiffs and putative class members in mitigation of their alleged losses. Alleged damage amounts and lost benefits of the putative class members also are subject to individual variation and determination dependent upon retirement dates, participation in employee benefit programs, and years of service. As in Romero I and EEOC I, discovery limited to issues relating to the validity of the waiver and release is closed. The parties filed cross motions for summary judgment with respect to the validity of the waiver and release on April 8, 2013. On February 28, 2014, the trial court denied plaintiffs' and the Company's motions for summary judgment in Romero I and indicated that the question of whether the releases were knowingly and voluntarily signed under a totality of circumstances test raised factual issues to be resolved at trial. Among other things, the trial court also held that the release, if valid, would bar all claims asserted in Romero II. On March 13, 2014, the trial court denied EEOC's motion for summary judgment and granted the Company's motion for summary judgment in EEOC I and entered final judgment in favor of the Company. At present, no class is certified.

In these agency program reorganization matters, the threshold issue of the validity and scope of the waiver and release is yet to be fully decided. Based on the trial court's February 28, 2014 ruling, if the validity of the release is decided in favor of the Company, that would preclude any damages being awarded in Romero I and Romero II. In the Company's judgment, a loss is not probable. The Company has been vigorously defending these lawsuits and other matters related to its agency program reorganization.

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	
	March 31, 2014	December 31, 2013	March 31, 2014	December 31, 2013
a. Swaps	$ 97	$ 121	$ 705	$ 211
b. Futures	-	-	-	-
c. Options	-	-	-	-
d. Total	$ 97	$ 121	$ 705	$ 211

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

B. Transfer and Servicing of Financial Assets

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

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 within 30 days of the sale date in order to enhance its yield on the investment portfolio.

2. The details, by NAIC designation 3 or below, and any unrated securities sold during the first quarter of 2014, and reacquired within 30 days of the sale date were:

($ in millions)

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	3	$ 8	$ 8	$ -
Bonds	4	2	$ 2	$ 2	$ -
Unaffiliated common stocks	Unrated	85	$ 200	$ 210	$ 8

The Company did not have wash sales during the first quarter of 2013 that involved unrated securities or securities with a NAIC 3 designation or below.

20. Fair Value Measurements

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

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

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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)	March 31, 2014			
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Total**
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 295	$ 556	$ 851
U.S. special revenue and special assessment obligations	-	-	57	57
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-
Total bonds	-	295	613	908
Perpetual preferred stocks				
Industrial and miscellaneous	-	30	-	30
Unaffiliated common stocks				
Industrial and miscellaneous	2,692	-	11	2,703
Mutual funds	548	599	-	1,147
Total unaffiliated common stocks	3,240	599	11	3,850
Derivative assets				
Credit contracts	-	1	-	1
Foreign currency contracts	-	-	-	-
Total derivative assets	-	1	-	1
Total assets at fair value	$ 3,240	$ 925	$ 624	$ 4,789
b. Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (21)	$ -	$ (21)
Total liabilities at fair value	$ -	$ (21)	$ -	$ (21)

	December 31, 2013			
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Total**
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 525	$ 257	$ 782
U.S. special revenue and special assessment obligations	-	-	64	64
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	3
Total bonds	-	525	324	849
Perpetual preferred stocks				
Industrial and miscellaneous	-	32	-	32
Unaffiliated common stocks				
Industrial and miscellaneous	2,490	1	11	2,502
Mutual funds	713	592	-	1,305
Total unaffiliated common stocks	3,203	593	11	3,807
Derivative assets				
Credit contracts	-	-	-	-
Foreign currency contracts	-	-	-	-
Total derivative assets	-	-	-	-
Total assets at fair value	$ 3,203	$ 1,150	$ 335	$ 4,688
b. Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (4)	$ -	$ (4)
Total liabilities at fair value	$ -	$ (4)	$ -	$ (4)

Transfers from Level 1 to Level 2, during 2014 and 2013 included unaffiliated common stocks where the fair value was based on quoted prices for identical or similar assets in markets that are no longer active.

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

(in millions) Description	Beginning balance at 01/01/2014	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	$ 257	$ 280	$ (36)	$ -	$ (2)
U.S. special revenue and special assessment obligations	64	3	(4)	(4)	1
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	(3)	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	11	-	-	1	-
Total assets and liabilities	$ 335	$ 283	$ (43)	$ (3)	$ (1)

NOTES TO FINANCIAL STATEMENTS

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance at 3/31/2014
Bonds					
Industrial and miscellaneous	$ 176	$ -	$ (94)	$ (25)	$ 556
U.S. special revenue and special assessment obligations	-	-	(2)	(1)	57
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	(1)	-	11
Total assets and liabilities	$ 176	$ -	$ (97)	$ (26)	$ 624

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	$ 1	$ (63)	$ -	$ 1
U.S. special revenue and special assessment obligations	119	9	(21)	(1)	1
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	4	-	(4)	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	13	-	-	-	-
Total assets and liabilities	$ 229	$ 10	$ (88)	$ (1)	$ 2

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance at 3/31/2013
Bonds					
Industrial and miscellaneous	$ 26	$ -	$ (16)	$ -	$ 42
U.S. special revenue and special assessment obligations	1	-	(34)	(1)	73
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	-	-	13
Total assets and liabilities	$ 27	$ -	$ (50)	$ (1)	$ 128

Transfers into Level 3 during 2014 and 2013 included securities where assets were measured at lower of cost or market and reported at fair value in 2014 and 2013, and at cost in 2013 and 2012. In addition, transfers into Level 3 during 2014 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 2014 and 2013 included situations where assets were measured at lower of cost or market and reported at cost in 2014 and 2013, and at fair value in 2013 and 2012. Transfers out of Level 3 during 2014 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. In addition, 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.

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

Level 3 measurements

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

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

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

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

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

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

Financial assets

(in millions)	March 31, 2014					
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Assets**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Bonds	$ 24,460	$ 23,871	$ 802	$ 21,977	$ 1,681	$ -
Preferred stocks	$ 74	$ 57	$ -	$ 74	$ -	$ -
Unaffiliated common stocks	$ 3,851	$ 3,851	$ 3,241	$ 599	$ 11	$ -
Mortgage loans on real estate	$ 423	$ 403	$ -	$ -	$ 423	$ -
Cash equivalents	$ 565	$ 565	$ 87	$ 478	$ -	$ -
Short-term investments	$ 42	$ 42	$ 12	$ -	$ 30	$ -
Derivatives	$ 4	$ 1	$ 2	$ 2	$ -	$ -
Other invested assets:						
Low income housing tax credit ("LIHTC") property investments	$ 338	$ 321	$ -	$ -	$ 338	$ -
Affiliated surplus notes	$ 175	$ 169	$ -	$ -	$ 175	$ -
Collateral loans	$ -	$ -	$ -	$ -	$ -	$ -
Derivative collateral	$ 14	$ 14	$ -	$ 14	$ -	$ -
Securities lending reinvested collateral	$ 13	$ 13	$ -	$ 13	$ -	$ -

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

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.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

The fair value of collateral related to derivatives in Level 2 is based on carrying value due to its short-term nature.

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)

	March 31, 2014					
Type of Financial Instrument	**Aggregate Fair Value**	**Statement Value**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Securities lending collateral	$ 272	$ 272	$ -	$ 272	$ -	$ -
Derivatives	$ 21	$ 21	$ 1	$ 20	$ -	$ -

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

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

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.

D. The Company was able to estimate the fair value of all its financial instruments in 2014 and 2013.

21. Other Items

G. Offsetting and Netting of Assets and Liabilities

None of the Company's derivative transactions or securities lending agreements contains a valid right to offset assets and liabilities per the requirements of SSAP No. 64, *Offsetting and Netting of Assets and Liabilities*. The Company does not enter into repurchase, reverse repurchase or securities borrowing agreements.

I. Risk Sharing Provisions of the Affordable Care Act

The Company is not subject to the risk sharing provisions of the Affordable Care Act.

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., an unaffiliated entity, to sell all of the outstanding shares of Lincoln Benefit Life Company ("LBL"), a Nebraska domiciled insurance company, LBL's life insurance business generated through independent master brokerage agencies, and all of LBL's deferred fixed annuity and long-term care insurance business. Prior to closing of the sale, LBL business written through independent master brokerage agencies, totaling approximately $12 billion of total policy reserves, and ceded to ALIC were recaptured. An estimated $3 billion of LBL's total policy reserves will continue to be reinsured by ALIC. An after-tax gain to ALIC on this transaction is estimated to be $350 million to $400 million. Additionally, portions of existing non-affiliate reinsurance agreements associated with business ceded from LBL to ALIC will be novated effective on the closing date. As of March 31, 2014, the reinsurance recoverable associated with the novated portions of these reinsurance agreements is expected to approximate $835 million. On March 25, 2014, the Nebraska Director of Insurance executed a Certificate of Adoption certifying the adoption of the final order of the Department of Insurance approving the sale of LBL. Closing of the sale was completed on April 1, 2014. The estimated gross sales price is $796 million, representing $594 million of cash and the retention of tax benefits. The actual cash proceeds will be based on the actual valuation as of the closing date of April 1, 2014.

An evaluation of subsequent events was made through May 12, 2014 for the Quarterly Statement issued on May 14, 2014. There were no other significant subsequent events requiring adjustment to or disclosure in the financial statements.

NOTES TO FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

C. The amount of net premiums written by the Company in the first three months of 2014 and 2013 subject to retrospective rating features was $590 million and $494 million, respectively. These amounts represented 9.4% and 8.3% of total net premiums written in the first three months of 2014 and 2013, respectively.

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)	March 31, 2014	December 31, 2013
Balance at January 1	$ 14,553	$ 14,499
Incurred related to:		
Current year	4,313	16,392
Prior years	4	28
Total incurred	4,317	16,420
Paid related to:		
Current year	2,004	10,735
Prior years	2,172	5,631
Total paid	4,176	16,366
Balance at December 31	$ 14,694	$ 14,553

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 $432 million and $1.25 billion for the three months ended March 31, 2014 and the year ended December 31, 2013, 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 $4 million and $28 million as a result of the reestimation of unpaid losses and loss adjustment expenses for the first three months of 2014 and the year ended December 31, 2013, respectively. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $576 million and $543 million was included as a reduction of loss reserves at March 31, 2014 and December 31, 2013, respectively.

36. Financial Guaranty Insurance

The Company did not write financial guaranty insurance in 2014 or 2013.

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

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

3.3 If the response to 3.2 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. 12/31/2013

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:
$29,375,453 PLEDGED AS COLLATERAL; $1,665,720,008 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $81,910,035 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY AND $1,018,126 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 1,840,395,861

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	$ 4,746,881,494	$ 4,858,359,769
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 671,290,559	$ 665,302,294
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 5,418,172,053	$ 5,523,662,063
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. $ 273,919,749

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 273,919,825

16.3 Total payable for securities lending reported on the liability page. $ 272,197,965

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
N/A	BLACKROCK	55 E 52ND ST., NEW YORK, NY 10055
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 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating

NONE

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	29,672,901	30,440,196	13,982,485	15,371,759	32,428,643	43,505,253
2.	Alaska AK	L	14,326,120	15,398,196	8,327,595	8,888,781	21,495,620	25,754,672
3.	Arizona AZ	L	16,424,671	17,886,142	6,832,245	9,280,217	32,916,941	34,547,317
4.	Arkansas AR	L	13,326,894	14,503,620	6,451,272	6,609,019	16,630,565	18,798,933
5.	California CA	L	239,638,649	246,035,246	113,883,203	112,136,506	470,483,890	478,671,614
6.	Colorado CO	L	19,293,398	20,469,781	9,958,782	11,074,244	31,410,255	33,220,009
7.	Connecticut CT	L	40,098,764	42,366,594	23,235,372	26,602,630	97,416,952	106,257,949
8.	Delaware DE	L	5,185,709	5,361,663	3,082,538	3,878,853	13,081,055	17,811,948
9.	District of Columbia DC	L	3,796,352	3,968,930	2,010,184	1,552,643	3,706,847	7,312,407
10.	Florida FL	L	135,898,123	145,434,722	73,685,493	73,543,323	314,522,249	326,182,697
11.	Georgia GA	L	65,165,068	68,624,459	35,570,210	30,774,240	87,513,704	95,001,574
12.	Hawaii HI	L	19,899,875	19,102,650	9,995,720	8,711,800	25,396,406	24,005,278
13.	Idaho ID	L	4,277,780	4,711,631	2,519,584	2,618,898	8,184,294	8,167,196
14.	Illinois IL	L	67,192,574	72,262,674	38,327,175	31,028,734	286,361,067	298,568,729
15.	Indiana IN	L	19,754,987	21,323,754	10,686,030	9,574,099	36,477,900	35,824,210
16.	Iowa IA	L	2,518,452	2,791,084	1,256,907	1,063,248	4,019,022	4,032,246
17.	Kansas KS	L	5,672,113	5,879,858	1,967,807	2,184,081	5,666,162	5,649,848
18.	Kentucky KY	L	20,358,366	21,290,073	11,505,143	11,089,968	33,127,587	35,001,180
19.	Louisiana LA	L	75,239,089	77,796,974	26,936,665	51,142,291	113,527,451	164,507,517
20.	Maine ME	L	4,961,040	5,549,385	3,172,726	3,016,005	7,742,633	9,071,480
21.	Maryland MD	L	73,577,166	77,350,771	51,333,274	47,816,648	271,017,091	296,396,305
22.	Massachusetts MA	L	18,363,589	11,149,097	10,201,295	6,181,753	44,143,573	30,701,490
23.	Michigan MI	L	29,589,591	30,046,879	34,204,774	34,302,520	2,163,887,404	1,698,569,525
24.	Minnesota MN	L	7,593,310	8,444,651	4,421,619	3,957,381	29,438,992	31,047,642
25.	Mississippi MS	L	20,741,591	22,398,449	8,993,387	17,244,649	41,042,285	71,647,039
26.	Missouri MO	L	8,669,390	9,382,441	3,455,870	4,277,339	13,382,359	14,082,294
27.	Montana MT	L	1,955,618	2,173,404	767,944	820,343	3,957,483	4,593,865
28.	Nebraska NE	L	3,236,191	3,453,900	1,376,653	1,292,639	5,723,265	4,967,873
29.	Nevada NV	L	10,696,451	11,610,726	5,024,976	6,213,121	21,062,188	24,049,702
30.	New Hampshire NH	L	5,433,632	5,906,303	2,745,210	2,572,368	7,315,160	8,575,154
31.	New Jersey NJ	N	839		7,135,000	7,524,012	538,216,298	228,449,962
32.	New Mexico NM	L	10,561,696	11,636,176	4,563,849	6,434,915	52,993,432	23,575,659
33.	New York NY	L	317,062,608	338,898,855	206,968,375	633,891,652	1,348,127,444	1,510,324,791
34.	North Carolina NC	L	44,075,085	46,336,420	24,665,048	22,256,417	59,919,446	63,747,988
35.	North Dakota ND	L	2,907,569	2,523,534	1,496,979	985,193	3,589,325	2,426,467
36.	Ohio OH	L	41,862,641	44,622,648	28,006,621	24,224,552	110,393,516	114,015,575
37.	Oklahoma OK	L	14,983,135	16,106,741	5,899,501	6,737,043	18,390,398	18,462,318
38.	Oregon OR	L	15,318,494	16,356,436	7,244,893	8,789,845	25,569,024	25,195,103
39.	Pennsylvania PA	L	87,851,783	97,538,947	65,116,952	62,311,470	407,244,269	424,741,073
40.	Rhode Island RI	L	11,459,869	12,434,639	6,545,002	6,992,866	24,100,129	25,128,681
41.	South Carolina SC	L	46,394,576	47,821,291	22,147,893	22,294,457	59,277,767	57,342,360
42.	South Dakota SD	L	1,115,564	1,080,509	1,295,041	367,117	2,365,778	2,903,154
43.	Tennessee TN	L	27,539,484	28,703,400	13,378,718	14,286,870	40,052,362	43,521,024
44.	Texas TX	L	25,734,645	27,257,837	8,502,384	9,796,552	68,666,945	74,969,286
45.	Utah UT	L	13,929,536	15,284,791	6,821,036	8,720,772	22,753,491	21,988,825
46.	Vermont VT	L	2,694,666	2,950,071	1,250,737	1,543,298	5,926,061	6,127,426
47.	Virginia VA	L	64,406,123	67,689,713	28,218,554	30,659,667	83,663,889	86,332,054
48.	Washington WA	L	38,853,063	43,532,083	23,913,905	23,010,134	92,947,468	97,423,022
49.	West Virginia WV	L	11,798,160	12,782,198	7,135,194	5,761,499	18,893,915	23,682,920
50.	Wisconsin WI	L	2,595,465	2,900,377	2,235,655	1,912,429	37,895,185	42,529,445
51.	Wyoming WY	L	1,638,135	1,730,976	590,279	546,735	1,451,674	1,412,154
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	L					2,177,918	2,281,308
55.	U.S. Virgin Islands VI	N						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	L						
58.	Aggregate Other Alien OT	XXX					1,467	1,436
59.	Totals	(a) 51	1,765,340,590	1,861,301,895	999,043,754	1,443,867,595	7,267,696,244	6,853,104,977
	DETAILS OF WRITE-INS							
58001.	ZZZ Other alien	XXX					1,467	1,436
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					1,467	1,436

(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 MARCH 31, 2014 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	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-4480342				Allstate Financial, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	RE	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
							Allstate Insurance Company of Canada	CAN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							Allstate Investment Management Limited	GBR	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Life Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70874	36-2608394		0000839759		Allstate Life Insurance Company of New York	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12344	20-3560910		0001470270		Allstate New Jersey Property and Casualty Insurance Company	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings 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	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	61808	43-0708954				Charter National Life Insurance Company	IL	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			80-0950292				CIFG/Allstate Insurance Company, L.P.	DE	DS	Allstate Insurance Company	Ownership	99.000	The Allstate Corporation	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	CA	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
							Ivantage Insurance Brokers Inc.	CAN	NIA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	65595	47-0221457				Lincoln Benefit Life Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	14440	80-0844387				Lincoln Benefit Reinsurance Company	VT	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	36455	36-2999368				Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4233821				Northbrook Services, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							PAFCO Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4295725				Signature Agency, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 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	299,402	151,032	50.4	(56.1)
2.	Allied Lines	77,947,172	2,138,535	2.7	207.8
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	629,068,677	321,645,695	51.1	45.1
5.	Commercial multiple peril	75,804,550	47,674,480	62.9	38.9
6.	Mortgage guaranty				
8.	Ocean marine	214,065	15,954	7.5	36.9
9.	Inland marine	16,857,933	5,802,454	34.4	27.7
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	309,216	28,469	9.2	(0.6)
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		(529,052)		
17.1	Other liability - occurrence	25,073,030	5,680,078	22.7	81.0
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	300,635	1,254,380	417.2	(679.6)
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	555,675,455	324,984,141	58.5	60.6
19.3,19.4	Commercial auto liability	45,904,554	37,158,412	80.9	55.4
21.	Auto physical damage	467,134,749	183,962,103	39.4	41.2
22.	Aircraft (all perils)				
23.	Fidelity	5,728	98,349	1,717.0	(131.0)
24.	Surety	734			
26.	Burglary and theft	(20)	3,928	(19,321.2)	(92.3)
27.	Boiler and machinery	934,528	720,237	77.1	6.9
28.	Credit				
29.	International				
30.	Warranty				
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	715,540	1,089	0.2	0.1
35.	Totals	1,896,245,947	930,790,284	49.1	55.2
	DETAILS OF WRITE-INS				
3401.	Identity theft	715,540	1,089	0.2	0.1
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)	715,540	1,089	0.2	0.1

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	292,581	292,581	298,648
2.	Allied Lines	62,969,492	62,969,492	66,405,744
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	521,804,732	521,804,732	538,827,313
5.	Commercial multiple peril	73,832,071	73,832,071	76,027,026
6.	Mortgage guaranty			
8.	Ocean marine	180,776	180,776	216,281
9.	Inland marine	13,125,758	13,125,758	13,877,464
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	232,525	232,525	225,705
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence	21,375,690	21,375,690	25,999,008
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	321,236	321,236	339,182
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	550,670,828	550,670,828	596,831,206
19.3,19.4	Commercial auto liability	50,172,038	50,172,038	46,686,254
21.	Auto physical damage	468,745,819	468,745,819	494,098,628
22.	Aircraft (all perils)			
23.	Fidelity	4,546	4,546	22,308
24.	Surety			
26.	Burglary and theft	(292)	(292)	2,136
27.	Boiler and machinery	1,029,160	1,029,160	826,382
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	583,630	583,630	618,610
35.	Totals	1,765,340,590	1,765,340,590	1,861,301,895
	DETAILS OF WRITE-INS			
3401.	Identity theft	583,630	583,630	618,610
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)	583,630	583,630	618,610

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 2014 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2014 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2014 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. 2011 + Prior	4,118,897	2,034,171	6,153,068	464,458	21,702	486,160	4,042,712	39,348	1,586,376	5,668,435	388,274	(386,746)	1,528
2. 2012	2,058,964	683,548	2,742,512	296,166	12,904	309,069	1,827,385	32,572	572,546	2,432,503	64,587	(65,527)	(940)
3. Subtotals 2012 + Prior	6,177,861	2,717,719	8,895,580	760,624	34,606	795,229	5,870,097	71,920	2,158,921	8,100,939	452,861	(452,272)	588
4. 2013	4,505,424	1,151,906	5,657,330	1,233,812	142,522	1,376,334	3,018,469	201,514	1,064,263	4,284,246	(253,143)	256,394	3,251
5. Subtotals 2013 + Prior	10,683,285	3,869,625	14,552,910	1,994,436	177,127	2,171,563	8,888,566	273,434	3,223,185	12,385,185	199,718	(195,879)	3,839
6. 2014	XXX	XXX	XXX	XXX	2,004,085	2,004,085	XXX	1,805,801	503,537	2,309,338	XXX	XXX	XXX
7. Totals	10,683,285	3,869,625	14,552,910	1,994,436	2,181,213	4,175,649	8,888,566	2,079,235	3,726,722	14,694,523	199,718	(195,879)	3,839
8. Prior Year-End Surplus As Regards Policyholders	17,254,737										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. 1.9	2. (5.1)	3. 0.0
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.0

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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Prepaid assessments	60,362,608	55,349,029	5,013,579	5,320,408
2505. Cash surrender value of COLI	4,352,994		4,352,994	6,539,354
2506. Patent intangible asset	1,208,333		1,208,333	1,341,667
2507. OPEB prepaid asset	27,057,500	27,057,500		
2597. Summary of remaining write-ins for Line 25 from overflow page	92,981,435	82,406,529	10,574,906	13,201,428

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Deferred gain on intercompany asset transfers	13,749,953	18,808,303
2505. Derivative cash	781,000	
2506. Retroactive reinsurance reserve ceded	(14,522,631)	(14,447,154)
2597. Summary of remaining write-ins for Line 25 from overflow page	8,322	4,361,149

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. OPEB curtailment gain			61,620,000
1497. Summary of remaining write-ins for Line 14 from overflow page			61,620,000

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	295,720,527	329,593,512
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,250,758	
	2.2 Additional investment made after acquisition	109,557	30,904,060
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	(58,867)	44,220,878
5.	Deduct amounts received on disposals		82,791,863
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		544,790
8.	Deduct current year's depreciation	6,352,288	25,661,270
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	290,669,687	295,720,527
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	290,669,687	295,720,527

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	429,516,239	491,510,513
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		(223,125)
4.	Accrual of discount	53,998	50,710
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		(191,652)
7.	Deduct amounts received on disposals	26,601,798	61,448,350
8.	Deduct amortization of premium and mortgage interest points and commitment fees	41,120	181,858
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)	402,927,318	429,516,239
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	402,927,318	429,516,239
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	402,927,318	429,516,239

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	3,692,774,687	3,692,622,276
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	72,614,579	185,709,853
	2.2 Additional investment made after acquisition	86,909,515	478,145,055
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	45,872,437	264,884,433
6.	Total gain (loss) on disposals	27,139,520	16,498,161
7.	Deduct amounts received on disposals	339,281,962	905,029,391
8.	Deduct amortization of premium and depreciation	10,134,342	44,427,134
9.	Total foreign exchange change in book/adjusted carrying value	1,358,047	5,159,645
10.	Deduct current year's other than temporary impairment recognized	3,467,694	788,211
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,573,784,787	3,692,774,687
12.	Deduct total nonadmitted amounts	27,396,638	23,502,856
13.	Statement value at end of current period (Line 11 minus Line 12)	3,546,388,149	3,669,271,831

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	33,085,215,198	31,462,422,358
2.	Cost of bonds and stocks acquired	6,063,603,502	21,460,843,341
3.	Accrual of discount	3,598,654	37,256,090
4.	Unrealized valuation increase (decrease)	188,607,248	435,179,266
5.	Total gain (loss) on disposals	91,188,002	682,046,759
6.	Deduct consideration for bonds and stocks disposed of	6,695,715,182	20,697,310,818
7.	Deduct amortization of premium	34,311,725	128,179,179
8.	Total foreign exchange change in book/adjusted carrying value	(306,598)	(25,194,023)
9.	Deduct current year's other than temporary impairment recognized	64,611,489	141,848,597
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	32,637,267,608	33,085,215,198
11.	Deduct total nonadmitted amounts	4,480,871	4,404,430
12.	Statement value at end of current period (Line 10 minus Line 11)	32,632,786,737	33,080,810,768

SCHEDULE D - PART 1B

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

NAIC Designation	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. NAIC 1 (a)	15,081,661,166	13,148,423,208	14,397,110,174	(18,826,027)	13,814,148,174			15,081,661,166
2. NAIC 2 (a)	6,213,461,305	881,006,926	754,029,347	87,965,054	6,428,403,939			6,213,461,305
3. NAIC 3 (a)	2,578,877,004	587,400,745	430,106,008	(3,234,603)	2,732,937,139			2,578,877,004
4. NAIC 4 (a)	1,160,002,345	310,479,645	155,079,485	(81,665,710)	1,233,736,795			1,160,002,345
5. NAIC 5 (a)	91,748,453	42,060,775	12,004,004	1,667,783	123,473,007			91,748,453
6. NAIC 6 (a)	111,680,309	83,001,659	42,229,850	(7,263,404)	145,188,714			111,680,309
7. Total Bonds	25,237,430,583	15,052,372,959	15,790,558,868	(21,356,906)	24,477,887,768			25,237,430,583
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	42,994,407	952,290	4,401,990	1,088,916	40,633,623			42,994,407
10. NAIC 3	18,140,380	414,681	1,956,470	(23,591)	16,575,000			18,140,380
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	61,134,787	1,366,971	6,358,460	1,065,325	57,208,623			61,134,787
15. Total Bonds and Preferred Stock	25,298,565,370	15,053,739,930	15,796,917,328	(20,291,581)	24,535,096,391			25,298,565,370

(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 $ 576,832,450 ; NAIC 2 $; NAIC 3 $;
NAIC 4 $ 30,000,000 ; 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	41,740,278	XXX	41,739,870	452	

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	81,385,571	13,738,241
2.	Cost of short-term investments acquired	71,141,014	471,424,134
3.	Accrual of discount	6,105	3,967
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	2,166	2,356
6.	Deduct consideration received on disposals	110,794,578	403,783,127
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	41,740,278	81,385,571
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	41,740,278	81,385,571

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)	(3,494,933)
2.	Cost Paid/(Consideration Received) on additions	(12,010,619)
3.	Unrealized Valuation increase/(decrease)	2,290,199
4.	Total gain (loss) on termination recognized	(640,661)
5.	Considerations received/(paid) on terminations	6,575,949
6.	Amortization	472,002
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(19,959,961)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(19,959,961)

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	373,185		
	3.12 Section 1, Column 15, prior year	5,207,683	(4,834,498)	
	Change in variation margin on open contracts - All Other			
	3.13 Section 1, Column 18, current year to date minus	(705,875)		
	3.14 Section 1, Column 18, prior year	1,607,031	(2,312,906)	(7,147,404)
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	(332,690)		
	3.24 Section 1, Column 19, prior year	6,814,714	(7,147,404)	(7,147,404)
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year		(4,317,717)	
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item			
	4.22 Amount recognized	(4,317,717)	(4,317,717)	
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
APPLIED	DS (WHR) due 03/20/2019, CDS attached to Cash Security-PVH CORP	2FE	2,500,000	2,483,191	2,487,549	02/20/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	14,441	18,799	693656-AA-8	PVH CORP	3FE	2,468,750	2,468,750
APPLIED	DS (WHR) due 03/20/2019, CDS attached to Cash Security-SENSATA TECHNOLOGIES BV	2FE	2,500,000	2,470,691	2,475,049	02/20/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	14,441	18,799	81725W-AG-8	SENSATA TECHNOLOGIES BV	3FE	2,456,250	2,456,250
APPLIED	DS (WHR) due 03/20/2019, CDS attached to Cash Security-MGM RESORTS INTL	2FE	2,500,000	2,553,523	2,768,799	02/20/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	14,441	18,799	552953-CA-7	MGM RESORTS INTL	4FE	2,539,082	2,750,000
APPLIED	DS (WHR) due 03/20/2019, CDS attached to Cash Security-SENSATA TECHNOLOGIES BV	2FE	2,500,000	2,470,691	2,475,049	02/20/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	14,441	18,799	81725W-AG-8	SENSATA TECHNOLOGIES BV	3FE	2,456,250	2,456,250
69362BA#9	PEG 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-RYDER SYSTEM INC	2FE	10,000,000	9,957,395	10,381,470	05/23/2011	06/20/2016	CDS CS3378565 ON PEG 100 06/20/2016	(33,104)	161,200	78355H-JS-9	RYDER SYSTEM INC	2FE	9,990,499	10,220,270
717081C@0	PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-AETNA INC	1FE	5,000,000	5,021,161	5,120,233	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	16,933	130,568	00817Y-AL-2	AETNA INC	2FE	5,004,228	4,989,665
717081C@0	PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-OGLETHORPE POWER CORP	1FE	5,000,000	5,424,366	5,905,338	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	16,933	130,568	677050-AE-6	OGLETHORPE POWER CORP	1FE	5,407,433	5,774,770
742718G#0	PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-COCA-COLA CO/THE	1FE	10,000,000	10,106,430	10,058,159	01/26/2012	03/20/2017	CDS CS3537285 ON PG 100 03/20/2017	123,573	255,059	191216-BA-7	COCA-COLA CO/THE	1FE	9,982,857	9,803,100
742718G#0	PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-TIME WARNER INC	1FE	10,000,000	10,102,047	11,280,279	01/26/2012	03/20/2017	CDS CS3537285 ON PG 100 03/20/2017	123,573	255,059	887317-AF-2	TIME WARNER INC	2FE	9,978,475	11,025,220
216871A*4	CBE-COOPIN 100 09/20/20 due 09/20/2017, CDS attached to Cash Security-GOLDCORP INC	2FE	5,000,000	5,039,139	5,005,207	06/25/2012	09/20/2017	CDS CS3739535 ON CBE-COOPIN 100 09/20/20	29,926	62,622	380956-AC-6	GOLDCORP INC	2FE	5,009,213	4,942,585
191216E#3	KO 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security-TOTAL SYSTEM SERVICES IN	1FE	5,000,000	5,121,371	5,080,223	08/21/2012	09/20/2017	CDS CS3857303 ON KO 100 09/20/2017	82,757	149,978	891906-AA-7	TOTAL SYSTEM SERVICES IN	2FE	5,038,614	4,930,245
853250A@7	STAN-BANK 100 03/20/201 due 03/20/2018, CDS attached to Cash Security-MYLAN INC	1FE	5,000,000	5,555,661	5,616,190	01/30/2013	03/20/2018	CDS CS4192650 ON STAN-BANK 100 03/20/201	9,465	11,320	628530-AL-1	MYLAN INC	2FE	5,546,196	5,604,870
94106LF#1	WMI 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security-GENZYME CORP-GENL DIVISN	2FE	10,000,000	10,680,945	11,448,629	02/22/2013	03/20/2018	CDS CS4200321 ON WMI 100 03/20/2018	38,020	248,049	372917-AS-3	GENZYME CORP-GENL DIVISN	1FE	10,642,925	11,200,580
06051GA#6	BAC 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security-AMERIPRISE FINANCIAL INC	1FE	5,000,000	4,924,741	5,770,955	04/02/2013	06/20/2018	CDS CS4205502 ON BAC 100 06/20/2018	(67,409)	99,545	03076C-AE-6	AMERIPRISE FINANCIAL INC	1FE	4,992,150	5,671,410
416515E@9	HIG 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security-NATIONAL CINEMEDIA LLC	2FE	2,350,000	2,345,292	2,525,699	06/03/2013	06/20/2018	CDS CS4215691 ON HIG 100 06/20/2018	(4,708)	46,449	63530Q-AE-9	NATIONAL CINEMEDIA LLC	3FE	2,350,000	2,479,250
416515E@9	HIG 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security-PERRIGO CO LTD	2FE	2,650,000	2,646,995	2,673,611	06/03/2013	06/20/2018	CDS CS4215691 ON HIG 100 06/20/2018	(5,309)	52,379	714294-AE-5	PERRIGO CO LTD	2FE	2,652,304	2,621,232
APPLIED	HIG 100 09/20/2018 due 09/20/2018, CDS attached to Cash Security-SBA TOWER TRUST ABS	2FE	10,000,000	9,983,179	9,963,565	07/09/2013	09/20/2018	CDS CS4218240 ON HIG 100 09/20/2018	(16,821)	189,385	78403D-AE-0	SBA TOWER TRUST ABS	2AM	10,000,000	9,774,180
APPLIED	DS (ECACN) due 03/20/2019, CDS attached to Cash Security-AMERICA MOVIL SAB DE CV	2FE	5,000,000	5,000,797	5,509,702	12/12/2013	03/20/2019	CDS SINGLE SWAP CDS (ECACN)	22,006	31,537	02364W-AV-7	AMERICA MOVIL SAB DE CV	1FE	4,978,791	5,478,165
65505LA*8	DS (NE) due 12/20/2018, CDS attached to Cash Security-FIDELITY NATIONAL INFORM	2FE	5,000,000	5,164,772	5,377,381	09/26/2013	12/20/2018	CDS SINGLE SWAP CDS (NE)	(100,866)	(1,454)	31620M-AD-8	FIDELITY NATIONAL INFORM	2FE	5,265,638	5,378,835
9999999 - Totals				107,052,385	111,923,086	XXX	XXX	XXX	292,730	1,897,460	XXX	XXX	XXX	106,759,655	110,025,627

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	18	108,312,341							18	108,312,341
2. Add: Opened or Acquired Transactions	8	32,508,022							8	32,508,022
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	1,220	XXX		XXX		XXX		XXX	1,220
4. Less: Closed or Disposed of Transactions	7	33,612,275							7	33,612,275
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	156,923	XXX		XXX		XXX		XXX	156,923
7. Ending Inventory	19	107,052,385							19	107,052,385

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	(19,959,961)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	373,185	
3.	Total (Line 1 plus Line 2)		(19,586,776)
4.	Part D, Section 1, Column 5	2,255,372	
5.	Part D, Section 1, Column 6	(21,842,148)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	(18,355,232)	
8.	Part B, Section 1, Column 13	881,520	
9.	Total (Line 7 plus Line 8)		(17,473,712)
10.	Part D, Section 1, Column 8	4,156,453	
11.	Part D, Section 1, Column 9	(21,630,164)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	105,000,000	
14.	Part B, Section 1, Column 20	12,627,325	
15.	Part D, Section 1, Column 11	117,627,325	
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	684,998,069	524,592,432
2.	Cost of cash equivalents acquired	10,069,739,297	42,661,531,541
3.	Accrual of discount	260,673	1,160,213
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(400)	7,599
6.	Deduct consideration received on disposals	10,189,891,832	42,502,293,716
7.	Deduct amortization of premium	13,636	
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)	565,092,172	684,998,069
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	565,092,172	684,998,069

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	1,250,758		1,250,758	301,829
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.	Wheeling	IL	01/01/1967	VARIOUS				(225,956)
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				43,105
Office Buildings - Tech-Cor Research Center	Wheeling	IL	01/01/1973	VARIOUS				14,502
Office Buildings - Texas	Irving	TX	05/01/1989	VARIOUS				24,585
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998	VARIOUS				(48,509)
0199999. Acquired by Purchase					1,250,758		1,250,758	109,557
0399999 - Totals					1,250,758		1,250,758	109,557

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
Home Office Buildings	Northbrook	IL	03/01/2014	scrapped/retirements	732,125		58,867						58,867			(58,867)	(58,867)		
0199999. Property Disposed					732,125		58,867						58,867			(58,867)	(58,867)		
0399999 - Totals					732,125		58,867						58,867			(58,867)	(58,867)		

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
123329	ORLANDO	FL		08/01/2011	03/25/2014	14,293,795		37,705			37,705		14,331,500	14,331,500			
123350	INDIANAPOLIS	IN		10/13/2011	01/21/2014	10,962,361							10,962,361	10,962,361			
0199999. Mortgages closed by repayment						25,256,156		37,705			37,705		25,293,861	25,293,861			
123297	LAKE OSWEGO	OR		06/01/2011		100,845		8			8		100,853	100,853			
123299	GREENSBORO	NC		07/21/2011		318,028		(77)			(77)		317,951	317,951			
123300	CHICAGO	IL		06/30/2011		97,484		16			16		97,500	97,500			
123313	LAKEWOOD	CO		07/07/2011		118,239							118,239	118,239			
123316	PHILADELPHIA	PA		07/26/2011		54,550							54,550	54,550			
123325	CINCINNATI	OH		08/08/2011		59,925							59,925	59,925			
123333	CLEVELAND	OH		09/30/2011		79,877							79,877	79,877			
123346	WINSTON SALEM	NC		10/13/2011		135,996							135,996	135,996			
123351	AUSTIN	TX		11/16/2011		66,885							66,885	66,885			
123358	MAINVILLE	OH		11/30/2011		36,650							36,650	36,650			
123359	BURLINGAME	CA		11/04/2011		123,379							123,379	123,379			
123370	MARLTON	NJ		02/23/2012		73,306							73,306	73,306			
123371	STOUGHTON	MA		02/03/2012		42,827							42,827	42,827			
0299999. Mortgages with partial repayments						1,307,991		(53)			(53)		1,307,938	1,307,938			
0599999 - Totals						26,564,147		37,652			37,652		26,601,798	26,601,798			

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
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers		11/30/2006	3		22,603		764,768	4.260
000000-00-0	ACTIS AFRICA IV	London	EG	ACTIS CAPITAL		07/19/2013			996,597		20,513,790	9.640
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	AFFINITY EQUITY PARTNERS		01/29/2007	3		59,589		1,192,188	0.390
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Grand Cayman Islands	KY	AFFINITY EQUITY PARTNERS		08/16/2013	3		497,187		35,396,745	1.090
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		110,898		3,525,768	0.210
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners		12/01/2011	3		7,661,420		31,674,487	2.270
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012			596,826		25,100,038	0.700
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital		02/12/2007	3		81,570			1.850
000000-00-0	ASTORG V	Paris	FR	Astorg Partners		12/28/2011	3		2,061,120		9,643,096	1.020
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN		12/14/2011			1,636,666		17,134,484	3.700
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Grand Cayman Islands	KY	AXIOM ASIA PRIVATE CAPITAL		12/22/2011			303,850		2,879,440	1.080
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BR	Axxon Group		12/22/2011	3		382,718		9,206,952	16.300
000000-00-0	BALFOUR BEATTY INFRASTRUCTURE PARTNERS (LP)	St Peter Port	GR	BALFOUR BEATTY INFRASTRUCTURE PARTNERS		03/14/2013	3		1,594		21,231,193	5.330
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	Grand Cayman Islands	KY	BARING PRIVATE EQUITY ASIA		12/01/2010			1,599,089		7,898,097	0.850
000000-00-0	BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	New York	NY	Behrman Capital		08/23/2012	3		43,057		2,276,536	1.120
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	BIRCH HILL EQUITY PARTNERS		05/01/2009	3		81,193		718,919	5.520
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		01/30/2006	3		34,136		625,024	0.040
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group		04/18/2007	3		21,320		512,753	0.020
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners		03/17/2006	3		6,831		1,179,606	5.100
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		12/22/2011	3		62,206		2,597,144	1.540
131388-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital		09/03/2004	2		3,334		299,276	1.300
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GB	ARDIAN		01/09/2014	3	16,515,504			1,814,597	23.190
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP CAPITAL ADVISORS		01/17/2014	3	899,075	258,535		13,347,892	0.360
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC		12/30/2013	2		3,105,692		20,964,371	6.890
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE CAPITAL PARTNERS		04/18/2006	3		37,802		4,440,917	30.780
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE CAPITAL PARTNERS		04/18/2006	3		39,086		4,103,178	2.300
292698-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS		03/07/2011	2		848,250		10,931,633	0.630
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS		12/13/2013	2		625,000		22,187,500	0.410
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates		12/13/2004	3		11,851		1,218,900	0.810
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		12/27/2010	3		8,367			2.340
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		04/24/2013	3		67,500		8,085,814	1.560
000000-00-0	EQT V FUND	St Peter Port	GR	EQT		12/01/2006	3		33,599		765,518	0.160
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.		09/30/2008	3		77,754		3,809,675	5.120
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS, LLC		10/03/2011	3		1,462,354		12,322,166	3.600
000000-00-0	FRANCISCO PARTNERS III, LP	San Francisco	CA	Francisco Partners		12/22/2011	3		935,000		7,315,000	1.120
000000-00-0	GTCR FUND X	Chicago	IL	GTCR		07/18/2011	3		5,763,750		9,809,858	1.730
000000-00-0	GTCR INVESTORS (CROWN) LP/CALLCREDIT	Chicago	IL	GTCR		03/10/2014		5,200,000			1,300,000	5.090
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners		11/12/2003			20,000		170,000	0.200
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital		05/24/2004	3		39,906		376,508	4.920
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		05/25/2007	3		271,870		786,689	1.230
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	3		1,879,781		41,148,016	9.140
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013			3,446,300		13,761,100	1.510
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CN	Jade Invest		07/12/2012			896,500		10,262,480	13.050
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital		05/10/2013	3		806,132		10,818,689	2.400
000000-00-0	KAINOS CAPITAL PARTNERS, ADVANCED SAV LP	Dallas	TX	Kainos Capital		04/08/2013	3		2,929		26,513	2.440
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	Dallas	TX	Kainos Capital		04/08/2013	3		4,046		169,323	2.430
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners		06/25/2004			65,454		109,519	2.160
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS		10/01/2004	3		18,007		549,212	2.400
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS		12/22/2011	3		552,762		4,178,557	1.450
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.		08/17/2006	3		31,140		864,439	0.360
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.		06/18/2010			2,380,137		5,302,584	2.400
000000-00-0	MARLIN EQUITY PARTNERS IV, L.P.	HERMOSA BEACH	CA	MARLIN EQUITY PARTNERS		11/26/2013			839,114		16,961,865	1.180
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC		07/30/2007			368,550		929,280	0.160
000000-00-0	MBK PARTNERS FUND III	Grand Cayman Islands	KY	MBK Partners		04/17/2013			142,326		11,652,686	0.590
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		12/22/2011	3		1,070		424,733	0.190
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners		06/04/2012	3		2,779,204		11,465,555	0.700
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB ALTERNATIVE ADVISORS LLC		06/27/2005			187,875		1,737,125	14.060
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PE	NEXUS GROUP		07/22/2013			395,945		13,216,334	2.920
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners		12/28/2004	3		23,027		157,516	0.640
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		12/22/2011	3		170,207		4,070,848	0.410
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		23,928		1,205,977	2.160
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		66,063		3,418,838	0.680
000000-00-0	OFI GLOBAL: EMERGING MARKETS EQUITY FUND, LP	New York	NY	OFI GLOBAL TRUST COMPANY		03/03/2014		50,000,000				7.320
000000-00-0	ORCHID ASIA V	Grand Cayman Islands	KY	ORCHID ASIA GROUP MANAGEMENT		12/22/2011			2,003,609		7,590,268	3.280

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
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group		06/27/2006	3		344,924		1,462,328	5.060
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BR	Patria Investimentos		08/29/2011			456,006		21,282,001	2.330
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BR	Patria Investimentos		10/16/2008			56,250		1,605,651	1.180
70714@-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners		12/22/2011	2		609,000		7,426,000	5.140
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC		08/05/2013			3,947,442		26,058,124	0.770
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3		67,725		1,537,144	0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		04/28/2005	2		16,829		774,095	1.290
000000-00-0	SAIF PARTNERS IV	Grand Cayman Islands	KY	SAIF Partners		08/27/2010			540,000		4,487,400	1.410
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	Boston	MA	Sankaty Advisors		10/17/2012			3,423,000		8,639,000	1.190
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor		04/28/2008	3		269,376		2,254,000	1.000
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners		12/28/2011	3		1,137,407		2,421,636	1.900
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		10/22/2007	3		15,502		2,336,936	0.120
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		142,886		33,765,114	0.350
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS		07/10/2012	3		192,507		16,379,654	2.430
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.		09/30/2008	3		2,485		2,096,984	0.880
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.		03/25/2005	3		22,885		150,739	1.310
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma		11/02/2006	3		243,462		340,867	0.200
000000-00-0	TPG V	Fort Worth	TX	TPG Capital		06/27/2006	3		17,191		1,768,628	0.100
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		12/22/2011	3		222,649		3,788,039	0.090
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital		12/20/2010	3		4,577,741		6,744,502	1.280
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Toronto	ON	VICTORIA CAPITAL PARTNERS		03/28/2012	3		1,450,405		12,044,371	1.760
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3		2,944		686,449	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		99,319		7,200,542	1.590
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners		05/24/2013			1,139,700		25,514,200	1.120
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE		02/13/2009	3		225,446		2,262,497	0.450
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners		02/15/2006	3		255,705		1,928,860	1.540
1599999. Joint Venture Interests - Common Stock - Unaffiliated								72,614,579	66,433,014		673,097,740	XXX
000000-00-0	CFIG / ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	DLJ FUND PARTNERS III LP		11/14/2013			3,338,428		96,711,572	99.010
1699999. Joint Venture Interests - Common Stock - Affiliated									3,338,428		96,711,572	XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	BEACON CAPITAL PARTNERS		02/15/2011			2,205,000		7,455,000	0.830
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009			220,848		4,656,159	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group		10/22/2003			576			0.880
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group		09/30/2007			78,380			0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/30/2008			92,236		1,763,888	0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011			2,929,354		19,198,253	0.380
000000-00-0	BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT FUND II	Sao Paulo	BR	Brazilian Capital		12/22/2011			430,207		5,798,636	30.000
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	Luxembourg	LU	CB Richard Ellis		07/15/2011			250,000		8,839,286	19.250
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis		12/11/2007			54,548		2,420,636	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	24.060
000000-00-0	CLARION LION PROPERTIES FUND, LP	New York	NY	Clarion Partners		03/30/2012			222,681			2.780
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BR	HEMISFERIO SUL INVESTIMENTOS		04/27/2012			1,964,483		22,602,562	4.660
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL		10/18/2006			9,475		40,355	7.150
000000-00-0	INVESCO CORE REAL ESTATE- U.S.A. LP	Dallas	TX	INVESCO		01/02/2013			173,299			1.480
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners		12/31/2008			19,285			2.590
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS		12/31/2008			44,621			2.610
000000-00-0	KTR INDUSTRIAL FUND III LP	Conshohocken	PA	KTR CAPITAL PARTNERS		06/26/2013			1,250,000		16,575,328	2.080
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		11/06/2002			797			1.550
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		10/10/2006			6,161			1.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009			856,074		2,962,562	0.540
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/30/2007			7,935			0.130
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BR	Patria Investimentos		12/22/2011			523,308		18,192,613	9.850
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BR	PROSPERITAS INVESTIMENTOS S.A.		12/22/2011			61,346		1,004,137	1.960
000000-00-0	ROCKPOINT REAL ESTATE FUND I	Boston	MA	Rockpoint Group		09/28/2004			520			1.220
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			17,808			1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			24,322		2,035,759	0.950
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital		10/19/2006			1,114			2.320
000000-00-0	SILVERPEAK LEGACY PARTNERS II	New York	NY	SILVERPEAK REAL ESTATE PARTNERS		08/26/2005			25,093			0.480
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	Starwood Capital		12/22/2011			804,000		3,220,800	2.650
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			38,693			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011			64,944		2,069,069	1.050
1799999. Joint Venture Interests - Real Estate - Unaffiliated									12,714,439		133,902,949	XXX
000000-00-0	KREOS CAPITAL IV	London	EG	Kreos Capital		04/26/2012	2		2,432,494		13,304,251	8.840

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
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2		2,243,622		21,054,248	2.370
2199999. Joint Venture Interests - Other - Unaffiliated									4,676,117		34,358,498	XXX
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD	Palm Beach	FL	Alliant Capital		06/12/2012			(243,002)		3,871,442	11.650
000000-00-0	RED STONE 2011 NATIONAL FUND	Cleveland	OH	RED STONE EQUITY PARTNERS		08/15/2011			(9,480)		380,150	11.810
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									(252,482)		4,251,592	XXX
4499999. Total - Unaffiliated								72,614,579	83,571,088		845,610,779	XXX
4599999. Total - Affiliated									3,338,428		96,711,572	XXX
4699999 - Totals								72,614,579	86,909,515		942,322,351	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	03/10/2014	37,336							37,336	37,336				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							37,336							37,336	37,336				
05069@-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	02/14/2011	01/09/2014	198,739							198,739	198,739				
58988@-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS	09/14/2010	03/26/2014	2,887,485							2,887,485	2,887,485				
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							3,086,225							3,086,225	3,086,225				
000000-00-0	ACTIS AFRICA IV	London	EG	ACTIS CAPITAL	07/19/2013	03/31/2014	110,348							110,348	110,348				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008	02/26/2014	574,262							574,262	574,262				
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	AFFINITY EQUITY PARTNERS	01/29/2007	02/07/2014	4,292							4,292	4,292				
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Grand Cayman Islands	KY	AFFINITY EQUITY PARTNERS	08/16/2013	02/07/2014	474,989							474,989	474,989				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	03/28/2014	1,070,809							1,070,809	1,070,809				
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011	02/13/2014	2,279,022							2,279,022	2,279,022				
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	02/12/2007	03/31/2014									(1,013)	(1,013)		(1,013)	
000000-00-0	ASTORG V	Paris	FR	Astorg Partners	12/28/2011	03/31/2014									(11,596)	(11,596)		(11,596)	
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	07/20/2006	03/20/2014	118,223							118,223	118,223				
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011	03/31/2014	1,909,426							1,909,426	1,909,426				
000000-00-0	B IV CAPITAL PARTNERS LP	Waltham	MA	DDJ Capital Mgmt	03/28/2003	03/31/2014	183,997							183,997	183,997				
000000-00-0	BALFOUR BEATTY INFRASTRUCTURE PARTNERS (LP)	St Peter Port	GR	BALFOUR BEATTY INFRASTRUCTURE PARTNERS	03/14/2013	03/21/2014	375,054							375,054	375,054				
000000-00-0	BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	New York	NY	Behrman Capital	08/23/2012	01/09/2014	5,125							5,125	5,125				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	BIRCH HILL EQUITY PARTNERS	05/01/2009	01/23/2014	1,103,627							1,103,627	1,075,141	(28,485)		(28,485)	
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	03/24/2014	511,278							511,278	511,278				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	04/18/2007	03/24/2014	658,732							658,732	658,732				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	03/17/2006	03/31/2014	2,137,651							2,137,651	2,137,651				
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	01/21/2014	42,334							42,334	42,334				
000000-00-0	COMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GB	ARDIAN	01/09/2014	02/24/2014								208,726	208,726				
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LU	CMP CAPITAL MANAGEMENT-PARTNERS	12/22/2011	03/20/2014	318,334							318,334	335,478	17,144		17,144	
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC	12/30/2013	01/30/2014	89,634							89,634	89,634				
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE CAPITAL PARTNERS	04/18/2006	03/31/2014									(353)	(353)		(353)	
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	06/22/2007	03/31/2014	126,404							126,404	126,404				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	12/27/2010	02/28/2014	6,759,118							6,759,118	6,759,118				

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	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	04/24/2013	03/31/2014	912,401							912,401	912,401				
000000-00-0	EQT V FUND	St Peter Port	GR	EQT	12/01/2006	03/31/2014									(157)		(157)	(157)	
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	09/30/2008	03/28/2014	18,396							18,396	18,396				
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS, LLC	10/03/2011	03/31/2014	759,391							759,391	759,391				
000000-00-0	FFC PARTNERS I, L.P.	Greenwich	CT	FERRER FREEMAN & CO	12/23/1996	02/28/2014									12,009		12,009	12,009	
000000-00-0	FINTAN CAPITAL PARTNERS, LP	Palo Alto	CA	FINTAN CAPITAL PARTNERS, LP	02/28/2008	12/31/2013	(3,299,468)							(3,299,468)	(3,327,222)		(27,753)	(27,753)	
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	03/31/2014	2,071,384							2,071,384	2,071,384				
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	03/26/2014	633,600							633,600	633,600				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	St Peter Port	GR	HarbourVest Partners	12/31/2012	03/21/2014	406,602							406,602	406,602				
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	03/31/2014	148,500							148,500	148,500				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	03/28/2014	61,986							61,986	61,986				
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	03/31/2014	2,523,137							2,523,137	2,523,137				
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PARTNERS	05/31/2009	02/10/2014	534,857							534,857	534,857				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CN	Jade Invest	07/12/2012	01/22/2014	10,238							10,238	10,238				
000000-00-0	KAINOS CAPITAL PARTNERS, EARTHBOUND SAV LP	Dallas	TX	Kainos Capital	04/08/2013	03/14/2014	4,339,339							4,339,339	4,339,339				
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003	01/17/2014	75,955							75,955	75,955				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004	03/31/2014	330,757							330,757	330,757				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004	03/31/2014	172,800							172,800	172,800				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	12/22/2011	01/13/2014	66,203							66,203	66,203				
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.	06/18/2010	03/05/2014	3,474,133							3,474,133	3,474,133				
000000-00-0	MARLIN EQUITY PARTNERS IV, L.P.	HERMOSA BEACH	CA	MARLIN EQUITY PARTNERS	11/26/2013	03/31/2014	2,338,219							2,338,219	2,338,219				
000000-00-0	MBK PARTNERS FUND III	Grand Cayman Islands	KY	MBK Partners	04/17/2013	01/17/2014	76,136							76,136	76,136				
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	01/13/2005	02/13/2014	273,388							273,388	273,388				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	02/04/2014	1,137,429							1,137,429	1,137,429				
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	03/24/2014	936,044							936,044	936,044				
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PE	NEXUS GROUP	07/22/2013	02/21/2014	230,045							230,045	230,045				
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	12/28/2004	03/27/2014	714,794							714,794	714,794				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	02/18/2014	1,987,760							1,987,760	1,987,760				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group	06/27/2006	01/27/2014	487,181							487,181	475,012	(12,169)		(12,169)	
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BR	Patria Investimentos	08/29/2011	02/05/2014	353,444							353,444	353,444				
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BR	Patria Investimentos	10/16/2008	02/18/2014	46,922							46,922	46,922				
70714@-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners	12/22/2011	01/30/2014	97,712							97,712	97,712				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	08/05/2013	03/27/2014	3,086,095							3,086,095	3,086,095				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	03/27/2014	2,657,249							2,657,249	2,657,249				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	04/28/2005	03/27/2014	115,960							115,960	115,960				
000000-00-0	S.A.C GLOBAL DIVERSIFIED FUND, LTD.	Stamford	CT	S.A.C. CAPITAL ADVISORS	07/01/2013	12/31/2013									(30,792)		(30,792)	(30,792)	
000000-00-0	S.A.C. CAPITAL INTERNATIONAL LTD.	Stamford	CT	S.A.C. CAPITAL ADVISORS	05/01/2013	02/03/2014	222,459							222,459	286,357		63,898	63,898	
000000-00-0	S.A.C. CAPITAL MANAGEMENT, LP	Stamford	CT	S.A.C. CAPITAL ADVISORS	12/28/2011	12/31/2013									(193,298)		(193,298)	(193,298)	
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor	04/28/2008	03/31/2014									(4,173)	(4,173)		(4,173)	
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	03/31/2014	840,895							840,895	840,895				
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	01/02/2014	714							714	714				
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	03/28/2014	360,549							360,549	360,549				
000000-00-0	STRATEGIC VALUE RESTRUCTURING FUND, LTD	Greenwich	CT	STRATEGIC VALUE PARTNERS	04/01/2013	12/31/2013	142,874							142,874	51,244		(91,631)	(91,631)	
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS	07/10/2012	03/20/2014	5,243,858							5,243,858	5,243,858				
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	09/30/2008	01/09/2014	109,663							109,663	109,663				
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma	11/02/2006	03/31/2014									192	192		192	
000000-00-0	TPG IV	Fort Worth	TX	TPG Capital	12/09/2003	03/03/2014	2,063,119							2,063,119	2,063,119				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	06/27/2006	03/25/2014	1,027,763							1,027,763	1,027,763				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	03/19/2014	489,784							489,784	489,784				
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/20/2010	03/27/2014	911,687							911,687	911,687				
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS	11/04/2008	03/13/2014	1,811,608							1,811,608	1,811,608				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007	03/24/2014	1,184,706							1,184,706	1,184,706				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	03/20/2014	622,125							622,125	622,125				

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	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	03/12/2014	759,765							759,765	759,765				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							62,422,815							62,631,541	62,323,365	(40,609)	(267,567)	(308,177)	
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	BEACON CAPITAL PARTNERS	06/22/2006	03/06/2014	337,778							337,778	337,778				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008	03/27/2014	516,832							516,832	516,832				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	BEACON CAPITAL PARTNERS	02/15/2011	03/14/2014	1,075,115							1,075,115	1,075,115				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	03/13/2014	3,579,187							3,579,187	3,662,611	83,424		83,424	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003	02/24/2014	60,272							60,272	60,272				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	02/27/2014	1,982,344							1,982,344	1,982,344				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008	03/03/2014	949,988							949,988	949,988				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011	03/13/2014	1,228,534							1,228,534	1,228,534				
000000-00-0	BROADWAY PARTNERS REAL ESTATE FUND II, LP	New York	NY	Broadway Partners	09/30/2008	02/28/2014									710,973		710,973	710,973	
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	Luxembourg	LU	CB Richard Ellis	07/15/2011	03/31/2014	8,382,911							8,382,911	8,382,911				
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	12/11/2007	03/28/2014	300,398							300,398	300,398				
000000-00-0	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	New York	NY	Blackstone Group	06/24/2011	03/17/2014	2,681,150							2,681,150	2,681,150				
000000-00-0	CLARION LION PROPERTIES FUND, LP	New York	NY	Clarion Partners	03/30/2012	03/31/2014	110,471,776	(10,499,598)				(10,499,598)		99,972,178	112,829,660		12,857,482	12,857,482	1,036,478
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners	12/31/2008	02/28/2014	2,512,953							2,512,953	2,512,953				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	12/31/2008	03/07/2014	346,337							346,337	346,337				
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	12/31/2007	03/13/2014	712,707							712,707	712,707				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005	02/28/2014	224,792							224,792	224,792				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	03/12/2014	892,467							892,467	892,467				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES	New York	NY	O'Connor Group	09/30/2008	03/18/2014	851,361							851,361	851,361				
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BR	Patria Investimentos	12/22/2011	02/12/2014	1,863,960							1,863,960	1,863,960				
000000-00-0	PRIME PROPERTY FUND, LLC	New York	NY	MSRE ADVISOR INC	03/30/2012	03/31/2014	114,941,427	(14,941,422)				(14,941,422)		100,000,005	117,998,129		17,998,124	17,998,124	1,148,325
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	White Plains	NY	Rockwood Capital	09/30/2008	01/31/2014	524,382							524,382	524,382				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	10/19/2006	03/13/2014	116,086							116,086	116,086				
000000-00-0	SILVERPEAK LEGACY PARTNERS II	New York	NY	SILVERPEAK REAL ESTATE PARTNERS	08/26/2005	03/21/2014	1,019,846							1,019,846	1,019,846				
000000-00-0	WESTBROOK REAL ESTATE FUND I	New York	NY	Westbrook Partners	03/29/1995	03/31/2014	109,041	1,551,521				1,551,521		1,660,562	111,600		(1,548,962)	(1,548,962)	
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/22/2011	01/31/2014	735,066							735,066	735,066				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							256,416,711	(23,889,499)				(23,889,499)		232,527,212	262,628,254	83,424	30,017,617	30,101,041	2,184,802
000000-00-0	AQR GRP EL FUND, LP	Greenwich	CT	AQR CAPITAL MANAGEMENT HOLDINGS LLC	07/08/2013	02/03/2014	813,181							813,181			(813,181)	(813,181)	
000000-00-0	KREOS CAPITAL IV	London	EG	Kreos Capital	04/26/2012	03/31/2014	200,589							200,589	193,817	(6,772)		(6,772)	
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	Nellis	NV	Sun Edison	07/20/2007	03/31/2014	3,517,650	1,997,236				1,997,236		5,514,886	3,681,494		(1,833,392)	(1,833,392)	
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	01/15/2014	81,006							81,006	81,006				
2199999. Joint Venture Interests - Other - Unaffiliated							4,612,425	1,997,236				1,997,236		6,609,662	3,956,317	(6,772)	(2,646,573)	(2,653,344)	
020016-AR-4	INTERCOMPANY NOTE - RBI-2011 - AIC/AUG	NORTHBROOK	IL	ROAD BAY INVESTMENT LLC	08/23/2011	03/07/2014	7,244,617							7,244,617	7,244,617				199,348
2699999. Collateral Loans - Affiliated							7,244,617							7,244,617	7,244,617				199,348
000000-00-0	ARAMARK CORPORATION LC-2 FACILITY	Dover	DE	JPM Chase	11/30/2012	03/31/2014	5,657							5,657	5,657				
000000-00-0	ARAMARK CORPORATION LC-3 FACILITY	Dover	DE	JPM Chase	04/01/2013	03/31/2014	192							192	192				
4299999. Any Other Class of Assets - Unaffiliated							5,849							5,849	5,849				
4499999. Total - Unaffiliated							326,581,361	(21,892,262)				(21,892,262)		304,897,825	332,037,345	36,043	27,103,478	27,139,520	2,184,802
4599999. Total - Affiliated							7,244,617							7,244,617	7,244,617				199,348
4699999 - Totals							333,825,978	(21,892,262)				(21,892,262)		312,142,442	339,281,962	36,043	27,103,478	27,139,520	2,384,150

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)
912810-RE-0	TREASURY BOND		03/28/2014	Various		159,868,555	160,000,000	443,111	1
912828-A2-6	TREASURY NOTE		01/24/2014	BANK OF AMERICA/MERRILL LYNCH		149,847,656	150,000,000	59,753	1
912828-A6-7	TREASURY NOTE		01/24/2014	Various		149,935,288	150,280,000	22,119	1
912828-A7-5	TREASURY NOTE		01/29/2014	Various		303,292,313	305,300,000	219,617	1
912828-A9-1	TREASURY NOTE		01/24/2014	GOLDMAN, SACHS & CO.		90,049,219	90,000,000	26,105	1
912828-B4-1	TREASURY NOTE		02/11/2014	Various		135,138,281	135,000,000	12,897	1
912828-B5-8	TREASURY NOTE		02/06/2014	GOLDMAN, SACHS & CO.		24,968,750	25,000,000	10,273	1
912828-B8-2	TREASURY NOTE		03/12/2014	JPMORGAN CHASE & CO.		19,213,906	19,250,000	1,700	1
912828-C2-4	TREASURY NOTE		03/19/2014	MORGAN STANLEY		99,234,375	100,000,000	81,522	1
912828-C3-2	TREASURY NOTE		03/31/2014	MORGAN STANLEY		101,738,840	102,100,000	35,332	1
912828-C4-0	TREASURY NOTE		03/31/2014	BANK MONTREAL / NESBITT BURNS		99,906,250	100,000,000	1,025	1
912828-C5-7	TREASURY NOTE		03/31/2014	MORGAN STANLEY		49,835,938	50,000,000	3,074	1
912828-C6-5	TREASURY NOTE		03/31/2014	MORGAN STANLEY		149,109,375	150,000,000	6,660	1
0599999. Subtotal - Bonds - U.S. Governments						1,532,138,745	1,536,930,000	923,187	XXX
302154-BL-2	EXPORT IMPORT BANK OF KOREA	F	01/07/2014	CITIGROUP GLOBAL MARKETS		18,000,000	18,000,000		1FE
1099999. Subtotal - Bonds - All Other Governments						18,000,000	18,000,000		XXX
74514L-E8-6	PUERTO RICO COMWLTH		03/11/2014	BARCLAYS		18,600,000	20,000,000		3Z
452152-VM-0	ILLINOIS ST		02/07/2014	CITIGROUP GLOBAL MARKETS		4,971,650	5,000,000		1Z
452152-VN-8	ILLINOIS ST		02/07/2014	CITIGROUP GLOBAL MARKETS		1,135,580	1,000,000		1FE
93974D-CU-0	WASHINGTON ST FOR ISSUES DTD P		01/08/2014	JPMORGAN CHASE & CO.		21,816,522	18,525,000	36,021	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						46,523,752	44,525,000	36,021	XXX
167486-SD-2	CHICAGO ILL		03/13/2014	WELLS FARGO		10,000,000	10,000,000		1Z
167486-SF-7	CHICAGO ILL		03/13/2014	WELLS FARGO		1,366,725	1,250,000		1FE
167486-SG-5	CHICAGO ILL		03/13/2014	WELLS FARGO		1,353,613	1,250,000		1FE
213185-HY-0	COOK CNTY ILL		01/17/2014	LOOP CAPITAL MARKETS		3,736,233	3,250,000		1FE
408395-QN-4	HAMMOND IND MULTI-SCH BLDG COR		03/28/2014	CITY SECURITIES CORPORATION		1,281,046	1,115,000		1FE
946363-JJ-8	WAYNE TWP IND MARION CNTY SCH		03/13/2014	CITY SECURITIES CORPORATION		1,526,848	1,365,000		1FE
946363-JK-5	WAYNE TWP IND MARION CNTY SCH		03/13/2014	CITY SECURITIES CORPORATION		1,334,181	1,135,000		1FE
946363-JL-3	WAYNE TWP IND MARION CNTY SCH		03/13/2014	CITY SECURITIES CORPORATION		1,170,024	1,045,000		1FE
586145-A3-8	MEMPHIS TENN		03/06/2014	RAYMOND JAMES & ASSOCIATES, INC.		6,477,008	5,420,000		1FE
717146-SL-9	PHARR-SAN JUAN-ALAMO TEX INDPT (PS		02/20/2014	SAMCO		6,190,359	5,245,000	20,397	1FE
717146-SN-5	PHARR-SAN JUAN-ALAMO TEX INDPT (PS		02/20/2014	SAMCO		3,713,810	3,210,000	12,483	1FE
833119-YD-6	SNOHOMISH CNTY WASH SCH DIST N		03/28/2014	D.A. DAVIDSON & CO.		4,076,244	3,470,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						42,226,089	37,755,000	32,881	XXX
914733-BQ-2	UNIVERSITY NORTHN COLO GREELEY		03/19/2014	WELLS FARGO		1,300,216	1,145,000		1FE
914733-BR-0	UNIVERSITY NORTHN COLO GREELEY		03/19/2014	WELLS FARGO		1,750,137	1,555,000		1FE
914733-BS-8	UNIVERSITY NORTHN COLO GREELEY		03/19/2014	WELLS FARGO		1,937,006	1,735,000		1FE
914733-BT-6	UNIVERSITY NORTHN COLO GREELEY		03/19/2014	WELLS FARGO		1,108,350	1,000,000		1FE
343136-3X-3	FLORIDA ST TPK AUTH TPK REV		02/10/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		5,873,891	5,915,000	4,601	1FE
343136-3Z-8	FLORIDA ST TPK AUTH TPK REV		02/10/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		4,766,666	4,825,000	3,870	1FE
59333P-G4-4	MIAMI-DADE CNTY FLA AVIATION R		03/13/2014	GOLDMAN, SACHS & CO.		2,858,700	2,500,000		1FE
546486-BA-8	LOUISIANA ST HWY IMPT REV		02/20/2014	CITIGROUP GLOBAL MARKETS		1,188,320	1,000,000		1FE
546486-BK-6	LOUISIANA ST HWY IMPT REV		02/20/2014	CITIGROUP GLOBAL MARKETS		1,134,280	1,000,000		1FE
57583U-F6-0	MASSACHUSETTS ST DEV FIN AGY R		01/23/2014	JPMORGAN CHASE & CO.		5,190,000	5,000,000		1Z
18085P-PV-0	CLARK CNTY NEV ARPT REV		03/19/2014	BANK OF AMERICA/MERRILL LYNCH		2,067,897	1,780,000		1FE
18085P-PW-8	CLARK CNTY NEV ARPT REV		03/19/2014	BANK OF AMERICA/MERRILL LYNCH		1,162,160	1,000,000		1FE
649883-YY-5	NEW YORK ST MTG AGY HOMEOWNER		03/14/2014	BANK OF AMERICA/MERRILL LYNCH		1,250,000	1,250,000		1FE
650035-E9-5	NEW YORK ST URBAN DEV CORP REV		01/09/2014	JPMORGAN CHASE & CO.		20,172,504	17,200,000	76,444	1FE
73358W-PM-0	PORT AUTH N Y & N J		02/19/2014	MORGAN STANLEY		3,292,184	2,800,000	33,833	1FE
76218T-TA-2	RHODE ISLAND CLEAN WTR FIN AGY		02/21/2014	JANNEY MONTGOMERY SCOTT LLC		1,107,330	1,000,000		1FE
76218T-TB-0	RHODE ISLAND CLEAN WTR FIN AGY		02/21/2014	JANNEY MONTGOMERY SCOTT LLC		1,000,000	1,000,000		1FE
76218T-TC-8	RHODE ISLAND CLEAN WTR FIN AGY		02/21/2014	JANNEY MONTGOMERY SCOTT LLC		997,190	1,000,000		1FE
735389-SD-1	PORT SEATTLE WASH REV		01/09/2014	GOLDMAN, SACHS & CO.		1,294,861	1,180,000	21,371	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						59,451,692	53,885,000	140,119	XXX
02474R-AB-9	ABC SUPPLY HLDGS CO TERM B LOAN		01/15/2014	DEUTSCHE BANK SECURITIES		2,996,241	2,992,500		4FE
00084D-AG-5	ABN AMRO BANK NV	F	01/13/2014	GOLDMAN, SACHS & CO.		19,054,910	19,000,000	106,875	1FE
00101J-AL-0	ADT CORP		03/05/2014	BANK OF AMERICA/MERRILL LYNCH		1,400,000	1,400,000		1Z
00769E-AN-0	ADVANTAGE SALES & MARKETING TERM LOAN (F		02/10/2014	CREDIT SUISSE		1,492,500	1,500,000		4FE
00130H-BT-1	AES CORPORATION (THE)		03/18/2014	MIZUHO SECURITIES USA INC.		1,932,500	2,000,000	34,125	3FE
00817Y-AN-8	AETNA INC		03/04/2014	BANK OF AMERICA/MERRILL LYNCH		24,975,000	25,000,000		2FE
008252-AM-0	AFFILIATED MANAGERS GROUP INC		02/06/2014	BANK OF AMERICA/MERRILL LYNCH		4,956,550	5,000,000		1Z

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)
00131L-2A-2	AIA GROUP LTD	F	03/04/2014	CITIGROUP GLOBAL MARKETS		7,472,550	7,500,000		1FE
00131L-2B-0	AIA GROUP LTD	F	03/04/2014	CITIGROUP GLOBAL MARKETS		3,938,000	4,000,000		1Z
00912X-AM-6	AIR LEASE CORP		03/04/2014	JPMORGAN CHASE & CO.		9,980,200	10,000,000		1Z
00928Q-AF-8	AIRCASTLE LTD	E	01/16/2014	BANK OF AMERICA/MERRILL LYNCH		4,781,250	4,250,000	76,875	3FE
00928Q-AM-3	AIRCASTLE LTD	E	03/12/2014	GOLDMAN, SACHS & CO.		7,500,000	7,500,000		3FE
009363-AP-7	AIRGAS INC		02/27/2014	Various		6,183,113	6,375,000	7,991	2FE
015398-AB-6	ALFA SAB DE CV	F	03/20/2014	MORGAN STANLEY		3,991,080	4,000,000		1Z
015398-AC-4	ALFA SAB DE CV	F	03/20/2014	CREDIT SUISSE		4,974,850	5,000,000		2FE
01973J-AH-2	ALLISON TRANSMISSION, INC. NEW TERM B3		03/17/2014	Various		10,184,756	10,107,094		3FE
02005N-AD-2	ALLY FINANCIAL INC		01/30/2014	Various		6,153,750	5,500,000	52,257	3FE
02005N-AT-7	ALLY FINANCIAL INC		01/22/2014	MORGAN STANLEY		5,697,963	5,750,000		3FE
00165A-AE-8	AMC ENTERTAINMENT INC		02/04/2014	CITIGROUP GLOBAL MARKETS		8,000,000	8,000,000		1Z
03027X-AD-2	AMERICAN TOWER CORP		01/07/2014	RBC DOMINION SECURITIES		5,122,900	5,000,000	97,917	2FE
03027X-AC-4	AMERICAN TOWER CORPORATION		01/07/2014	RBC DOMINION SECURITIES		15,441,000	15,000,000	199,750	2FE
03852C-AU-0	ARAMARK CORP. US TERM F LOAN		02/27/2014	EXCHANGE		12,233,808	12,267,077		4FE
03938L-AP-9	ARCELORMITTAL	F	01/23/2014	MORGAN STANLEY		5,025,000	5,000,000	107,292	3FE
03938L-AS-3	ARCELORMITTAL	F	01/23/2014	MORGAN STANLEY		4,912,500	5,000,000	148,021	3FE
03968M-AB-1	ARDAGH HLDGS USA INITIAL DOLLAR TL		02/07/2014	CITIBANK		995,000	1,000,000		4FE
04649V-AG-5	ASURION LLC INCREMENTAL TRANCHE B-1 TL		03/03/2014	VARIOUS		(67,793)			4FE
00206R-CC-4	AT&T INC		03/05/2014	WELLS FARGO		29,998,500	30,000,000		1FE
00206R-CE-0	AT&T INC		03/05/2014	WELLS FARGO		39,878,400	40,000,000		1FE
00488K-AE-6	ATLANTIC BROADBAND PENN (ACQ COGECO) TLB		01/16/2014	BANK OF AMERICA		4,974,905	4,987,374		3FE
04939M-AL-3	ATLAS PIPELINE PARTNERS LP		01/15/2014	EXCHANGE		9,383,740	9,850,000	77,979	4FE
053332-AQ-5	AUTOZONE INC		01/07/2014	WELLS FARGO		24,995,000	25,000,000		2FE
05363W-AA-7	AVERY_2014-1A CDO - CF - LOANS	E	03/19/2014	MORGAN STANLEY		7,434,375	8,125,000		5AM
053810-AE-7	AVIV HEALTHCARE PROPERTIES LP		01/21/2014	EXCHANGE		3,607,321	3,575,000	56,604	3FE
00241Y-AB-0	AVSC HLDG CORP 1ST LIEN INITIAL TL		03/11/2014	GOLDMAN, SACHS & CO.		3,109,375	3,125,000		4FE
05464H-AA-8	AXIS SPECIALTY FINANCE PLC	E	03/06/2014	CITIGROUP GLOBAL MARKETS		11,987,520	12,000,000		1FE
05464H-AB-6	AXIS SPECIALTY FINANCE PLC	E	03/06/2014	CITIGROUP GLOBAL MARKETS		4,973,700	5,000,000		2Z
05953Y-BJ-9	BAFC_07-4A RMBS		02/05/2014	CREDIT SUISSE		19,085,786	20,439,932	30,660	4FM
06051G-EX-3	BANK OF AMERICA CORP		01/15/2014	BANK OF AMERICA/MERRILL LYNCH		43,621,365	43,500,000	18,850	1FE
06051G-EY-1	BANK OF AMERICA CORP		01/15/2014	BANK OF AMERICA/MERRILL LYNCH		16,204,960	16,000,000	3,410	1FE
06051G-FD-6	BANK OF AMERICA CORP		03/27/2014	BANK OF AMERICA/MERRILL LYNCH		5,498,460	5,500,000		1FE
06051G-FF-1	BANK OF AMERICA CORP		03/27/2014	BANK OF AMERICA/MERRILL LYNCH		19,925,000	20,000,000		1FE
06050T-LU-4	BANK OF AMERICA NA		02/11/2014	BANK OF AMERICA/MERRILL LYNCH		15,000,000	15,000,000		1FE
064255-AW-2	BANK OF TOKYO MITSUBISHI UFJ LTD	F	03/04/2014	MORGAN STANLEY		4,989,250	5,000,000		1Z
064255-AX-0	BANK OF TOKYO MITSUBISHI UFJ LTD	F	03/04/2014	MORGAN STANLEY		4,986,450	5,000,000		1FE
064255-AU-6	BANK OF TOKYO-MITSUBISHI UFJ LTD	F	03/04/2014	MORGAN STANLEY		29,952,000	30,000,000		1Z
07014Q-AF-8	BASS PRO GROUP TERM LOAN		02/03/2014	J. P. MORGAN SECURITIES, INC.		3,014,790	2,992,348		4FE
08579J-AJ-1	BERRY PLASTICS CORP NEW TL D		03/10/2014	Various		5,945,629	5,984,925		4FE
08579J-AK-8	BERRY PLASTICS HLDGS CORP TERM LOAN E		02/06/2014	CREDIT SUISSE		6,340,047	6,355,937		4FE
09627H-AA-4	BLUELINE RENTAL FINANCE CORP		01/16/2014	BANK OF AMERICA/MERRILL LYNCH		775,000	775,000		1Z
05578M-AA-0	BMC SOFTWARE FINANCE INC		02/14/2014	CREDIT SUISSE		5,118,750	5,000,000	39,497	5FE
10330J-AL-2	BOYD GAMING CORP TLB		01/31/2014	BANK OF AMERICA		2,974,700	2,992,500		3FE
05578Q-AB-9	BPCE SA	F	01/13/2014	JPMORGAN CHASE & CO.		9,981,500	10,000,000		2Z
10801X-AF-4	BRICKMAN GRP (GARDEN) INITIAL TL		02/11/2014	MORGAN STANLEY DEAN WITTER		6,020,000	6,000,000		4FE
111021-AJ-0	BRITISH TELECOMMUNICATIONS PLC	F	02/11/2014	CITIGROUP GLOBAL MARKETS		10,493,175	10,500,000		2FE
111021-AK-7	BRITISH TELECOMMUNICATIONS PLC	F	02/11/2014	CITIGROUP GLOBAL MARKETS		12,987,260	13,000,000		2FE
121206-AN-6	BURGER KING CORP TERM LOAN B		02/04/2014	CITIBANK		1,391,345	1,380,988		3FE
12189L-AS-0	BURLINGTON NORTHERN SANTA FE LLC		03/04/2014	WELLS FARGO		4,989,600	5,000,000		1Z
136385-AS-0	CANADIAN NATURAL RESOURCES LIMITED	A	03/26/2014	BANK OF AMERICA/MERRILL LYNCH		15,000,000	15,000,000		2FE
140420-NG-1	CAPITAL ONE BANK USA NA		02/10/2014	BARCLAYS		20,491,595	20,500,000		1FE
140420-NH-9	CAPITAL ONE BANK USA NA		02/10/2014	BARCLAYS		9,999,100	10,000,000		1FE
14313Q-AD-7	CARMAX AUTO OWNR TR CARMX_14-1 ABS		02/04/2014	BANK OF AMERICA/MERRILL LYNCH		19,996,128	20,000,000		1FE
147446-AR-9	CASE NEW HOLLAND INC		01/30/2014	STERNE AGEE CLEARING INC.		3,521,250	3,000,000	41,344	3FE
14754D-AG-5	CASH AMERICA INTERNATIONAL INC		02/18/2014	EXCHANGE		5,802,703	5,800,000	86,154	3Z
148887-AA-0	CATAMARAN CORP		03/10/2014	Various		11,142,500	11,000,000	792	3FE
12505M-AC-0	CBS OUTDOOR AMERICAS CAP. TERM B LOAN		03/10/2014	CITIBANK		997,500	1,000,000		3FE
12505F-AA-9	CBS OUTDOOR AMERICAS CAPITAL LLC		01/16/2014	DEUTSCHE BANK AG		640,000	640,000		4FE
12505F-AC-5	CBS OUTDOOR AMERICAS CAPITAL LLC		01/16/2014	DEUTSCHE BANK AG		1,250,000	1,250,000		4FE
17119X-AD-1	CCART_2014-A ABS		03/12/2014	JPMORGAN CHASE & CO.		5,578,510	5,580,000		1FE
12512Y-AD-3	CDW LLC TERM LOAN		01/29/2014	BARCLAYS BANK		3,974,991	3,989,953		3FE

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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)
156700-AM-8	CENTURY LINK		02/18/2014	OPPENHEIMER & CO., INC.		3,185,000	3,500,000	115,267	3FE
15672W-AE-4	CEQUEL COM HLDG I/CAP CP		01/29/2014	WELLS FARGO		1,549,800	1,640,000	11,207	4FE
15672J-AA-1	CEQUEL COMMUNICATIONS ESCROW 1 LLC		01/29/2014	RBC DOMINION SECURITIES		5,763,000	5,650,000	138,072	4FE
125182-AH-8	CEVA GROUP PLC	E	03/13/2014	CREDIT SUISSE		700,000	700,000		1Z
125182-AJ-4	CEVA GROUP PLC	E	03/13/2014	CREDIT SUISSE		850,000	850,000		1Z
12527G-AE-3	CF INDUSTRIES INC		03/06/2014	MORGAN STANLEY		4,987,400	5,000,000		2Z
12527G-AF-0	CF INDUSTRIES INC		03/06/2014	MORGAN STANLEY		7,461,000	7,500,000		2FE
17121E-AE-7	CHRYSLER GROUP LLC		02/04/2014	BANK OF AMERICA/MERRILL LYNCH		4,059,375	3,750,000	43,333	1Z
17121E-AG-2	CHRYSLER GROUP LLC		02/04/2014	BANK OF AMERICA/MERRILL LYNCH		4,972,500	4,500,000	53,625	1Z
12543K-AK-0	CHS COMMUNITY HEALTH SYS INC 2021 TLD		03/20/2014	Various		12,141,158	12,156,218		3FE
12549J-AA-9	CIFC_2014-1A CDO - CF - LOANS	E	02/06/2014	CREDIT SUISSE		19,967,800	20,000,000		1FE
12549M-AA-2	CIFC_2014-1A CDO - CF - LOANS	E	02/06/2014	CREDIT SUISSE		4,650,000	5,000,000		5AM
17275R-AN-2	CISCO SYSTEMS INC		02/24/2014	BANK OF AMERICA/MERRILL LYNCH		4,996,250	5,000,000		1FE
17275R-AP-7	CISCO SYSTEMS INC		02/24/2014	BARCLAYS		9,981,800	10,000,000		1FE
17275R-AR-3	CISCO SYSTEMS INC		02/24/2014	DEUTSCHE BANK AG		9,992,900	10,000,000		1FE
125581-GP-7	CIT GROUP INC		01/13/2014	Various		3,659,375	3,500,000	62,038	3FE
125581-GR-3	CIT GROUP INC		02/12/2014	MORGAN STANLEY		2,040,000	2,000,000	4,722	3FE
125581-GS-1	CIT GROUP INC		02/12/2014	MORGAN STANLEY		14,000,000	14,000,000		3FE
18683K-AC-5	CLIFFS NATURAL RESOURCES		01/27/2014	Various		4,076,248	4,880,000	100,167	2FE
18683K-AF-8	CLIFFS NATURAL RESOURCES		02/04/2014	Various		20,143,315	20,135,000	46,409	2FE
18911X-AA-5	CLOUD PEAK ENERGY RESOURCES LLC		02/27/2014	GOLDMAN, SACHS & CO.		650,000	650,000		4FE
125896-BM-1	CMS ENERGY CORP		02/24/2014	JPMORGAN CHASE & CO.		5,995,560	6,000,000		2FE
125896-BN-9	CMS ENERGY CORP		02/24/2014	JPMORGAN CHASE & CO.		8,982,990	9,000,000		1Z
12623E-AH-4	CNH CAPITAL LLC		01/24/2014	EXCHANGE		18,368,948	18,250,000	174,642	3FE
20271R-AF-7	COMMONWEALTH BANK OF AUSTRALIA (NE	R	03/05/2014	DEUTSCHE BANK AG		14,999,250	15,000,000		1FE
202795-JC-5	COMMONWEALTH EDISON CO		01/06/2014	JPMORGAN CHASE & CO.		9,977,800	10,000,000		1FE
20337E-AL-5	COMMSCOPE INC TRANCHE 4 TERM LOAN		02/03/2014	J. P. MORGAN SECURITIES, INC.		3,999,975	3,990,000		3FE
20903E-AU-9	CONSOLIDATED COMM. INC. INITIAL TERM LOA		02/25/2014	WELLS FARGO		5,023,750	5,000,000		3FE
22282E-AF-9	COVANTA HOLDING CORP		02/20/2014	BARCLAYS		2,270,313	2,250,000		4FE
22739P-AC-0	CROSBY WORLDWIDE LTD INIT TERM LOAN (1ST		01/17/2014	MORGAN STANLEY DEAN WITTER		9,495,625	9,500,000		4FE
22822T-AT-3	CROWN CASTLE EXTENDING TERM B LOAN		01/27/2014	EXCHANGE		24,192,265	24,188,462		3FE
23108K-AG-3	CUMULUS MEDIA INC TERM LOAN		02/07/2014	J. P. MORGAN SECURITIES, INC.		5,040,000	5,000,000		4FE
235825-AB-2	DANA HOLDING CORP		01/14/2014	BANK OF AMERICA/MERRILL LYNCH		3,330,443	3,066,000	87,381	3FE
237264-AA-4	DARLING INTERNATIONAL INC		03/07/2014	BARCLAYS		2,050,000	2,000,000	20,903	4FE
23726R-AH-8	DARLING INTERNATIONAL INC TERM LOAN		01/15/2014	J. P. MORGAN SECURITIES, INC.		997,500	1,000,000		3FE
23918K-AM-0	DAVITA INC		01/15/2014	BANK OF AMERICA/MERRILL LYNCH		2,157,500	2,000,000	29,444	4FE
23311V-AE-7	DCP MIDSTREAM OPERATING LP		03/10/2014	RBS SECURITIES INC		4,970,500	5,000,000		2FE
23311V-AF-4	DCP MIDSTREAM OPERATING LP		03/10/2014	RBS SECURITIES INC		4,950,300	5,000,000		1Z
24521T-AB-2	DEL MONTE FOODS CO TERM LOAN		03/10/2014	CITIBANK		1,492,500	1,500,000		4FE
L2324E-AB-7	DELOS AIRCRAFT TLB (ILFC)	F	03/24/2014	DEUTSCHE BANK SECURITIES		2,487,500	2,500,000		2FE
247126-AJ-4	DELPHI CORP (NEW)		02/24/2014	JPMORGAN CHASE & CO.		4,982,450	5,000,000		2FE
25380W-AF-3	DIGICEL GROUP LTD	F	03/19/2014	CITIGROUP GLOBAL MARKETS		4,200,000	4,200,000		1Z
25470X-AH-8	DISH DBS CORP		01/15/2014	BARCLAYS		3,692,500	3,500,000	2,698	3FE
260543-CC-5	DOW CHEMICAL CO/THE		02/26/2014	MIZUHO SECURITIES USA INC.		4,811,553	4,485,000	57,184	2FE
26442R-AB-7	DUKE ENERGY PROGRESS INC		03/03/2014	BANK OF AMERICA/MERRILL LYNCH		4,999,000	5,000,000		1FE
26835P-AD-2	EDP FINANCE BV	F	01/07/2014	MORGAN STANLEY		4,098,806	4,125,000		1Z
26844H-AB-3	EFS COGEN HLDGS I TERM LOAN B		01/15/2014	BARCLAYS BANK		2,475,000	2,500,000		3FE
268317-AH-7	ELECTRICITE DE FRANCE SA	F	01/13/2014	SOCIETE GENERALE		12,000,000	12,000,000		1FE
268317-AJ-3	ELECTRICITE DE FRANCE SA	F	01/13/2014	CREDIT SUISSE		42,506,360	43,000,000		1FE
29264F-AG-1	ENDO PHARMACEUT HLDGS IN		03/31/2014	Various		(40,800)			4FE
29265W-AA-6	ENEL SPA	F	02/12/2014	BANK OF AMERICA/MERRILL LYNCH		4,430,000	4,000,000	140,000	3FE
29336U-AA-5	ENLINK MIDSTREAM PARTNERS LP		03/12/2014	CITIGROUP GLOBAL MARKETS		9,985,000	10,000,000		2FE
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP		03/12/2014	CITIGROUP GLOBAL MARKETS		4,991,500	5,000,000		1Z
29336U-AC-1	ENLINK MIDSTREAM PARTNERS LP		03/12/2014	CITIGROUP GLOBAL MARKETS		4,996,250	5,000,000		1Z
29362U-AA-2	ENTEGRIS INC		03/25/2014	GOLDMAN, SACHS & CO.		3,500,000	3,500,000		4FE
29379V-BB-8	ENTERPRISE PRODUCTS OPERATING LLC		02/05/2014	CITIGROUP GLOBAL MARKETS		19,962,200	20,000,000		1Z
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC		02/05/2014	CITIGROUP GLOBAL MARKETS		4,992,250	5,000,000		2FE
L3456H-AB-8	EXOPACK, LLC USD TERM LOAN B	F	01/02/2014	GOLDMAN, SACHS & CO.		1,492,500	1,500,000		4FE
30227C-AC-1	EXTERRAN PARTNERS LP		03/31/2014	Various		3,202,078	3,250,000		4FE
30231G-AA-0	EXXON MOBIL CORP		03/17/2014	HSBC SECURITIES, INC.		1,000,000	1,000,000		1FE
30231G-AC-6	EXXON MOBIL CORP		03/17/2014	MORGAN STANLEY		5,000,000	5,000,000		1FE
30231G-AD-4	EXXON MOBIL CORP		03/17/2014	JPMORGAN CHASE & CO.		12,000,000	12,000,000		1FE

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30231G-AE-2	EXXON MOBIL CORP		03/17/2014	JPMORGAN CHASE & CO.		17,000,000	17,000,000		1Z
31428X-AW-6	FEDEX CORP		01/06/2014	MORGAN STANLEY		9,983,100	10,000,000		2FE
31428X-AX-4	FEDEX CORP		01/06/2014	GOLDMAN, SACHS & CO.		14,979,000	15,000,000		2FE
31428X-AY-2	FEDEX CORP		01/06/2014	JPMORGAN CHASE & CO.		9,982,800	10,000,000		2FE
31679B-AF-7	FIFTH STREET FINANCE CORP		02/14/2014	GOLDMAN, SACHS & CO.		3,978,040	4,000,000		2Z
316773-CQ-1	FIFTH THIRD BANCORP		02/25/2014	DEUTSCHE BANK AG		7,988,720	8,000,000		2FE
31942D-AA-5	FIRST CASH FINANCIAL SERVICES INC		03/19/2014	WELLS FARGO		2,300,000	2,300,000		3FE
32007U-AL-3	FIRST DATA CORP 2018 DOLLAR TL		02/10/2014	Various		9,047,500	9,000,000		4FE
32007U-BD-0	FIRST DATA CORP 2018B NEW TERM LOAN		01/08/2014	DEUTSCHE BANK SECURITIES		3,011,250	3,000,000		4FE
30251G-AF-4	FMG RESOURCES (AUGUST 2006) PTY LT	F	01/06/2014	BANK OF AMERICA/MERRILL LYNCH		2,587,500	2,500,000	69,948	3FE
30251G-AK-3	FMG RESOURCES AUG 2006	F	01/29/2014	OPPENHEIMER & CO., INC.		4,346,000	4,100,000	83,367	3FE
34530H-AC-4	FORDO_2014-A ABS		01/14/2014	JPMORGAN CHASE & CO.		37,994,346	38,000,000		1FE
34530H-AD-2	FORDO_2014-A ABS		01/14/2014	JPMORGAN CHASE & CO.		16,995,842	17,000,000		1FE
345838-AC-0	FOREST LABORATORIES INC		01/27/2014	MORGAN STANLEY		1,420,000	1,420,000		1Z
35804G-AJ-7	FRESENIUS US FINANCE II INC	R	02/11/2014	JPMORGAN CHASE & CO.		600,000	600,000		3Z
35906A-AN-8	FRONTIER COMMUNICATIONS		01/23/2014	BANK OF AMERICA/MERRILL LYNCH		7,565,625	7,500,000	163,620	3FE
302941-AJ-8	FTI CONSULTING INC		01/06/2014	JPMORGAN CHASE & CO.		2,715,625	2,500,000	45,938	3FE
12543D-AS-9	FWCT-2 ESCROW CORP		03/06/2014	EXCHANGE		1,000,000	1,000,000	5,552	3FE
12543D-AT-7	FWCT-2 ESCROW CORP		03/06/2014	EXCHANGE		11,590,755	11,250,000	83,789	4FE
30283F-AA-9	FWCT-2 ESCROW CORP		01/15/2014	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		3FE
30283F-AB-7	FWCT-2 ESCROW CORP		02/13/2014	Various		11,593,750	11,250,000	21,007	4FE
364725-AY-7	GANNETT CO INC		03/11/2014	CITIGROUP GLOBAL MARKETS		6,634,950	6,319,000	144,832	3FE
361448-AT-0	GATX CORP		02/27/2014	CITIGROUP GLOBAL MARKETS		11,983,920	12,000,000		2FE
361448-AS-2	GATX CORPORATION		02/27/2014	CITIGROUP GLOBAL MARKETS		16,040,531	16,050,000		2FE
36962G-7G-3	GENERAL ELECTRIC CAPITAL CORP		01/08/2014	CITIGROUP GLOBAL MARKETS		19,962,400	20,000,000		1FE
369604-BH-5	GENERAL ELECTRIC CO		03/06/2014	BARCLAYS		14,863,350	15,000,000		1FE
37045V-AC-4	GENERAL MOTORS CO		03/19/2014	Various		11,792,500	11,000,000	242,882	3FE
37045X-AD-8	GENERAL MOTORS FINANCIAL CO INC		01/16/2014	Various		10,717,500	10,000,000	202,403	3FE
37045X-AE-6	GENERAL MOTORS FINANCIAL COMPANY I		02/07/2014	EXCHANGE		18,188,699	17,000,000	385,806	3FE
36159R-AK-9	GEO GROUP INC		03/18/2014	Various		4,420,031	4,377,000	25,153	4FE
375558-AW-3	GILEAD SCIENCES INC		03/04/2014	BANK OF AMERICA/MERRILL LYNCH		9,983,900	10,000,000		1Z
375558-AX-1	GILEAD SCIENCES INC		03/04/2014	BANK OF AMERICA/MERRILL LYNCH		9,980,600	10,000,000		1Z
38141G-VM-3	GOLDMAN SACHS GROUP INC		02/26/2014	GOLDMAN, SACHS & CO.		9,969,800	10,000,000		1FE
38145X-AA-1	GOLDMAN SACHS GROUP INC/THE		01/28/2014	GOLDMAN, SACHS & CO.		19,936,800	20,000,000		1FE
382550-BB-6	GOODYEAR TIRE & RUBBER CO		01/06/2014	GOLDMAN, SACHS & CO.		3,360,000	3,000,000	99,000	4FE
39248T-AA-4	GREEKTOWN HOLDINGS LLC		02/26/2014	JEFFERIES & COMPANY, INC.		2,000,000	2,000,000		4FE
398433-AG-7	GRIFFON CORP		02/14/2014	DEUTSCHE BANK AG		6,393,000	6,400,000		4FE
39843Q-AL-5	GRIFOLS INC. NEW US TLB EXTENDED	R	02/26/2014	HSBC SECURITIES, INC.		2,981,312	2,990,069		3FE
398435-AA-5	GRIFOLS WORLDWIDE OPERATIONS LTD	F	03/05/2014	NOMURA SECURITIES INTERNATIONAL INC		600,000	600,000		4FE
39926L-AF-9	GROSVENOR CAPITAL MGMT TERM LOAN B		02/12/2014	CREDIT SUISSE		4,984,375	5,000,000		3FE
362341-S3-4	GSRMLT_05-9FA RMBS		02/05/2014	CREDIT SUISSE		16,043,871	15,729,285	23,594	1AM
68371Y-AF-0	GXS GROUP (OPEN TEXT) TL	A	02/07/2014	BARCLAYS BANK		3,980,000	4,000,000		3FE
412690-AE-9	HARLAND CLARKE HOLDINGS CORP		02/21/2014	EXCHANGE		6,600,000	6,600,000	28,829	5FE
412698-AB-8	HARLAND CLARKE HOLDINGS CORP		01/27/2014	CREDIT SUISSE		6,600,000	6,600,000		5FE
44890R-AD-3	HART_2014-A ABS		01/28/2014	CITIGROUP GLOBAL MARKETS		15,996,522	16,000,000		1FE
404119-BM-0	HCA INC		03/03/2014	JPMORGAN CHASE & CO.		1,000,000	1,000,000		3FE
40414L-AK-5	HCP INC		02/12/2014	WELLS FARGO		11,944,440	12,000,000		1Z
427093-AJ-8	HERCULES OFFSHORE INC		03/12/2014	DEUTSCHE BANK AG		2,400,000	2,400,000		1Z
428040-CD-9	HERTZ CORP		01/29/2014	BANK OF AMERICA/MERRILL LYNCH		5,343,750	5,000,000	112,500	4FE
428236-BY-8	HEWLETT-PACKARD CO		01/28/2014	Various		25,502,520	25,500,000	6,493	2FE
428236-BZ-5	HEWLETT-PACKARD CO		01/09/2014	BANK OF AMERICA/MERRILL LYNCH		35,500,000	35,500,000		2FE
43289D-AC-7	HILTON WORLDWIDE INC INITAL TL		02/05/2014	Various		6,396,224	6,368,421		3FE
40538C-AC-4	HLA_2014-1A CDO - CF - LOANS	E	02/07/2014	BANK OF AMERICA/MERRILL LYNCH		39,960,000	40,000,000		1FE
44106M-AS-1	HOSPITALITY PROPERTIES TRUST		03/05/2014	CITIGROUP GLOBAL MARKETS		9,968,300	10,000,000		2Z
404280-AP-4	HSBC HOLDINGS PLC	F	03/05/2014	HSBC SECURITIES, INC.		7,450,500	7,500,000		1Z
404280-AQ-2	HSBC HOLDINGS PLC	F	03/05/2014	HSBC SECURITIES, INC.		7,418,400	7,500,000		1Z
448055-AK-9	HUSKY ENERGY INC	A	03/12/2014	JPMORGAN CHASE & CO.		5,987,460	6,000,000		1Z
44919P-AF-9	IAC/INTERACTIVECORP		03/14/2014	EXCHANGE		2,300,000	2,300,000	37,064	3FE
451102-AX-5	ICAHN ENTERPRISES LP		01/15/2014	EXCHANGE		1,325,000	1,325,000	36,217	3FE
451102-AY-3	ICAHN ENTERPRISES LP		02/04/2014	Various		42,765,000	42,750,000	16,528	3FE
451102-AZ-0	ICAHN ENTERPRISES LP		01/08/2014	CITIGROUP GLOBAL MARKETS		41,400,000	41,400,000		3FE
451102-BD-8	ICAHN ENTERPRISES LP		01/22/2014	JEFFERIES & COMPANY, INC.		3,500,000	3,500,000		3FE

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

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45257#-AA-9	IMPACT CHILDCARE LLC ABS		01/15/2014	SCHEDULED PAY UP		12,650	12,650		5
45256#-AA-0	IMPACT CIL PARENT CMBS		03/26/2014	Various		3,888,969	3,910,845		2AM
44969C-AT-7	IMS HEALTH INC TERM B DOLLAR LOAN		03/17/2014	Various		7,406,505	7,427,591		3FE
45672L-AB-1	INFOR US INC TRANCHE B-3 TL (LAWSON)		02/27/2014	Various		5,015,000	5,000,000		4FE
52078D-AG-4	INFOR US INC TRANCHE B-5 TL (LAWSON)		01/15/2014	Various		9,174,321	9,243,759		4FE
45676F-AF-1	INFORMATION RESOURCES (IRI) TL		01/08/2014	CITIBANK		2,004,975	1,995,000		4FE
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CO		02/06/2014	BNP CAPITAL MARKETS		9,979,200	10,000,000		1FE
46115H-AN-7	INTESA SANPAOLO SPA	F	01/07/2014	JPMORGAN CHASE & CO.		19,927,200	20,000,000		2FE
466313-AG-8	JABIL CIRCUIT INC		02/24/2014	BANK OF AMERICA/MERRILL LYNCH		1,960,000	2,000,000	42,300	2FE
47215D-AG-8	JAZZ PHARMA TRANCHE 2 TL		03/06/2014	BARCLAYS BANK		995,000	1,000,000		3FE
445658-CC-9	JB HUNT TRANSPORT SERVICES INC		03/03/2014	JPMORGAN CHASE & CO.		4,997,850	5,000,000		2FE
445658-CD-7	JB HUNT TRANSPORT SERVICES INC		03/03/2014	JPMORGAN CHASE & CO.		9,990,000	10,000,000		1Z
46611V-AP-0	JBS USA LLC TLB		01/16/2014	J. P. MORGAN SECURITIES, INC.		2,490,633	2,493,750		3FE
47232M-AB-8	JEFFERIES FINANCE LLC		03/26/2014	JEFFERIES & COMPANY, INC.		1,200,000	1,200,000		4FE
48019T-AA-2	JONES ENERGY HOLDINDS LLC/ FINANCE		03/27/2014	CITIGROUP GLOBAL MARKETS		2,325,000	2,325,000		4FE
46625H-JR-2	JPMORGAN CHASE & CO		01/21/2014	JPMORGAN CHASE & CO.		42,979,790	43,000,000		1FE
48203R-AG-9	JUNIPER NETWORKS INC		02/27/2014	BARCLAYS		3,494,645	3,500,000		1Z
48562R-AG-4	KAR AUCTION SERVICES INC TL B2		03/21/2014	EXCHANGE		9,672,197	9,629,176		3FE
48853U-AS-9	KENAN ADVANTAGE GROUP TRANCHE D		01/16/2014	KEYBANK NATIONAL ASSOCIATION		1,058,708	1,060,033		3FE
489399-AG-0	KENNEDY WILSON INC		03/19/2014	BANK OF AMERICA/MERRILL LYNCH		1,287,884	1,300,000		4FE
494550-BT-2	KINDER MORGAN ENERGY PARTNERS LP		02/19/2014	RBS SECURITIES INC		11,939,280	12,000,000		2FE
50065W-AE-6	KOREA NATIONAL OIL CORP	F	01/15/2014	BARCLAYS		19,906,400	20,000,000		1FE
502413-AY-3	L-3 COMMUNICATIONS CORP		01/16/2014	BARCLAYS		1,095,030	1,000,000	14,011	2FE
51783Q-AL-2	LAS VEGAS SANDS LLC TLB		03/06/2014	BARCLAYS BANK		14,960,000	15,000,000		3FE
50184N-AB-8	LCM LTD PART_15A CDO - CF - LOANS	E	01/28/2014	MORGAN STANLEY		40,000,000	40,000,000		1FE
50184Y-AA-6	LCM LTD PART_15A CDO - CF - LOANS	E	01/28/2014	MORGAN STANLEY		4,061,250	4,500,000		6S
523768-AF-6	LEE ENTERPRISES INC		03/21/2014	JPMORGAN CHASE & CO.		850,000	850,000		1Z
526057-BT-0	LENNAR CORP		03/07/2014	DEUTSCHE BANK AG		3,075,000	3,000,000	11,250	3FE
50247V-AC-3	LYB INTERNATIONAL FINANCE BV	F	02/25/2014	CITIGROUP GLOBAL MARKETS		7,906,480	8,000,000		2FE
55818M-AC-1	MADISON PK 14-1 CDO - CF - LOANS	E	02/03/2014	BANK OF AMERICA/MERRILL LYNCH		24,850,000	25,000,000		1FE
563553-AW-6	MANITOWOC COMPANY 2013 TLB		02/12/2014	J. P. MORGAN SECURITIES, INC.		1,000,000	1,000,000		3FE
573334-AE-9	MARTIN MIDSTREAM PARTNERS LP		03/14/2014	WELLS FARGO		4,532,000	4,400,000	40,761	4Z
581557-BC-8	MCKESSON CORP		03/05/2014	GOLDMAN, SACHS & CO.		7,000,000	7,000,000		2FE
581557-BD-6	MCKESSON CORP		03/05/2014	BANK OF AMERICA/MERRILL LYNCH		50,000,000	50,000,000		2FE
581557-BE-4	MCKESSON CORP		03/05/2014	BANK OF AMERICA/MERRILL LYNCH		30,000,000	30,000,000		2FE
552697-AN-4	MDC PARTNERS INC	A	03/28/2014	JPMORGAN CHASE & CO.		631,500	600,000	113	4FE
58446V-AK-7	MEDIACOM BROADBAND LLC		03/12/2014	BANK OF AMERICA/MERRILL LYNCH		6,645,000	6,625,000		4FE
552662-AP-3	MEDIACOM BROADBAND TRANCHE H TL		01/23/2014	J. P. MORGAN SECURITIES, INC.		4,954,677	4,987,469		3FE
585055-BD-7	MEDTRONIC INC		02/20/2014	GOLDMAN, SACHS & CO.		4,966,900	5,000,000		1Z
59001K-AD-2	MERITOR INC		02/10/2014	JPMORGAN CHASE & CO.		500,000	500,000		1Z
55301H-AN-2	MGM RESORTS INTERNATIONAL TERM B LOAN		01/22/2014	BARCLAYS BANK		2,992,443	2,992,443		3FE
62405C-AA-2	MHAWK_2014-3A CDO - CF - LOANS	E	03/04/2014	DEUTSCHE BANK AG		20,886,600	21,000,000		1FE
595112-AZ-6	MICRON TECHNOLOGY INC		02/05/2014	MORGAN STANLEY		800,000	800,000		3Z
59565X-AA-8	MIDCONTINENT COMM & FIN		03/18/2014	SUNTRUST INVESTMENT SERVICES, INC.		2,095,000	2,000,000	17,361	4FE
59934R-AA-5	MILESTONE AVIATION GROUP	E	01/13/2014	OPPENHEIMER & CO., INC.		4,307,125	4,000,000	28,343	2
60688U-AB-2	MIZUHO FINANCIAL GROUP (CAYMAN) 3	F	03/20/2014	MIZUHO SECURITIES USA INC.		9,975,400	10,000,000		1Z
609207-AA-3	MONDELEZ INTERNATIONAL INC		01/17/2014	Various		35,834,576	36,000,000	438	2FE
609207-AC-9	MONDELEZ INTERNATIONAL INC		01/14/2014	JPMORGAN CHASE & CO.		31,000,010	31,000,000	22	2FE
61746B-DM-5	MORGAN STANLEY		01/21/2014	MORGAN STANLEY		19,926,400	20,000,000		1FE
553331-AA-7	MULTIPLAN INC		03/18/2014	JPMORGAN CHASE & CO.		925,000	925,000		1Z
628530-AW-7	MYLAN INC		03/05/2014	EXCHANGE		18,988,985	19,000,000	67,450	2FE
628530-AX-5	MYLAN INC		03/05/2014	EXCHANGE		19,963,692	20,000,000	102,556	2FE
637432-MX-0	NATIONAL RURAL UTILITIES COOP FINA		01/21/2014	JPMORGAN CHASE & CO.		10,995,270	11,000,000		1FE
64021S-AC-3	NEIMAN MARCUS GROUP INC OTHER TL		03/13/2014	VARIOUS		(29,925)			4FE
62908U-AF-3	NEP/NCP HOLDCO AMEND 3 INCREM TL		03/03/2014	BARCLAYS BANK		995,000	1,000,000		4FE
64110L-AF-3	NETFLIX INC		02/04/2014	MORGAN STANLEY		1,870,000	1,870,000		1Z
64090A-AG-9	NEUB_2014-16A SFN CDO - CF - LOANS	E	02/11/2014	MORGAN STANLEY			333,334		1AM
64090A-AE-4	NEUB_2014-16A_SUB CDO - CF - LOANS	E	02/11/2014	MORGAN STANLEY		4,525,000	5,000,000		5AM
65409Q-BB-7	NIELSEN FINANCE LLC	R	03/28/2014	JPMORGAN CHASE & CO.		1,700,000	1,700,000		3FE
65535H-AG-4	NOMURA HOLDINGS INC	F	03/12/2014	NOMURA SECURITIES INTERNATIONAL INC		19,880,600	20,000,000		2FE
629377-BN-1	NRG ENERGY INC		01/15/2014	BARCLAYS		3,420,000	3,000,000	3,813	4FE
629377-BU-5	NRG ENERGY INC		02/12/2014	RBC DOMINION SECURITIES		3,120,000	3,000,000	84,469	4FE

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629377-BV-3	NRG ENERGY INC		01/10/2014	BARCLAYS		2,975,000	2,975,000		4FE
629470-AQ-1	NXP BV/NXP FUNDING LLC	F	01/17/2014	OPPENHEIMER & CO., INC.		7,096,250	7,000,000	37,917	4FE
68235P-AA-6	ONE GAS INC		01/13/2014	MORGAN STANLEY		20,250,000	20,250,000		1FE
685218-AA-7	ORANGE SA	F	01/30/2014	BANK OF AMERICA/MERRILL LYNCH		19,983,200	20,000,000		2FE
685218-AB-5	ORANGE SA	F	01/30/2014	BANK OF AMERICA/MERRILL LYNCH		4,981,050	5,000,000		1Z
67108L-AA-1	OZLM_2014-6A CDO - CF - LOANS	E	03/07/2014	BANK OF AMERICA/MERRILL LYNCH		19,980,000	20,000,000		1FE
694308-HG-5	PACIFIC GAS AND ELECTRIC CO		02/18/2014	JPMORGAN CHASE & CO.		4,995,050	5,000,000		1FE
694308-HH-3	PACIFIC GAS AND ELECTRIC CO		02/18/2014	JPMORGAN CHASE & CO.		4,978,650	5,000,000		1Z
71647N-AH-2	PETROBRAS GLOBAL FINANCE BV	F	03/10/2014	HSBC SECURITIES, INC.		9,974,300	10,000,000		2FE
71647N-AM-1	PETROBRAS GLOBAL FINANCE BV	F	03/10/2014	CITIGROUP GLOBAL MARKETS		4,988,600	5,000,000		1Z
71647N-AK-5	PETROBRAS GLOBAL FINANCE BV	F	03/10/2014	JPMORGAN CHASE & CO.		4,958,300	5,000,000		2FE
71656L-AW-1	PETROLEOS MEXICANOS	F	01/15/2014	DEUTSCHE BANK AG		10,000,000	10,000,000		2FE
71656L-AX-9	PETROLEOS MEXICANOS	F	01/15/2014	DEUTSCHE BANK AG		4,972,650	5,000,000	3,385	1Z
69331C-AF-5	PG&E CORP		02/24/2014	BARCLAYS		13,477,185	13,500,000		2FE
724479-AJ-9	PITNEY BOWES INC		03/04/2014	JPMORGAN CHASE & CO.		3,966,200	4,000,000		1Z
73358W-RQ-9	PORT AUTH N Y & N J		01/23/2014	BANK OF AMERICA/MERRILL LYNCH		9,000,000	9,000,000		1Z
737446-AE-4	POST HOLDINGS INC		03/12/2014	GOLDMAN, SACHS & CO.		3,331,125	3,150,000	71,466	1Z
69352P-AJ-2	PPL CAPITAL FUNDING INC		03/05/2014	CREDIT SUISSE		3,995,040	4,000,000		2FE
69352P-AK-9	PPL CAPITAL FUNDING INC		03/05/2014	BANK OF AMERICA/MERRILL LYNCH		3,986,880	4,000,000		1Z
74876W-AL-9	QUINTILES TRANSNATIONAL CORP TERM B-3		02/03/2014	J. P. MORGAN SECURITIES, INC.		12,714,810	12,713,693		3FE
747262-AN-3	QVC INC		03/11/2014	JPMORGAN CHASE & CO.		14,974,200	15,000,000		2FE
21688A-AA-0	RABOBANK NEDERLAND (NY BRANCH)	F	01/07/2014	GOLDMAN, SACHS & CO.		19,885,600	20,000,000		1FE
761118-JL-3	RALI_05-QS14 RMBS		02/05/2014	CREDIT SUISSE		17,948,409	19,562,299	29,343	6FE
758766-AH-2	REGAL ENTERTAINMENT GROUP		02/25/2014	CREDIT SUISSE		750,000	750,000		1Z
75886A-AL-2	REGENCY ENERGY PARTNERS LP		02/04/2014	BANK OF AMERICA/MERRILL LYNCH		2,165,306	2,200,000		3FE
76009N-AK-6	RENT-A-CENTER INC		02/12/2014	DEUTSCHE BANK AG		4,095,000	4,500,000	63,531	4FE
76173F-AQ-0	REYNOLDS GROUP HLDG INCREMENTAL US TL		02/28/2014	Various		10,488,915	10,427,226		4FE
76363P-AE-5	RICHLAND CNTY S C ENVIRONMENTA		03/18/2014	U.S. BANCORP		4,500,000	4,500,000		2FE
77340R-AH-0	ROCKIES EXPRESS PIPELINE		01/07/2014	RBC DOMINION SECURITIES		4,511,250	4,500,000	41,438	3FE
77340R-AP-2	ROCKIES EXPRESS PIPELINE		02/12/2014	RBC DOMINION SECURITIES		2,910,000	3,000,000	16,500	3FE
775109-BB-6	ROGERS COMMUNICATIONS INC	A	03/03/2014	CITIGROUP GLOBAL MARKETS		4,961,550	5,000,000		2FE
779382-AR-1	ROWAN COMPANIES INC		01/06/2014	BARCLAYS		4,994,900	5,000,000		2FE
779382-AS-9	ROWAN COMPANIES INC		01/22/2014	Various		17,101,850	17,000,000	13,650	2FE
78355H-JW-0	RYDER SYSTEM INC		02/18/2014	BNP CAPITAL MARKETS		9,988,000	10,000,000		2FE
785592-AB-2	SABINE PASS LIQUEFACTION		02/12/2014	MORGAN STANLEY		2,902,500	3,000,000	57,656	3FE
785592-AD-8	SABINE PASS LIQUEFACTION LLC		03/24/2014	EXCHANGE		6,293,124	6,325,000	157,137	3FE
785592-AE-6	SABINE PASS LIQUEFACTION LLC		03/24/2014	EXCHANGE		2,675,884	2,650,000	22,792	3Z
78572X-AE-1	SABRA HEALTH CARE LP		01/08/2014	Various		6,382,500	6,350,000		3FE
79543N-AE-7	SALIX PHARMA TL		02/06/2014	JEFFERIES & COMPANY, INC.		13,131,250	13,000,000		3FE
79742G-AF-8	SAN DIEGO CNTY CALIF REGL ARPT		02/06/2014	SEIBERT, BRANFORD INC.		11,000,000	11,000,000		1Z
78404X-AF-2	SBA SENIOR FINANCE II INCREM B1A TL		03/03/2014	CITIBANK		1,745,625	1,750,000		3FE
80875A-AJ-0	SCIENTIFIC GAMES INTERNATIONAL INC. TL		01/28/2014	UNION BANK OF SWITZERLAND		4,959,731	5,000,000		3FE
810186-AK-2	SCOTTS MIRACLE-GRO CO		01/14/2014	JPMORGAN CHASE & CO.		5,400,000	5,000,000	29,444	4FE
81211K-AQ-3	SEALED AIR CORP		01/14/2014	BANK OF AMERICA/MERRILL LYNCH		3,375,000	3,000,000	82,604	4FE
81211L-AR-9	SEALED AIR CORP TERM B-1		01/10/2014	CITIBANK		1,000,000	1,000,000		3FE
81726J-AC-5	SENSATA TECHNOLOGY FINANCE CO LLC TL		01/14/2014	HSBC SECURITIES, INC.		5,007,060	4,987,500		2FE
81726H-AC-9	SENSUS USA INC. TERM LOAN FIRST LIEN		01/21/2014	CREDIT SUISSE		248,737	249,361		4FE
81753D-AB-6	SERTA SIMMONS HLDGS TL		02/27/2014	Various		4,052,500	4,000,000		4FE
78413K-AA-0	SES GLOBAL AMERICAS HOLDING GP	R	03/17/2014	GOLDMAN, SACHS & CO.		14,915,400	15,000,000		2FE
78413K-AB-8	SES GLOBAL AMERICAS HOLDING GP	R	03/17/2014	JPMORGAN CHASE & CO.		4,871,800	5,000,000		2FE
829259-AQ-3	SINCLAIR TELEVISION GROUP INC		01/29/2014	EXCHANGE		400,000	400,000	7,650	4FE
82967N-AG-3	SIRIUS XM RADIO INC		03/19/2014	RBC DOMINION SECURITIES		3,082,500	3,000,000	17,063	4FE
83051G-AC-2	SKANDINAVISKA ENSKILDA BANKEN AB	F	03/18/2014	CITIGROUP GLOBAL MARKETS		16,987,250	17,000,000		1FE
84603H-AB-3	SOUTHWIRE COMPANY TL		03/06/2014	BANK OF AMERICA		1,496,250	1,500,000		3FE
84762N-AW-1	Spectrum Brands Inc. TLC.		01/09/2014	CITIBANK		1,808,966	1,795,500		3FE
84850X-AB-8	SPIN HOLDCO (COINMACH) INITIAL TLB		02/12/2014	DEUTSCHE BANK SECURITIES		3,526,250	3,500,000		4FE
85205T-AE-0	SPIRIT AEROSYSTEMS INC		03/05/2014	BANK OF AMERICA/MERRILL LYNCH		4,560,000	4,500,000		4FE
84857H-AL-4	SPIRIT AEROSYSTEMS INC TLB		03/21/2014	EXCHANGE		15,158,341	15,157,508		3FE
85571N-AB-5	STARZ LLC/STARZ FIN CORP		01/07/2014	SUNTRUST INVESTMENT SERVICES, INC.		3,082,500	3,000,000	47,917	3FE
865622-BG-8	SUMITOMO MITSUI BANKING CORP	F	01/07/2014	GOLDMAN, SACHS & CO.		14,981,100	15,000,000		1FE
86562M-AA-8	SUMITOMO MITSUI FINANCIAL GROUP IN	F	03/26/2014	GOLDMAN, SACHS & CO.		12,500,000	12,500,000		1Z
86680W-AB-1	SUN MERGER SUB INC		03/06/2014	BANK OF AMERICA/MERRILL LYNCH		1,556,250	1,500,000	9,792	4FE

SCHEDULE D - PART 3

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

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86737N-AA-6	SUNGARD AVAILABILITY SERVICES CAPI		03/26/2014	DEUTSCHE BANK AG		5,845,000	5,825,000		5FE
86765B-AN-9	SUNOCO LOGISTICS PARTNERS OPERATIO		03/31/2014	RBS SECURITIES INC		3,492,090	3,500,000		2FE
86765B-AP-4	SUNOCO LOGISTICS PARTNERS OPERATIO		03/31/2014	RBS SECURITIES INC		4,991,800	5,000,000		2Z
87164G-AE-3	SYNIVERSE HOLDINGS INC. TL		01/06/2014	BARCLAYS BANK		2,007,500	2,000,000		4FE
877249-AD-4	TAYLOR MORRISON COMMUNITIES INC		02/28/2014	JPMORGAN CHASE & CO.		2,000,000	2,000,000		4FE
88033G-BP-4	TENET HEALTHCARE CORP		01/13/2014	WELLS FARGO		5,162,656	4,625,000	60,221	3FE
88033G-CF-5	TENET HEALTHCARE CORP		03/05/2014	BARCLAYS		4,000,000	4,000,000		1Z
88033G-CE-8	TENET HEALTHCARE CORPORATION		03/06/2014	Various		13,416,250	12,000,000	403,316	4FE
881609-BA-8	TESORO CORP		03/04/2014	Various		3,251,563	3,250,000		3FE
883203-BT-7	TEXTRON INC		01/23/2014	CITIGROUP GLOBAL MARKETS		9,983,600	10,000,000		2FE
89978Y-AA-4	TGCLO_2014-1A CDO - CF - LOANS	E	02/28/2014	GUGGENHEIM SECURITIES, LLC		39,752,000	40,000,000		6FE
88732J-BB-3	TIME WARNER CABLE INC		02/03/2014	Various		6,679,560	8,000,000	182,569	2FE
87264A-AC-9	T-MOBILE USA INC		01/15/2014	BANK OF AMERICA/MERRILL LYNCH		4,820,625	4,500,000	139,784	3FE
87264A-AK-1	T-MOBILE USA INC		02/11/2014	EXCHANGE		1,860,914	1,850,000	41,753	3FE
87264A-AL-9	T-MOBILE USA INC		02/11/2014	EXCHANGE		6,590,314	6,500,000	155,503	3FE
89153V-AK-5	TOTAL CAPITAL INTERNATIONAL SA	F	01/08/2014	BARCLAYS		44,822,700	45,000,000		1FE
89334G-AK-0	TRANS UNION LLC 2013 REPLACEMENT TL		01/27/2014	DEUTSCHE BANK SECURITIES		997,425	997,425		3FE
89469A-AB-0	TREEHOUSE FOODS INC		03/20/2014	Various		10,135,313	10,100,000	9,953	3FE
89604B-AR-9	TRIBUNE CO INITIAL TL		01/15/2014	J. P. MORGAN SECURITIES, INC.		10,972,500	11,000,000		3FE
907818-DW-5	UNION PACIFIC CORP		01/07/2014	CREDIT SUISSE		9,986,900	10,000,000		2FE
90932P-AA-6	UNITED AIRLINES INC		03/24/2014	MORGAN STANLEY		10,000,000	10,000,000		1Z
910047-AG-4	UNITED CONTINENTAL HOLDINGS INC		03/06/2014	STERNE AGEE CLEARING INC.		1,267,210	1,204,000	24,682	4FE
911365-BB-9	UNITED RENTALS (NORTH AMERICA) INC		03/12/2014	MORGAN STANLEY		1,650,000	1,650,000		4FE
911365-AX-2	UNITED RENTALS NORTH AM		03/12/2014	MORGAN STANLEY		3,525,875	3,350,000	57,566	3FE
914908-AV-0	UNIVISION COM REPLACE 1ST LIEN TL		02/14/2014	BARCLAYS BANK		3,962,133	3,989,950		4FE
903243-AD-5	URS CORP		01/15/2014	EXCHANGE		9,990,901	10,000,000	124,694	2FE
92343V-BG-8	VERIZON COMMUNICATIONS		01/23/2014	BARCLAYS		4,168,250	5,000,000	46,521	2FE
92343V-BZ-6	VERIZON COMMUNICATIONS INC		03/10/2014	CITIGROUP GLOBAL MARKETS		9,992,500	10,000,000		2FE
92343V-CB-8	VERIZON COMMUNICATIONS INC		03/10/2014	WELLS FARGO		5,992,800	6,000,000		2FE
92553P-AV-4	VIACOM INC		03/04/2014	WELLS FARGO		24,986,750	25,000,000		2FE
92553P-AW-2	VIACOM INC		03/04/2014	MORGAN STANLEY		4,991,550	5,000,000		1Z
92553P-AX-0	VIACOM INC		03/04/2014	DEUTSCHE BANK AG		7,439,400	7,500,000		2FE
92660F-AG-9	VIDEOTRON LTD	A	03/26/2014	BANK OF AMERICA/MERRILL LYNCH		3,350,000	3,350,000		3FE
G9368P-AP-9	VIRGIN MEDIA INVEST HLDGS LTD NEW TLB	F	02/03/2014	HSBC SECURITIES, INC.		4,962,364	5,000,000		3FE
927804-FR-0	VIRGINIA ELECTRIC AND POWER CO		02/04/2014	UNION BANK OF SWITZERLAND		9,921,200	10,000,000		1Z
91829K-AA-1	VPI ESCROW CORP		03/19/2014	BANK OF AMERICA/MERRILL LYNCH		3,615,220	3,332,000	93,817	4FE
92912E-AC-7	VPII ESCROW CORP	A	03/28/2014	BANK OF AMERICA/MERRILL LYNCH		5,492,500	5,000,000	44,063	4FE
94155U-AA-7	WATERJET HOLDINGS INC		01/24/2014	GOLDMAN, SACHS & CO.		600,000	600,000		1Z
94974B-FR-6	WELLS FARGO & COMPANY		01/16/2014	WELLS FARGO		2,994,930	3,000,000		1FE
95235L-AQ-3	WEST CORPORATION TERM B-10		02/27/2014	DEUTSCHE BANK SECURITIES		2,990,276	3,000,000		3FE
963320-AP-1	WHIRLPOOL CORP		02/20/2014	JPMORGAN CHASE & CO.		2,998,410	3,000,000		2FE
963320-AQ-9	WHIRLPOOL CORP		02/20/2014	JPMORGAN CHASE & CO.		6,984,180	7,000,000		2FE
96950F-AM-6	WILLIAMS PARTNERS LP		02/27/2014	DEUTSCHE BANK AG		4,989,550	5,000,000		1Z
96950F-AN-4	WILLIAMS PARTNERS LP		02/27/2014	BANK OF AMERICA/MERRILL LYNCH		4,983,800	5,000,000		1Z
97381H-AM-9	WINDSTREAM CORP. TRANCHE B-5 TERM LOAN		01/16/2014	J. P. MORGAN SECURITIES, INC.		4,020,000	4,000,000		3FE
92933B-AF-1	WMG ACQUISITION CORP		03/26/2014	CREDIT SUISSE		375,000	375,000		4FE
92933B-AH-7	WMG ACQUISITION CORP		03/26/2014	CREDIT SUISSE		1,275,000	1,275,000		5FE
98313R-AA-4	WYNN MACAU LTD	E	03/24/2014	BANK OF AMERICA/MERRILL LYNCH		5,926,563	5,875,000	132,453	3FE
983919-AG-6	XILINX INC		03/05/2014	JPMORGAN CHASE & CO.		14,921,550	15,000,000		1FE
983919-AH-4	XILINX INC		03/05/2014	JPMORGAN CHASE & CO.		13,899,340	14,000,000		1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,162,022,570	3,159,852,594	6,747,069	XXX
052528-AH-9	AUSTRALIA & NEW ZEALAND BANKING GR	F	03/12/2014	CITIGROUP GLOBAL MARKETS		7,489,800	7,500,000		1FE
225313-AD-7	CREDIT AGRICOLE SA	F	01/15/2014	CREDIT AGRICOLE		17,400,000	17,400,000		1AM
46625H-JQ-4	JPMORGAN CHASE & CO		01/14/2014	JPMORGAN CHASE & CO.		10,000,000	10,000,000		6Z*
46625H-JW-1	JPMORGAN CHASE & CO		03/05/2014	JPMORGAN CHASE & CO.		5,000,000	5,000,000		2AM
78409B-20-7	SCE TRUST III		02/27/2014	JPMORGAN CHASE & CO.		2,500,000	2,500,000		6Z*
853254-AN-0	STANDARD CHARTERED PLC	F	03/21/2014	BANK OF AMERICA/MERRILL LYNCH		4,990,000	5,000,000		6Z*
857477-60-8	STATE STREET CORP		02/25/2014	MORGAN STANLEY		3,750,000	3,750,000		6Z*
4899999. Subtotal - Bonds - Hybrid Securities						51,129,800	51,150,000		XXX
8399997. Total - Bonds - Part 3						4,911,492,648	4,902,097,594	7,879,276	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX

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

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8399999. Total - Bonds						4,911,492,648	4,902,097,594	7,879,276	XXX
060505-58-3	BANK OF AMERICA DEPOSITARY SHARE		01/17/2014	DIRECT	494,000.000		0.00		P3LFE
38143Y-66-5	GOLDMAN SACHS SERIES A		02/07/2014	DIRECT	5,850.000		0.00		P3LFE
38144X-60-9	GOLDMAN SACHS SERIES C		02/07/2014	DIRECT	2,448.000		0.00		P3LFE
38144G-80-4	GOLDMAN SACHS SERIES D		02/07/2014	DIRECT	11,702.000		0.00		P3LFE
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE	D	02/07/2014	GS ALGOS	4,116.000	414,681	0.00		P3UZ
902973-15-5	US BANCORP SERIES H		02/07/2014	DIRECT	33,000.000		0.00		P2LFE
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV	D	02/07/2014	GS ALGOS	3,724.000	952,290	0.00		P2UZ
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,366,971	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						1,366,971	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						1,366,971	XXX		XXX
88579Y-10-1	3M COMPANY		01/29/2014	CITIGROUP GLOBAL MARKETS	11,655.000	1,513,484			L
002824-10-0	ABBOTT LABS		02/06/2014	CITIGROUP GLOBAL MARKETS	18,755.000	688,340			L
00434L-10-9	ACCESS MIDSTREAM PARTNERS LP		02/06/2014	JPMORGAN CHASE & CO.	16,870.000	919,210			L
00101J-10-6	ADT CORPORATION		03/19/2014	Various	100,000.000	2,925,113			L
00817Y-10-8	AETNA INC.		01/27/2014	CITIGROUP GLOBAL MARKETS	14,014.000	964,208			L
00846U-10-1	AGILENT TECHNOLOGIES INC		01/27/2014	CITIGROUP GLOBAL MARKETS	15,419.000	889,564			L
F0191J-10-1	ALCATEL EUR10		03/03/2014	Various	202,554.000	874,050			U
G01767-10-5	ALKERMES PLC		01/29/2014	CHEEVERS	100.000	4,810			L
021441-10-0	ALTERA CORP		03/20/2014	GOLDMAN, SACHS & CO.	93,304.000	3,244,868			L
02153W-10-0	ALTISOURCE RESIDENTIAL CLASS B		01/29/2014	CHEEVERS	100.000	3,063			L
023135-10-6	AMAZON COM INC		01/29/2014	CHEEVERS	100.000	38,889			L
025537-10-1	AMERICAN ELEC PWR INC		02/06/2014	GOLDMAN, SACHS & CO.	17,385.000	823,244			L
02917T-10-4	AMERICAN REALTY CAPITAL PROPERTIES		02/10/2014	MERGER	201,058.630	2,812,810			L
03076C-10-6	AMERIPRISE FINL INC		01/23/2014	GOLDMAN, SACHS & CO.	8,636.000	960,065			L
032511-10-7	ANADARKO PETE CORP		01/29/2014	CHEEVERS	100.000	8,086			L
032654-10-5	ANALOG DEVICES INC		01/29/2014	GOLDMAN, SACHS & CO.	32,303.000	1,572,234			L
037833-10-0	APPLE INC.		02/03/2014	Various	54,100.000	27,216,609			L
W0817X-10-5	ASSA ABLOY B	D	02/07/2014	GS ALGOS	11,582.000	600,680			U
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25	D	03/03/2014	Various	95,989.000	6,474,473			U
00206R-10-2	AT&T INC		02/06/2014	Various	79,853.000	2,596,198			L
T05404-10-7	ATLANTIA S.P.A.	D	02/07/2014	GS ALGOS	33,271.000	795,075			U
G0692#-10-2	AURIGEN RE CAPITAL LIMITED	C	03/25/2014	DISTRIBUTION	26,400.000	236,210			A
053332-10-2	AUTOZONE INC		01/21/2014	GOLDMAN, SACHS & CO.	1,893.000	951,732			L
F06106-10-2	AXA	D	03/18/2014	Various	73,918.000	1,919,602			U
T0783G-10-6	AZIMUT HOLDING SPA	D	02/07/2014	GS ALGOS	14,899.000	465,985			U
056752-10-8	BAIDU INC SPON ADR	F	03/14/2014	GOLDMAN, SACHS & CO.	97,000.000	16,204,089			L
057224-10-7	BAKER HUGHES INC		01/29/2014	CHEEVERS	100.000	5,589			L
058498-10-6	BALL CORP COM		01/31/2014	GOLDMAN, SACHS & CO.	20,317.000	1,045,278			L
T1188A-11-6	BANCA MONTE DEI PASCHI DI SIENA S.	D	03/18/2014	MORGAN STANLEY	3,086,619.000	1,026,365			U
X0346X-15-3	BANCO ESPIRITO SANTO E COMERCIAL DE LISB	D	03/26/2014	Various	1,074,132.000	1,913,755			U
060505-10-4	BANK AMER CORP COM		01/29/2014	CHEEVERS	100.000	1,674			L
G08036-12-4	BARCLAYS ORD GBP0.25	D	02/07/2014	GS ALGOS	180,459.000	803,952			L
068323-10-4	BARRACUDA NETWORKS INC		02/20/2014	GOLDMAN, SACHS & CO.	670.000	22,021			L
067901-10-8	BARRICK GOLD CORPORATION	A	03/25/2014	Various	825,000.000	15,596,371			L
071813-10-9	BAXTER INTL INC		02/06/2014	Various	15,629.000	1,056,423			L
D07112-11-9	BAYER AG ORD NPV	D	03/12/2014	Various	10,362.000	1,365,540			U
054937-10-7	BB+T CORP		01/22/2014	CITIGROUP GLOBAL MARKETS	23,230.000	910,910			L
081437-10-5	BEMIS CO INC		02/06/2014	GOLDMAN, SACHS & CO.	27,315.000	1,031,846			L
086516-10-1	BEST BUY CO INC		01/29/2014	Various	500,000.000	12,648,593			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		01/29/2014	CHEEVERS	100.000	6,749			L
092508-10-0	BLACKROCK CREDIT ALLOCATN INC IV		02/07/2014	GOLDMAN, SACHS & CO.	204,412.000	2,660,173			L
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	03/14/2014	Various	663,662.000	4,560,017			L
12673P-10-5	CA INC		01/24/2014	GOLDMAN, SACHS & CO.	28,614.000	945,171			L
126804-30-1	CABELAS INC		01/29/2014	CHEEVERS	100.000	6,603			L
127190-30-4	CACI INTERNATIONAL SERVICES		02/26/2014	Various	150,000.000	11,304,601			L
134429-10-9	CAMPBELL SOUP CO		02/06/2014	CITIGROUP GLOBAL MARKETS	27,878.000	1,111,811			L
13645T-10-0	CANADIAN PACIFIC RAILWAY LTD	A	02/06/2014	CITIGROUP GLOBAL MARKETS	5,118.000	768,454			L
F13587-12-0	CAP GEMINI	D	02/07/2014	GS ALGOS	11,204.000	799,261			U
14040H-10-5	CAPITAL ONE FINL CORP		01/29/2014	CHEEVERS	100.000	7,066			L

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143130-10-2	CARMAX INC		01/29/2014	CHEEVERS	100.000	4,505			L
149123-10-1	CATERPILLAR INC		01/21/2014	GOLDMAN, SACHS & CO.	17,689.000	1,598,333			L
124857-20-2	CBS CORP C LASS B		01/21/2014	CITIGROUP GLOBAL MARKETS	16,656.000	1,002,035			L
14987J-10-6	CBS OUTDOOR AMERICAS INC		03/27/2014	MORGAN STANLEY	20,000.000	560,000			L
151020-10-4	CELGENE CORP.		02/26/2014	Various	63,100.000	10,170,322			L
15117B-10-3	CELLDEX THERAPEUTICS INC		01/29/2014	CHEEVERS	100.000	2,553			L
125269-10-0	CF INDUSTRIES HOLDINGS		02/06/2014	Various	7,244.000	1,675,903			L
159864-10-7	CHARLES RIVER LAB		01/29/2014	CHEEVERS	100.000	5,706			L
16117M-30-5	CHARTER COMMUNICATIONS INC		02/14/2014	Various	50,000.000	6,442,741			L
16411R-20-8	CHENIERE ENERGY INC		02/06/2014	Various	66,572.000	2,727,791			L
166764-10-0	CHEVRON CORP		02/06/2014	MORGAN STANLEY	11,578.000	1,287,549			L
167250-10-9	CHICAGO BRIDGE IRON NY SHR	E	01/29/2014	CHEEVERS	100.000	7,755			L
171232-10-1	CHUBB CORP		01/22/2014	GOLDMAN, SACHS & CO.	12,094.000	1,079,077			L
F80343-10-0	CIE DE ST-GOBAIN EUR4	D	03/12/2014	Various	80,021.000	4,771,212			U
125509-10-9	CIGNA CORP		01/29/2014	CHEEVERS	100.000	8,700			L
17275R-10-2	CISCO SYS INC		01/21/2014	CITIGROUP GLOBAL MARKETS	112,246.000	2,555,336			L
172967-42-4	CITIGROUP INC		03/27/2014	JPMORGAN CHASE & CO.	100,000.000	4,752,000			L
189054-10-9	CLOROX CO		02/06/2014	CITIGROUP GLOBAL MARKETS	10,376.000	881,067			L
189464-10-0	CLOVIS ONCOLOGY INC		01/29/2014	CHEEVERS	100.000	6,727			L
125896-10-0	CMS ENERGY CORP		02/06/2014	JPMORGAN CHASE & CO.	34,210.000	920,598			L
191216-10-0	COCA COLA CO.		02/06/2014	MORGAN STANLEY	27,968.000	1,064,581			L
D172W1-27-9	COMMERZBANK AG	D	02/07/2014	GS ALGOS	33,615.000	591,821			U
203668-10-8	COMMUNITY HEALTH SYSTEMS		01/27/2014	MERGER	360.880	14,608			L
205887-10-2	CONAGRA INC		02/06/2014	CITIGROUP GLOBAL MARKETS	49,245.000	1,497,689			L
20605P-10-1	CONCHO RESOURCES INC		02/06/2014	GOLDMAN, SACHS & CO.	19,341.000	2,017,796			L
208242-10-7	CONN'S INC		01/29/2014	CHEEVERS	100.000	6,278			L
D16212-14-0	CONTINENTAL AG	D	02/07/2014	GS ALGOS	2,621.000	563,891			L
212015-10-1	CONTINENTAL RESOURCES INC OK		02/07/2014	GOLDMAN, SACHS & CO.	24,242.000	2,655,937			L
21249J-10-5	CONVERSANT INC		02/06/2014	EXCHANGE	1,500.000	23,924			L
22265J-10-2	COUPON.COM INC		03/07/2014	GOLDMAN, SACHS & CO.	2,500.000	40,000			L
224399-10-5	CRANE CO.		01/29/2014	CITIGROUP GLOBAL MARKETS	23,446.000	1,530,361			L
225447-10-1	CREE INC		01/29/2014	CHEEVERS	100.000	6,291			L
231021-10-6	CUMMINS IN C COM		02/06/2014	GOLDMAN, SACHS & CO.	6,171.000	808,671			L
235851-10-2	DANAHER CO RP COM		01/29/2014	Various	20,672.000	1,565,261			L
G27823-10-6	DELPHI AUTOMOTIVE PLC		02/03/2014	Various	200,000.000	12,437,083			L
247361-70-2	DELTA AIR LINES, INC.		02/25/2014	MORGAN STANLEY	206,000.000	6,855,565			L
D19225-10-7	DEUTSCHE POST AG COM STK	D	02/07/2014	Various	27,310.000	949,123			U
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	02/07/2014	GS ALGOS	62,788.000	1,003,392			U
254709-10-8	DISCOVER FINL SVCS		01/29/2014	GOLDMAN, SACHS & CO.	19,097.000	1,031,348			L
257867-10-1	DONNELLEY R R + SONS CO COM		02/03/2014	MERGER	330.200	6,099			L
260003-10-8	DOVER CORP COM		01/23/2014	JPMORGAN CHASE & CO.	27,198.000	2,557,390			L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		01/29/2014	GOLDMAN, SACHS & CO.	21,067.000	1,016,975			L
233331-10-7	DTE ENERGY CO		02/06/2014	GOLDMAN, SACHS & CO.	12,925.000	869,289			L
26441C-20-4	DUKE ENERGY HLDG CORP		02/06/2014	CITIGROUP GLOBAL MARKETS	12,893.000	895,126			L
26483E-10-0	DUN AND BRADSTREET CORP		01/22/2014	GOLDMAN, SACHS & CO.	8,445.000	998,919			L
G29183-10-3	EATON CORP PLC	E	03/03/2014	Various	155,650.000	11,408,812			L
278642-10-3	EBAY INC		03/03/2014	Various	200,000.000	11,557,799			L
F2924U-10-6	EIFFAGE	D	02/07/2014	GS ALGOS	11,108.000	677,355			U
532457-10-8	ELI LILLY & CO		02/06/2014	GOLDMAN, SACHS & CO.	21,200.000	1,115,283			L
268648-10-2	EMC CORP		01/21/2014	CITIGROUP GLOBAL MARKETS	61,199.000	1,593,441			L
291011-10-4	EMERSON ELEC CO		01/23/2014	CITIGROUP GLOBAL MARKETS	37,643.000	2,529,587			L
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		02/05/2014	DIRECT	11.290	263			L
29264F-20-5	ENDO HEALTH SOLUTIONS INC		01/29/2014	CHEEVERS	100.000	6,483			L
G30401-10-6	ENDO INTERNATIONAL INC	F	03/04/2014	EXCHANGE	2,300.000	68,794			L
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	02/10/2014	Various	273,007.000	1,320,984			U
29273R-10-9	ENERGY TRANSFER PARTNERS		02/06/2014	CITIGROUP GLOBAL MARKETS	37,562.000	2,004,113			L
29336T-10-0	ENLINK MIDSTREAM LLC		03/13/2014	EXCHANGE	900.000	12,510			L
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		02/13/2014	Various	129,793.000	8,584,037			L
26875P-10-1	EOG RESOUR CES INC COM		02/14/2014	Various	42,071.000	7,364,507			L
26884L-10-9	EQT CORPORATION		02/06/2014	GOLDMAN, SACHS & CO.	17,589.000	1,653,891			L
G3205Z-10-2	ESURE GROUP PLC	D	02/11/2014	DEUTSCHE BANK AG	93,152.000	418,782			U
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		01/29/2014	CHEEVERS	300.000	22,248			L

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30231G-10-2	EXXON MOBIL CORP		02/06/2014	GOLDMAN, SACHS & CO.	9,731.000	871,155			L
315616-10-2	F5 NETWORKS INC		03/10/2014	Various	93,400.000	10,668,501			L
30303M-10-2	FACEBOOK INC		01/29/2014	CHEEVERS	100.000	5,440			L
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		01/02/2014	MERGER	431.130	13,904			L
316773-10-0	FIFTH THIRD BANCORP		01/29/2014	CITIGROUP GLOBAL MARKETS	44,600.000	947,310			L
31787A-50-7	FINISAR CORP		02/18/2014	Various	304,000.000	6,804,702			L
343412-10-2	FLUOR CORP		01/29/2014	CHEEVERS	700.000	54,326			L
H4407G-26-3	GAM HOLDINGS LTD CMN STK	D	02/07/2014	GS ALGOS	21,422.000	363,974			U
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		01/09/2014	STOCK DIV.	402.720	8,175			L
36729W-20-2	GASTAR EXPL INC		02/06/2014	EXCHANGE	800.000	1,328			L
F42768-10-5	GDF SUEZ CMN STK	D	02/11/2014	Various	235,821.000	5,437,649			U
369604-10-3	GENERAL EL EC CO COM		02/10/2014	Various	540,953.000	13,676,554			L
370334-10-4	GENERAL MLS INC		02/06/2014	Various	38,388.000	1,838,846			L
37045V-10-0	GENERAL MOTORS CO		02/05/2014	DIRECT	44.000				L
375558-10-3	GILEAD SCIENCES INC		03/25/2014	Various	198,929.000	15,276,128			L
380956-40-9	GOLDCORP INC	A	03/25/2014	Various	700,000.000	17,264,999			L
38141G-10-4	GOLDMAN SA CHS GROUP INC		01/21/2014	GOLDMAN, SACHS & CO.	5,718.000	992,496			L
395259-10-4	GREENHILL CO		01/29/2014	CHEEVERS	100.000	5,273			L
413875-10-5	HARRIS CORP.		01/29/2014	GOLDMAN, SACHS & CO.	13,460.000	946,075			L
418056-10-7	HASBRO INC COM		01/24/2014	GOLDMAN, SACHS & CO.	19,885.000	1,018,026			L
40412C-10-1	HCA HOLDINGS INC		01/29/2014	CHEEVERS	300.000	14,880			L
428236-10-3	HEWLETT-PACKARD CO		01/29/2014	JPMORGAN CHASE & CO.	54,124.000	1,568,716			L
438516-10-6	HONEYWELL INTERNATIONAL INC		01/24/2014	CITIGROUP GLOBAL MARKETS	17,773.000	1,595,469			L
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	02/07/2014	GS ALGOS	76,280.000	784,534			L
443510-20-1	HUBBELL, INC. CLASS B		01/31/2014	CITIGROUP GLOBAL MARKETS	13,556.000	1,595,923			L
452308-10-9	ILLINOIS TOOL WKS INC		01/23/2014	CITIGROUP GLOBAL MARKETS	19,409.000	1,580,482			L
452327-10-9	ILLUMINA INC		01/29/2014	CHEEVERS	100.000	14,875			L
45337C-10-2	INCYTE CORPORATION		01/29/2014	CHEEVERS	100.000	6,578			L
N4578E-41-3	ING GROEP NV -CVA OTHER	D	02/07/2014	GS ALGOS	68,271.000	939,241			L
G47791-10-1	INGERSOLL-RAND PLC		01/29/2014	GOLDMAN, SACHS & CO.	40,682.000	2,403,122			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		02/06/2014	Various	23,933.000	4,357,046			L
T55067-10-1	INTESA SANPAOLO EURO.52	D	02/07/2014	Various	1,889,161.000	5,416,642			U
464287-23-4	ISHARES MSCI EMERGING MKT INDEX TRADED	R	02/04/2014	Various	1,350,000.000	51,468,306			L
464330-10-9	ISIS PHARMACEUTICALS INC		01/29/2014	CHEEVERS	100.000	4,903			L
478160-10-4	JOHNSON & JOHNSON		02/06/2014	CITIGROUP GLOBAL MARKETS	3,534.000	312,468			L
485170-30-2	KANSAS CITY SOUTHERN		02/06/2014	CITIGROUP GLOBAL MARKETS	8,741.000	883,871			L
485865-10-9	KATE SPADE & CO		02/27/2014	EXCHANGE	1,800.000	9,503			L
B5337G-16-2	KBC GROUP NV	D	02/07/2014	GS ALGOS	11,836.000	727,718			U
487836-10-8	KELLOGG CO.		02/06/2014	CITIGROUP GLOBAL MARKETS	22,412.000	1,276,573			L
492515-10-1	KERYX BIOPHARMACEUTICAL COMMON STOCK		01/29/2014	CHEEVERS	500.000	7,832			L
49271M-10-0	KEURIG GREEN MOUNTAIN INC		03/14/2014	EXCHANGE	2,609.000	61,572			L
493267-10-8	KEYCORP NEW COM		01/23/2014	CITIGROUP GLOBAL MARKETS	71,277.000	963,634			L
494368-10-3	KIMBERLY-CLARK CORP		02/06/2014	CITIGROUP GLOBAL MARKETS	11,948.000	1,268,848			L
494550-10-6	KINDER MORGAN ENERGY PRTNRS		02/24/2014	Various	147,770.000	11,468,472			L
49455U-10-0	KINDER MORGAN MANAGEMENT LLC		01/29/2014	STOCK DIV.	1,455.160	104,550			L
49926D-10-9	KNOWLES CORP		03/03/2014	DISTRIBUTION	20,886.000	634,947			L
500255-10-4	KOHLS CORP		01/21/2014	CITIGROUP GLOBAL MARKETS	20,358.000	1,070,052			L
N0139V-14-2	KONINKLIJKE AHOLD EUR 0.3	D	03/03/2014	Various	109,500.000	1,994,173			U
502424-10-4	L-3 COMMUNICATIONS		01/24/2014	CITIGROUP GLOBAL MARKETS	9,022.000	948,110			L
516806-10-6	LAREDO PETROLEUM HOLDINGS INC		03/11/2014	STOCK DIV.	12,498.000	317,074			L
D4960A-10-3	LEG IMMOBILIEN AG	D	02/07/2014	Various	52,813.000	3,089,220			U
F56196-18-5	LEGRAND	D	02/07/2014	GS ALGOS	10,805.000	584,371			U
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	R	03/04/2014	Various	9,691.000	235,288			L
534187-10-9	LINCOLN NA TL CORP IN COM		01/23/2014	GOLDMAN, SACHS & CO.	19,747.000	984,968			L
53578A-10-8	LINKEDIN CORP		01/29/2014	CHEEVERS	100.000	20,936			L
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	03/26/2014	Various	821,741.000	1,083,476			U
539830-10-9	LOCKHEED MARTIN CORP		01/29/2014	CITIGROUP GLOBAL MARKETS	5,946.000	877,092			L
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	D	02/07/2014	GS ALGOS	22,740.000	716,330			U
W5650X-10-4	LOOMIS AB	D	02/21/2014	Various	53,072.000	1,225,417			U
548661-10-7	LOWES COS INC USD0.50		01/22/2014	CITIGROUP GLOBAL MARKETS	21,542.000	1,024,129			L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		02/24/2014	Various	126,809.000	10,627,477			L
55616P-10-4	MACYS INC		01/21/2014	GOLDMAN, SACHS & CO.	16,888.000	938,054			L

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559080-10-6	MAGELLAN MIDSTREAM PARTNERS		02/07/2014	GOLDMAN, SACHS & CO.	6,900.000	469,419			L
56585A-10-2	MARATHON PETROLEUM CORP		02/06/2014	GOLDMAN, SACHS & CO.	30,939.000	2,566,130			L
570759-10-0	MARKWEST ENERGY PARTNERS LP		02/06/2014	CITIGROUP GLOBAL MARKETS	14,088.000	981,891			L
571903-20-2	MARRIOTT I NTL INC NEW CL A		01/31/2014	CITIGROUP GLOBAL MARKETS	18,521.000	916,687			L
577081-10-2	MATTEL INC COM		03/31/2014	Various	300,000.000	11,471,314			L
579780-20-6	MCCORMICK & CO.		01/29/2014	CHEEVERS	100.000	6,550			L
580135-10-1	MCDONALDS CORP		02/06/2014	MORGAN STANLEY	12,450.000	1,181,028			L
58933Y-10-5	MERCK & CO. INC.		01/21/2014	CITIGROUP GLOBAL MARKETS	18,781.000	974,187			L
59151K-10-8	METHANEX CORP	A	02/06/2014	GOLDMAN, SACHS & CO.	13,561.000	801,136			L
617446-44-8	MORGAN STANLEY		01/29/2014	CHEEVERS	1,000.000	30,170			L
61945C-10-3	MOSAIC COMPANY		02/06/2014	CITIGROUP GLOBAL MARKETS	17,082.000	787,482			L
62010U-10-1	MOTORS LIQUIDATION COMPANY GUC TRUST		02/05/2014	DIRECT	12.000				U
553498-10-6	MSA SAFETY INC		03/12/2014	EXCHANGE	600.000	16,392			L
G6374M-10-9	NATIONAL EXPRESS GROUP PLC	D	02/07/2014	UNION BANK OF SWITZERLAND	115,557.000	543,058			U
637071-10-1	NATIONAL OILWELL VARCO INC		01/29/2014	CHEEVERS	300.000	22,050			L
64704V-10-6	NEW MEDIA INVESTMENT GROUP INC		02/14/2014	DISTRIBUTION	158.830	669			L
651639-10-6	NEWMONT MINING CORP		03/25/2014	Various	845,000.000	20,196,080			L
65336K-10-3	NEXSTAR BROADCASTING GROUP-A		01/29/2014	CHEEVERS	100.000	4,616			L
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	D	03/03/2014	Various	69,504.000	935,270			U
655664-10-0	NORDSTROM INC		01/21/2014	JPMORGAN CHASE & CO.	17,630.000	1,052,511			L
655844-10-8	NORFOLK SOUTHERN CORP		01/29/2014	CITIGROUP GLOBAL MARKETS	18,053.000	1,629,889			L
D5813Z-10-4	NORMA GROUP ORD	D	03/28/2014	Various	12,490.000	684,505			U
664397-10-6	NORTHEAST UTILITIES		02/06/2014	CITIGROUP GLOBAL MARKETS	18,113.000	773,427			L
H5820Q-15-0	NOVARTIS AG-REG CMN STK	D	03/03/2014	Various	30,728.000	2,482,317			U
62936P-10-3	NPS PHARMACEUTICALS INC		01/29/2014	CHEEVERS	100.000	3,706			L
670346-10-5	NUCOR CORP.		02/06/2014	CITIGROUP GLOBAL MARKETS	17,367.000	839,594			L
N6596X-10-9	NXP SEMICONDUCTORS N.V.	F	03/21/2014	Various	91,000.000	5,402,172			L
674215-10-8	OASIS PETROLEUM INC		02/26/2014	Various	251,000.000	10,371,784			L
674599-10-5	OCCIDENTAL PETROLEUM CORP		01/29/2014	CHEEVERS	100.000	8,824			L
675746-30-9	OCWEN FINL CORP		03/27/2014	Various	372,101.000	14,470,665			L
68235P-10-8	ONE GAS INC		02/03/2014	DISTRIBUTION	1,375.000	26,504			L
X3232T-10-4	OPAP SA	D	02/07/2014	GS ALGOS	30,651.000	424,943			U
68389X-10-5	ORACLE CORP COM		01/22/2014	CITIGROUP GLOBAL MARKETS	66,994.000	2,550,069			L
693718-10-8	PACCAR INC		01/24/2014	GOLDMAN, SACHS & CO.	26,987.000	1,535,242			L
696429-30-7	PALL CORP		01/21/2014	JPMORGAN CHASE & CO.	19,219.000	1,604,517			L
697435-10-5	PALO ALTO NETWORKS INC		03/03/2014	Various	96,100.000	6,608,025			L
698354-10-7	PANDORA MEDIA INC		01/29/2014	CHEEVERS	600.000	20,328			L
699462-10-7	PAREXEL INTERNATIONAL CORP		01/29/2014	CHEEVERS	100.000	4,839			L
701094-10-4	PARKER HANNIFIN CORP COM		01/22/2014	GOLDMAN, SACHS & CO.	12,637.000	1,553,062			L
H6169Q-10-8	PENTAIR LTD		01/24/2014	GOLDMAN, SACHS & CO.	20,800.000	1,521,944			L
713448-10-8	PEPSICO INC.		02/06/2014	CITIGROUP GLOBAL MARKETS	9,120.000	719,433			L
G97822-10-3	PERRIGO PLC	E	01/29/2014	CHEEVERS	600.000	93,030			L
H6212L-10-6	PETROPLUS HOLDINGS AG	F	02/20/2014	EXCHANGE	10,373.000				U
716933-10-6	PHARMACYCLICS INC		01/29/2014	CHEEVERS	100.000	13,386			L
718546-10-4	PHILLIPS 66		02/06/2014	CITIGROUP GLOBAL MARKETS	47,733.000	3,533,096			L
723787-10-7	PIONEER NA T RES CO COM		02/06/2014	CITIGROUP GLOBAL MARKETS	11,637.000	2,084,780			L
726503-10-5	PLAINS ALL AMER PIPELINE LP		02/10/2014	Various	147,172.000	7,724,789			L
732872-10-6	POPEYES LOUISIANA KITCHEN INC		01/27/2014	EXCHANGE	400.000	4,761			L
69351T-10-6	PPL CORP		02/06/2014	JPMORGAN CHASE & CO.	31,189.000	945,227			L
742718-10-9	PROCTER & GAMBLE CO		02/06/2014	MORGAN STANLEY	12,200.000	938,123			L
743606-10-5	PROSPERITY BANCSHARES INC		02/07/2014	GOLDMAN, SACHS & CO.	12,635.000	779,556			L
F7607Z-16-5	PUBLICIS GROUPE	D	02/27/2014	Various	10,785.000	986,945			U
74736L-10-9	Q2 HOLDINGS INC		03/20/2014	JPMORGAN CHASE & CO.	5,000.000	65,000			L
747525-10-3	QUALCOMM INC		03/13/2014	MORGAN STANLEY	132,000.000	10,109,063			L
74834L-10-0	QUEST DIAGNOSTICS INC		02/06/2014	CITIGROUP GLOBAL MARKETS	23,455.000	1,196,358			L
754907-10-3	RAYONIER INC		02/26/2014	Various	250,000.000	11,435,801			L
F77098-10-5	RENAULT SA COMMON STOCK	D	02/07/2014	GS ALGOS	8,578.000	748,437			U
F7782J-36-6	REXEL S.A.	D	02/07/2014	GS ALGOS	24,047.000	631,190			U
762760-10-6	RICE ENERGY INC		02/10/2014	Various	166,748.000	3,796,028			L
G75754-10-4	RIO TINTO CMN STK	D	02/07/2014	Various	25,522.000	1,396,140			U
773903-10-9	ROCKWELL AUTOMATION INC		01/22/2014	JPMORGAN CHASE & CO.	13,486.000	1,604,104			L
776696-10-6	ROPER CORP.		01/31/2014	CITIGROUP GLOBAL MARKETS	11,412.000	1,565,402			L

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G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	03/03/2014	Various	91,240.000	3,361,780			U
783513-10-4	RYANAIR HOLDINGS PLC-SP ADR	F	02/07/2014	DEUTSCHE BANK AG	9,422.000	501,060			L
795435-10-6	SALIX PHARMACEUTICALS LTD		01/29/2014	CHEEVERS	100.000	9,640			L
X7568G-11-5	SANITEC CORPORATION	D	02/07/2014	Various	73,315.000	820,593			U
F5548N-10-1	SANOFI S.A.	D	02/07/2014	GS ALGOS	13,881.000	1,332,649			U
80283M-10-1	SANTANDER CONSUMER USA HOLDINGS IN		01/23/2014	JPMORGAN CHASE & CO.	75,000.000	1,800,000			L
806857-10-8	SCHLUMBERGER LTD		01/29/2014	CHEEVERS	100.000	8,737			L
S48341-08-5	SCHNEIDER ELECTRIC	D	03/14/2014	Various	43,631.000	3,760,922			U
G7945M-10-7	SEAGATE TECHNOLOGY		01/22/2014	CITIGROUP GLOBAL MARKETS	13,354.000	817,950			L
81762P-10-2	SERVICENOW INC		01/29/2014	CHEEVERS	100.000	5,787			L
D69671-21-8	SIEMANS AG	D	03/20/2014	UNION BANK OF SWITZERLAND	50,940.000	6,691,046			U
G80797-10-6	SIG PLC	D	02/07/2014	GS ALGOS	188,941.000	622,833			U
83013P-10-5	SIZMEK INC		02/10/2014	MERGER	500.000	5,185			L
83088M-10-2	SKYWORKS SOLUTIONS INC		02/03/2014	Various	405,500.000	12,478,682			L
832696-40-5	SMUCKER J M CO COM NEW		01/28/2014	GOLDMAN, SACHS & CO.	11,191.000	1,108,905			L
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	02/07/2014	GS ALGOS	13,301.000	795,761			U
835898-10-7	SOTHEBY'S		01/29/2014	CHEEVERS	100.000	4,880			L
84470P-10-9	SOUTHSIDE BANCSHARES INC		03/13/2014	VARIOUS	1.000				L
844741-10-8	SOUTHWEST AIRLINES CO		01/29/2014	GOLDMAN, SACHS & CO.	41,126.000	847,980			L
848637-10-4	SPLUNK INC		01/29/2014	CHEEVERS	100.000	7,583			L
854502-10-1	STANLEY BLACK & DECKER INC		01/23/2014	GOLDMAN, SACHS & CO.	19,785.000	1,602,365			L
85571W-10-9	STARWOOD WAYPOINT RESIDE		02/03/2014	DISTRIBUTION	260.000	4,239			L
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP		02/07/2014	Various	21,920.000	1,714,305			L
869099-10-1	SUSQUEHANNA BANCSHARES INC		03/18/2014	Various	755,700.000	8,250,045			L
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	03/14/2014	Various	30,119.000	871,516			U
H8431B-10-9	SWISS RE LTD	D	02/07/2014	GS ALGOS	9,427.000	844,796			U
871503-10-8	SYMANTEC CORP.		03/24/2014	JPMORGAN CHASE & CO.	125,000.000	2,321,886			L
871829-10-7	SYSCO CORP		02/06/2014	GOLDMAN, SACHS & CO.	20,352.000	717,630			L
87612E-10-6	TARGET CORP		02/06/2014	Various	51,446.000	2,930,156			L
G86954-10-7	TAYLOR WIMPEY PLC 25P	D	02/07/2014	GS ALGOS	315,001.000	610,780			U
H84989-10-4	TE CONNECTIVITY LTD		01/29/2014	GOLDMAN, SACHS & CO.	17,607.000	998,585			L
T92778-10-8	TELECOM ITALIA EURO.55	D	02/07/2014	GS ALGOS	661,970.000	775,113			U
D8T9CK-10-1	TELEFONICA DEUTSCHLAND HOLDING AG	D	02/07/2014	GS ALGOS	66,480.000	541,866			U
88160R-10-1	TESLA MOTORS INC		01/29/2014	CHEEVERS	100.000	17,700			L
881609-10-1	TESORO CORP		02/06/2014	Various	61,305.000	2,900,564			L
F9156M-10-8	THALES S.A.	D	02/07/2014	GS ALGOS	10,362.000	681,440			U
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		01/29/2014	CHEEVERS	200.000	22,399			L
88732J-20-7	TIME WARNER CABLE INC		02/13/2014	Various	140,000.000	19,318,194			L
887317-30-3	TIME WARNER INC		02/06/2014	CITIGROUP GLOBAL MARKETS	20,864.000	1,333,854			L
872590-10-4	T-MOBILE US INC		01/29/2014	CHEEVERS	1,300.000	40,840			L
892356-10-6	TRACTOR SUPPLY CO		01/29/2014	CHEEVERS	100.000	6,975			L
H8817H-10-0	TRANSOCEAN INC	F	03/21/2014	Various	120,000.000	4,795,847			L
89417E-10-9	TRAVELERS COS INC		02/06/2014	GOLDMAN, SACHS & CO.	24,659.000	2,037,745			L
896288-10-7	TRINET GROUP INC		03/27/2014	JPMORGAN CHASE & CO.	20,000.000	320,000			L
896945-20-1	TRIPADVISOR INC		01/29/2014	CHEEVERS	200.000	15,542			L
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		01/29/2014	CITIGROUP GLOBAL MARKETS	38,800.000	1,550,287			L
902494-10-3	TYSON FOODS INC CLASS A		01/31/2014	GOLDMAN, SACHS & CO.	28,470.000	984,005			L
H89231-33-8	UBS AG CHF0.1	D	02/07/2014	Various	71,135.000	1,436,213			U
T960AS-10-1	Unicredit	D	03/11/2014	Various	469,744.000	3,880,331			L
90662P-10-4	UNION FIRST MARKET BANKSHARES CORP		01/02/2014	MERGER	292.170	7,182			L
907818-10-8	UNION PACIFIC CORP		02/06/2014	Various	13,638.000	2,386,274			L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		02/06/2014	Various	14,064.000	1,343,326			L
912909-10-8	UNITED STATES STEEL CORP		02/06/2014	CITIGROUP GLOBAL MARKETS	32,341.000	821,471			L
913017-10-9	UNITED TECHNOLOGIES CORP		01/23/2014	GOLDMAN, SACHS & CO.	13,936.000	1,598,806			L
913456-10-9	UNIVERSAL CORP VA		01/29/2014	CHEEVERS	100.000	5,132			L
91529Y-10-6	UNUM GROUP		01/24/2014	GOLDMAN, SACHS & CO.	29,781.000	967,320			L
91913Y-10-0	VALERO ENERGY CORP		02/06/2014	GOLDMAN, SACHS & CO.	52,686.000	2,476,555			L
922280-10-2	VARONIS SYSTEMS INC		02/28/2014	MORGAN STANLEY	1,000.000	22,000			L
92343V-10-4	VERIZON COMMUNICATIONS		03/13/2014	Various	426,752.000	19,766,765			L
S00895-60-7	VERIZON COMMUNICATIONS INC.		02/24/2014	DISTRIBUTION	72,369.180	3,228,958			U
92532F-10-0	VERTEX PHARMACEUTICALS		01/29/2014	CHEEVERS	100.000	8,078			L
92553P-20-1	VIACOM INC NEW CL B		01/31/2014	GOLDMAN, SACHS & CO.	12,263.000	1,012,529			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)
F5879X-10-8	VINCI	D	02/07/2014	Various	20,763.000	1,420,757			U
92839U-20-6	VISTEON CORP		01/29/2014	CHEEVERS	100.000	8,042			L
F97982-10-6	VIVENDI EUR5.50	D	03/12/2014	Various	48,540.000	1,331,585			U
928563-40-2	VM WARE INC		03/05/2014	Various	67,000.000	6,858,453			L
BAS07N-FE-3	VODAFONE	R	02/27/2014	DIRECT	2,751,680.000				U
G93882-19-2	VODAFONE GROUP PLC	D	02/25/2014	Various	1,876,976.350	8,397,274			U
G93882-13-5	VODAFONE GROUP PLC COMMON STOCK	D	02/07/2014	Various	675,699.000	2,470,823			U
931142-10-3	WAL-MART STORES		02/06/2014	GOLDMAN, SACHS & CO.	12,951.000	945,656			L
94106L-10-9	WASTE MGMT INC DEL		02/06/2014	CITIGROUP GLOBAL MARKETS	6,189.000	257,896			L
941848-10-3	WATERS CORPORATION		01/29/2014	CHEEVERS	400.000	44,022			L
960413-10-2	WESTLAKE CHEMICAL CORP		02/24/2014	Various	83,150.000	10,671,689			L
96950F-10-4	WILLIAMS PARTNERS LP		02/06/2014	CITIGROUP GLOBAL MARKETS	20,353.000	1,018,257			L
976657-10-6	WISCONSIN ENERGY		02/06/2014	GOLDMAN, SACHS & CO.	19,757.000	832,520			L
98138H-10-1	WORKDAY INC.		01/29/2014	CHEEVERS	100.000	8,774			L
984121-10-3	XEROX CORP COM		01/23/2014	CITIGROUP GLOBAL MARKETS	131,130.000	1,543,579			L
983919-10-1	XILINX INC COM		03/20/2014	GOLDMAN, SACHS & CO.	100,000.000	5,490,770			L
G98290-10-2	XL GROUP PLC	R	01/31/2014	GOLDMAN, SACHS & CO.	35,223.000	1,017,718			L
985817-10-5	YELP INC		01/29/2014	CHEEVERS	100.000	7,450			L
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	02/13/2014	Various	5,201.000	1,537,399			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						778,366,758	XXX		XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		01/02/2014	VARIOUS	195,237.000	195,237			K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						195,237	XXX		XXX
G7095B-80-2	ASHMORE EMERGING MARKETS LIQUID INVESTME	F	02/10/2014	STOCK DIV.	37,383.040				A
09248X-10-0	BLACKROCK BUILD AMERICA BOND TRUST		02/10/2014	GOLDMAN, SACHS & CO.	51,308.000	1,015,933			L
L54483-82-8	INVESTEC EM MARKET LC DEBT S SHARES INC	F	01/21/2014	TENDER OFFER	52,772.600	4,252,416			U
464287-20-0	ISHARES CORE S&P 500 ETF		03/31/2014	Various	1,945,455.000	360,384,870			L
46429B-69-7	ISHARES MSCI USA MIN VOL		03/31/2014	Various	185,314.000	6,528,668			L
9299999. Subtotal - Common Stocks - Mutual Funds						372,181,887	XXX		XXX
9799997. Total - Common Stocks - Part 3						1,150,743,883	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,150,743,883	XXX		XXX
9899999. Total - Preferred and Common Stocks						1,152,110,854	XXX		XXX
9999999 - Totals						6,063,603,501	XXX	7,879,276	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 59

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)
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		03/01/2014	SCHEDULED REDEMPTION		152	152	155	154		(2)		(2)		152				2	06/15/2028	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		03/01/2014	SCHEDULED REDEMPTION		64,447	64,447	65,827	65,084		(637)		(637)		64,447				701	07/15/2018	1
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		03/01/2014	SCHEDULED REDEMPTION		30,527	30,527	32,468	32,631		(2,105)		(2,105)		30,527				279	07/15/2024	1
36225B-5P-9	GOVT NATL MTG ASSOC I #781754		03/01/2014	SCHEDULED REDEMPTION		28,375	28,375	30,360	29,869		(1,494)		(1,494)		28,375				319	06/15/2019	1
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		03/01/2014	SCHEDULED REDEMPTION		136,527	136,527	146,497	146,478		(9,952)		(9,952)		136,527				1,385	06/15/2025	1
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		03/01/2014	SCHEDULED REDEMPTION		5,550	5,550	5,901	5,927		(377)		(377)		5,550				50	08/20/2025	1
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		03/01/2014	SCHEDULED REDEMPTION		23,412	23,412	24,893	24,862		(1,450)		(1,450)		23,412				193	01/20/2026	1
49549C-AA-6	KING INTL LEASING LLC		01/15/2014	SCHEDULED REDEMPTION		95,780	95,780	95,780	95,780						95,780				659	10/15/2022	1FE
74046B-AA-4	PREMIER AIRCRAFT LEASING	E	02/06/2014	SCHEDULED REDEMPTION		389,653	389,653	389,653	389,653						389,653				3,484	02/06/2022	1FE
74046B-AB-2	PREMIER AIRCRAFT LEASING	E	01/10/2014	SCHEDULED REDEMPTION		207,972	207,972	207,972	207,972						207,972				1,844	04/10/2022	1FE
746388-AA-5	PURPLE CHEN 2011 LLC		02/01/2014	SCHEDULED REDEMPTION		96,850	96,850	96,850	96,850						96,850				662	08/01/2023	1FE
797224-AB-8	SAN CLEMENTE LEASING LLC		03/07/2014	SCHEDULED REDEMPTION		195,628	195,628	195,628	195,628						195,628				1,638	06/07/2022	1FE
912810-RE-0	TREASURY BOND		03/31/2014	Various		159,617,539	160,000,000	159,868,555			(37)		(37)		159,868,518		(250,979)	(250,979)	475,656	02/15/2044	1
912828-A2-6	TREASURY NOTE		03/31/2014	GOLDMAN, SACHS & CO.		149,865,234	150,000,000	149,847,656			14,516		14,516		149,862,172		3,062	3,062	125,687	11/30/2015	1
912828-A3-4	TREASURY NOTE		01/16/2014	GOLDMAN, SACHS & CO.		59,812,250	61,100,000	60,226,461	60,232,547		6,150		6,150		60,238,697		(426,447)	(426,447)	94,705	11/30/2018	1
912828-A6-7	TREASURY NOTE		03/21/2014	Various		151,156,816	151,460,000	151,112,660	1,177,376		18,673		18,673		151,131,336		25,480	25,480	66,905	12/31/2015	1
912828-A7-5	TREASURY NOTE		02/06/2014	Various		369,718,203	370,300,000	367,545,438	99,215,261		26,716		26,716		367,572,571		2,145,632	2,145,632	445,914	12/31/2018	1
912828-B4-1	TREASURY NOTE		03/12/2014	Various		85,089,844	85,000,000	85,091,406			(1,986)		(1,986)		85,089,420		424	424	20,615	01/31/2016	1
912828-B5-8	TREASURY NOTE		02/14/2014	MORGAN STANLEY		24,921,875	25,000,000	24,968,750			127		127		24,968,877		(47,002)	(47,002)	26,416	01/31/2021	1
912828-RE-2	TREASURY NOTE		02/11/2014	MORGAN STANLEY		2,009,922	2,000,000	1,987,813	1,988,494		275		275		1,988,770		21,152	21,152	13,674	08/31/2018	1
912828-WB-2	TREASURY NOTE		02/11/2014	GOLDMAN, SACHS & CO.		2,499,023	2,500,000	2,498,438	2,498,533		93		93		2,498,625		398	398	1,796	10/31/2015	1
912828-WC-0	TREASURY NOTE		02/06/2014	Various		48,599,609	50,000,000	48,906,250	48,919,695		9,982		9,982		48,929,676		(330,067)	(330,067)	209,081	10/31/2020	1
89609G-AB-8	TRICAHUE LEASING LLC		02/26/2014	SCHEDULED REDEMPTION		152,775	152,775	152,775	152,775						152,775				1,430	02/26/2022	1FE
912828-RV-4	US TREASURY N/B		02/11/2014	BNP CAPITAL MARKETS		1,501,289	1,500,000	1,499,297	1,499,662		41		41		1,499,703		1,586	1,586	608	12/15/2014	1
912828-VS-6	US TREASURY N/B		02/06/2014	MORGAN STANLEY		24,695,313	25,000,000	24,929,688	24,930,756		637		637		24,931,393		(236,081)	(236,081)	298,913	08/15/2023	1
0599999. Subtotal - Bonds - U.S. Governments						1,080,914,566	1,085,287,648	1,079,927,169	241,905,988		59,171		59,171		1,080,007,407		907,159	907,159	1,792,615	XXX	XXX
105756-BH-2	FED REPUBLIC OF BRAZIL	F	01/15/2014	SCHEDULED REDEMPTION		166,667	166,667	183,785	178,421		(11,754)		(11,754)		166,667				6,667	01/15/2018	2FE
105756-BM-1	REPUBLIC OF BRAZIL	F	01/02/2014	VARIOUS											10,378		(10,378)	(10,378)		01/17/2017	2FE
731011-AN-2	REPUBLIC OF POLAND	F	01/15/2014	MATURED		5,000,000	5,000,000	5,342,500	5,003,311		(3,311)		(3,311)		5,000,000				131,250	01/15/2014	1FE
1099999. Subtotal - Bonds - All Other Governments						5,166,667	5,166,667	5,526,285	5,181,732		(15,065)		(15,065)		5,177,045		(10,378)	(10,378)	137,917	XXX	XXX
13063C-FT-2	CALIFORNIA ST FOR PREVIOUS ISS		03/26/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,664,025	2,500,000	2,521,500	2,521,236		(424)		(424)		2,520,813		143,212	143,212	50,694	11/01/2043	1FE
74514L-E8-6	PUERTO RICO COMWLTH		03/13/2014	Various		19,103,125	20,000,000	18,600,000			14		14		18,600,014		503,111	503,111	556	07/01/2035	3Z
452152-VM-0	ILLINOIS ST		02/07/2014	BANK OF AMERICA/MERRILL LYNCH		5,038,950	5,000,000	4,971,650							4,971,650		67,300	67,300		02/01/2039	1
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						26,806,100	27,500,000	26,093,150	2,521,236		(409)		(409)		26,092,477		713,623	713,623	51,250	XXX	XXX
846470-AW-2	SPANISH FORT AL G O WTS SER 2004		02/01/2014	Various		6,745,000	6,745,000	6,745,000	6,944,677		2,673		2,673		6,947,350		(202,350)	(202,350)	457,119	02/01/2029	1
108151-L6-6	BRIDGEPORT CT G O 2006 B		01/10/2014	Various		724,683	675,000	668,999	671,431		12		12		671,442		53,240	53,240	3,463	12/01/2021	1FE
167486-SD-2	CHICAGO ILL		03/13/2014	MORGAN STANLEY		10,222,000	10,000,000	10,000,000							10,000,000		222,000	222,000		01/01/2044	1
45189F-EV-2	ILLINOIS DEV FIN LOC SD 304 GENEVA 98		01/01/2014	MATURED		4,135,000	4,135,000	2,882,757	4,135,000						4,135,000					01/01/2014	1FE
96023P-AS-4	WESTFIELD-WASHINGTON IN MULTI SCH 04A		01/15/2014	CALLED @ 100.00000000		975,000	975,000	1,045,979	975,352		(352)		(352)		975,000				24,375	07/15/2016	1FE
96023P-AT-2	WESTFIELD-WASHINGTON IN MULTI SCH 04A		01/15/2014	CALLED @ 100.00000000		1,505,000	1,505,000	1,605,313	1,505,501		(501)		(501)		1,505,000				37,625	07/15/2017	1FE
96023P-AU-9	WESTFIELD-WASHINGTON IN MULTI SCH 04A		01/15/2014	CALLED @ 100.00000000		620,000	620,000	659,450	620,199		(199)		(199)		620,000				15,500	07/15/2018	1FE
838736-US-3	SOUTH LYON MI COMM SCH BLDG 06		03/28/2014	Various		869,493	825,000	828,795	826,083		(67)		(67)		826,016		43,477	43,477	11,809	05/01/2025	1FE
935324-G3-1	WARREN MI DOWNTOWN DEV GO LTD 05		01/15/2014	Various		2,351,997	2,280,000	2,256,311	2,263,745		61		61		2,263,805		88,192	88,192	31,250	10/01/2025	2FE
485093-CA-4	KANSAS CITY MO SCH DIST BLDG CORP 03A		02/01/2014	MATURED		2,370,000	2,370,000	2,600,678	2,372,386		(2,386)		(2,386)		2,370,000				59,250	02/01/2014	1
742327-BZ-1	PRINCETON OH CITY SCH DIST 2006		01/16/2014	FIFTH THIRD SECURITIES, INC.		5,116,973	4,845,000	4,871,841	4,854,129		(142)		(142)		4,853,987		262,985	262,985	28,637	12/01/2026	2FE
178882-HL-3	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		01/30/2014	LOOP CAPITAL MARKETS		354,144	400,000	177,809	293,455		1,293		1,293		294,748		59,396	59,396		06/15/2020	1FE
224561-7L-8	CRANSTON RI G O 2004		02/15/2014	MATURED		260,000	260,000	284,553	260,381		(381)		(381)		260,000				6,500	02/15/2014	1FE
762243-H4-8	RHODE ISLAND HLTH PUB SCH FING 08B		01/24/2014	Various		1,319,141	1,225,000	1,223,579	1,223,947		6		6		1,223,953		95,188	95,188	12,521	05/15/2024	1FE
613910-MF-2	MONTGOMERY CNTY TX MUD 46 WTR SWR 06		03/01/2014	CALLED @ 100.00000000		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				29,688	03/01/2028	1FE
717146-SL-9	PHARR-SAN JUAN-ALAMO TEX INDPT (PS		03/14/2014	Various		1,032,478	860,000	1,015,006			(201)		(201)		1,014,806		17,672	17,672	3,978	02/01/2025	1FE
568516-ES-3	MARINETTE WI SCH DIST REF 2002 A		03/01/2014	CALLED @ 100.00000000		1,155,000	1,155,000	1,147,435	1,152,395		93		93		1,152,489		2,511	2,511	28,875	03/01/2018	1FE
866854-FC-1	SUN PRAIRIE WI AREA SCH DIST 04 C REF		03/01/2014	CALLED @ 100.00000000		2,045,000	2,045,000	2,074,796	2,045,629		(629)		(629)		2,045,000				51,125	03/01/2021	1FE
866854-FD-9	SUN PRAIRIE WI AREA SCH DIST 04 C REF		03/01/2014	CALLED @ 100.00000000		1,075,000	1,075,000	1,083,998	1,075,191		(191)		(191)		1,075,000				26,875	03/01/2022	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)
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						44,125,909	43,245,000	42,422,299	32,469,500		(910)		(910)		43,483,597		642,312	642,312	828,589	XXX	XXX
3135G0-AL-7	FANNIE MAE		01/09/2014	CITIGROUP GLOBAL MARKETS		10,363,700	10,000,000	10,432,700	10,225,156		(2,517)		(2,517)		10,222,638		141,062	141,062	71,875	03/15/2016	1FE
3135G0-GY-3	FANNIE MAE		02/11/2014	GOLDMAN, SACHS & CO.		10,153,010	10,000,000	9,983,900	9,990,072		360		360		9,990,431		162,579	162,579	66,667	01/30/2017	1FE
3135G0-JA-2	FANNIE MAE		02/11/2014	MORGAN STANLEY		5,040,550	5,000,000	4,998,250	4,998,861		38		38		4,998,899		41,651	41,651	16,406	04/27/2017	1FE
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		03/01/2014	SCHEDULED REDEMPTION		101	101	105	103		(2)		(2)		101				1	08/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		03/01/2014	SCHEDULED REDEMPTION		321	321	328	326		(5)		(5)		321				4	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		03/01/2014	SCHEDULED REDEMPTION		383	383	396	397		(14)		(14)		383				5	01/01/2034	1
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		03/01/2014	SCHEDULED REDEMPTION		6	6	6	6						6					04/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		03/01/2014	SCHEDULED REDEMPTION		10	10	11	11						10					06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		03/01/2014	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21					06/01/2034	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		03/01/2014	SCHEDULED REDEMPTION		1,595	1,595	1,650	1,662		(67)		(67)		1,595				26	07/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		03/01/2014	SCHEDULED REDEMPTION		737	737	763	774		(37)		(37)		737				10	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		03/01/2014	SCHEDULED REDEMPTION		1,890	1,890	1,956	1,972		(82)		(82)		1,890				27	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		03/01/2014	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24					08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		03/01/2014	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					08/01/2034	1
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		03/01/2014	SCHEDULED REDEMPTION		146	146	151	150		(4)		(4)		146				2	09/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		03/01/2014	SCHEDULED REDEMPTION		466	466	482	479		(13)		(13)		466				7	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		03/01/2014	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18					09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		03/01/2014	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				1	10/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		03/01/2014	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21					12/01/2034	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		03/01/2014	SCHEDULED REDEMPTION		110	110	114	115		(4)		(4)		110				2	02/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		03/01/2014	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					04/01/2035	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		03/01/2014	SCHEDULED REDEMPTION		1,074	1,074	1,087	1,083		(10)		(10)		1,074				15	09/01/2037	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		03/01/2014	SCHEDULED REDEMPTION		45	45	47	46		(1)		(1)		45				1	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		03/01/2014	SCHEDULED REDEMPTION		2,501	2,501	2,556	2,556		(54)		(54)		2,501				40	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		03/01/2014	SCHEDULED REDEMPTION		5,731	5,731	5,497	5,510		221		221		5,731				84	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		03/01/2014	SCHEDULED REDEMPTION		6,060	6,060	6,188	6,183		(123)		(123)		6,060				96	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		03/01/2014	SCHEDULED REDEMPTION		498	498	508	507		(9)		(9)		498				8	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		03/01/2014	SCHEDULED REDEMPTION		753	753	772	768		(14)		(14)		753				9	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		03/01/2014	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10					05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		03/01/2014	SCHEDULED REDEMPTION		2,714	2,714	2,780	2,840		(125)		(125)		2,714				44	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		03/01/2014	SCHEDULED REDEMPTION		46	46	47	47		(1)		(1)		46				1	10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		03/01/2014	SCHEDULED REDEMPTION		972	972	996	997		(25)		(25)		972				13	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		03/01/2014	SCHEDULED REDEMPTION		2,461	2,461	2,521	2,514		(54)		(54)		2,461				30	04/01/2029	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		03/01/2014	SCHEDULED REDEMPTION		22	22	22	23		(1)		(1)		22					02/01/2030	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		03/01/2014	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					06/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		03/01/2014	SCHEDULED REDEMPTION		911	911	934	958		(47)		(47)		911				16	11/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		03/01/2014	SCHEDULED REDEMPTION		187	187	193	202		(15)		(15)		187				2	02/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		03/01/2014	SCHEDULED REDEMPTION		496	496	509	517		(20)		(20)		496				8	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		03/01/2014	SCHEDULED REDEMPTION		106	106	110	109		(3)		(3)		106				2	05/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		03/01/2014	SCHEDULED REDEMPTION		361	361	374	372		(10)		(10)		361				5	07/01/2032	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		03/01/2014	SCHEDULED REDEMPTION		1	1	1	1						1					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		03/01/2014	SCHEDULED REDEMPTION		3,142	3,142	3,215	3,206		(64)		(64)		3,142				44	09/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		03/01/2014	SCHEDULED REDEMPTION		268	268	274	272		(4)		(4)		268				4	12/01/2028	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		03/01/2014	SCHEDULED REDEMPTION		75	75	77	77		(2)		(2)		75				1	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		03/01/2014	SCHEDULED REDEMPTION		21	21	21	21		(1)		(1)		21					02/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		03/01/2014	SCHEDULED REDEMPTION		1,497	1,497	1,531	1,540		(44)		(44)		1,497				22	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		03/01/2014	SCHEDULED REDEMPTION		130	130	133	133		(3)		(3)		130				2	04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		03/01/2014	SCHEDULED REDEMPTION		13	13	13	13		1		1		13					05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		03/01/2014	SCHEDULED REDEMPTION		110	110	106	107		3		3		110				2	06/01/2029	1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		03/01/2014	SCHEDULED REDEMPTION		156	156	152	155		1		1		156				2	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		03/01/2014	SCHEDULED REDEMPTION		135	135	135	134		1		1		135				2	06/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		03/01/2014	SCHEDULED REDEMPTION		487	487	485	480		7		7		487				7	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		03/01/2014	SCHEDULED REDEMPTION		42	42	42	41		1		1		42				1	09/01/2029	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		03/01/2014	SCHEDULED REDEMPTION		71	71	73	76		(5)		(5)		71				1	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		03/01/2014	SCHEDULED REDEMPTION		184	184	189	195		(10)		(10)		184				3	01/01/2030	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)
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		03/01/2014	SCHEDULED REDEMPTION		62	62	64	66		(4)		(4)		62				1	02/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		03/01/2014	SCHEDULED REDEMPTION		40	40	39	38		2		2		40				1	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		03/01/2014	SCHEDULED REDEMPTION		70	70	72	74		(4)		(4)		70				1	05/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		03/01/2014	SCHEDULED REDEMPTION		4,982	4,982	5,096	5,088		(107)		(107)		4,982				64	11/01/2029	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		03/01/2014	SCHEDULED REDEMPTION		16	16	16	16		1		1		16					02/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		03/01/2014	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32					05/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		03/01/2014	SCHEDULED REDEMPTION		636	636	632	631		5		5		636				7	06/01/2031	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		03/01/2014	SCHEDULED REDEMPTION		525	525	538	543		(18)		(18)		525				8	03/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		03/01/2014	SCHEDULED REDEMPTION		757	757	753	749		8		8		757				12	03/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		03/01/2014	SCHEDULED REDEMPTION		23	23	23	22						23					10/01/2031	1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		03/01/2014	SCHEDULED REDEMPTION		459	459	470	480		(21)		(21)		459				7	11/01/2031	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		03/01/2014	SCHEDULED REDEMPTION		9	9	9	9						9					12/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		03/01/2014	SCHEDULED REDEMPTION		11	11	11	11						11					01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		03/01/2014	SCHEDULED REDEMPTION		454	454	470	477		(23)		(23)		454				7	01/01/2032	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		03/01/2014	SCHEDULED REDEMPTION		356	356	368	367		(11)		(11)		356				5	03/01/2032	1
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		03/01/2014	SCHEDULED REDEMPTION		59	59	61	62		(2)		(2)		59				1	04/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		03/01/2014	SCHEDULED REDEMPTION		116	116	119	126		(11)		(11)		116				2	03/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		03/01/2014	SCHEDULED REDEMPTION		173	173	179	189		(15)		(15)		173				3	04/01/2032	1
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		03/01/2014	SCHEDULED REDEMPTION		59	59	61	64		(5)		(5)		59				1	05/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		03/01/2014	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30					05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		03/01/2014	SCHEDULED REDEMPTION		176	176	182	180		(5)		(5)		176				3	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		03/01/2014	SCHEDULED REDEMPTION		17,351	17,351	17,967	18,605		(1,254)		(1,254)		17,351				207	06/01/2032	1
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		03/01/2014	SCHEDULED REDEMPTION		8,919	8,919	9,229	9,116		(197)		(197)		8,919				145	07/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		03/01/2014	SCHEDULED REDEMPTION		678	678	701	706		(28)		(28)		678				10	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		03/01/2014	SCHEDULED REDEMPTION		61	61	63	65		(4)		(4)		61				1	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		03/01/2014	SCHEDULED REDEMPTION		12,022	12,022	12,439	12,423		(401)		(401)		12,022				131	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		03/01/2014	SCHEDULED REDEMPTION		47	47	47	47						47				1	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		03/01/2014	SCHEDULED REDEMPTION		31	31	31	31						31					09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		03/01/2014	SCHEDULED REDEMPTION		391	391	388	388		2		2		391				6	09/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		03/01/2014	SCHEDULED REDEMPTION		13	13	13	13						13					01/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		03/01/2014	SCHEDULED REDEMPTION		133	133	137	136		(4)		(4)		133				2	03/01/2033	1
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		03/01/2014	SCHEDULED REDEMPTION		499	499	505	508		(10)		(10)		499				7	06/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		03/01/2014	SCHEDULED REDEMPTION		1,139	1,139	1,158	1,164		(25)		(25)		1,139				13	08/01/2028	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		03/01/2014	SCHEDULED REDEMPTION		653	653	667	667		(14)		(14)		653				10	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		03/01/2014	SCHEDULED REDEMPTION		1,812	1,812	1,849	1,847		(34)		(34)		1,812				28	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		03/01/2014	SCHEDULED REDEMPTION		1,604	1,604	1,634	1,633		(29)		(29)		1,604				25	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		03/01/2014	SCHEDULED REDEMPTION		611	611	622	621		(10)		(10)		611				10	08/01/2023	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		03/01/2014	SCHEDULED REDEMPTION		109	109	113	113		(4)		(4)		109				2	01/01/2028	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		03/01/2014	SCHEDULED REDEMPTION		26	26	26	26		(1)		(1)		26					09/01/2022	1
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		03/01/2014	SCHEDULED REDEMPTION		89,068	89,068	92,207	92,308		(3,240)		(3,240)		89,068				635	04/01/2032	1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		03/01/2014	SCHEDULED REDEMPTION		3,416	3,416	3,411	3,413		2		2		3,416				38	04/01/2014	1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		03/01/2014	SCHEDULED REDEMPTION		436	436	450	438		(2)		(2)		436				8	09/01/2014	1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		03/01/2014	SCHEDULED REDEMPTION		816	816	842	820		(4)		(4)		816				14	10/01/2014	1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		03/01/2014	SCHEDULED REDEMPTION		475	475	491	477		(2)		(2)		475				8	11/01/2014	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		03/01/2014	SCHEDULED REDEMPTION		9,172	9,172	9,490	9,308		(136)		(136)		9,172				138	01/01/2016	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		03/01/2014	SCHEDULED REDEMPTION		35,226	35,226	36,712	35,934		(708)		(708)		35,226				486	08/01/2018	1
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011		03/01/2014	SCHEDULED REDEMPTION		3,863	3,863	4,008	3,914		(51)		(51)		3,863				44	10/01/2015	1
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329		03/01/2014	SCHEDULED REDEMPTION		12,439	12,439	13,053	12,826		(387)		(387)		12,439				153	05/01/2017	1
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472		03/01/2014	SCHEDULED REDEMPTION		20,758	20,758	21,783	21,334		(576)		(576)		20,758				254	03/01/2018	1
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		03/01/2014	SCHEDULED REDEMPTION		1,571	1,571	1,649	1,613		(42)		(42)		1,571				19	06/01/2018	1
31280E-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		03/01/2014	SCHEDULED REDEMPTION		570	570	588	573		(3)		(3)		570				10	11/01/2014	1
31286J-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		03/01/2014	SCHEDULED REDEMPTION		746	746	772	755		(9)		(9)		746				13	02/01/2016	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		03/01/2014	SCHEDULED REDEMPTION		7	7	7	7						7					09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		03/01/2014	SCHEDULED REDEMPTION		300	300	305	306		(6)		(6)		300				5	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		03/01/2014	SCHEDULED REDEMPTION		9	9	9	9						9					12/01/2026	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		03/01/2014	SCHEDULED REDEMPTION		133	133	137	143		(11)		(11)		133				2	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		03/01/2014	SCHEDULED REDEMPTION		2,452	2,452	2,536	2,665		(213)		(213)		2,452				39	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		03/01/2014	SCHEDULED REDEMPTION		720	720	745	789		(68)		(68)		720				11	04/01/2032	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)
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		03/01/2014	SCHEDULED REDEMPTION		605	605	626	624		(18)		(18)		605				8	08/01/2032	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		03/01/2014	SCHEDULED REDEMPTION		312	312	319	318		(5)		(5)		312				4	07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		03/01/2014	SCHEDULED REDEMPTION		145	145	150	150		(5)		(5)		145				2	09/01/2034	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		03/01/2014	SCHEDULED REDEMPTION		261	261	264	264		(3)		(3)		261				4	10/01/2036	1
31283K-2R-8	FED HOME LOAN MTG CORP GOLD #G11684		03/01/2014	SCHEDULED REDEMPTION		159,984	159,984	172,421	168,701		(8,718)		(8,718)		159,984				1,930	12/01/2018	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		03/01/2014	SCHEDULED REDEMPTION		30,521	30,521	32,008	32,041		(1,521)		(1,521)		30,521				372	12/01/2021	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		03/01/2014	SCHEDULED REDEMPTION		28,212	28,212	29,416	29,483		(1,271)		(1,271)		28,212				333	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		03/01/2014	SCHEDULED REDEMPTION		21,257	21,257	22,146	22,129		(872)		(872)		21,257				257	09/01/2022	1
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		03/01/2014	SCHEDULED REDEMPTION		34,180	34,180	35,527	35,624		(1,444)		(1,444)		34,180				373	10/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		03/01/2014	SCHEDULED REDEMPTION		23,097	23,097	24,092	24,083		(986)		(986)		23,097				288	12/01/2022	1
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		03/01/2014	SCHEDULED REDEMPTION		324,826	324,826	337,628	339,958		(15,132)		(15,132)		324,826				3,631	02/01/2023	1
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		03/01/2014	SCHEDULED REDEMPTION		46,734	46,734	48,422	49,017		(2,283)		(2,283)		46,734				482	04/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		03/01/2014	SCHEDULED REDEMPTION		24,033	24,033	24,935	25,241		(1,207)		(1,207)		24,033				244	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		03/01/2014	SCHEDULED REDEMPTION		52,910	52,910	54,872	55,089		(2,179)		(2,179)		52,910				565	06/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		03/01/2014	SCHEDULED REDEMPTION		71,599	71,599	74,120	74,724		(3,125)		(3,125)		71,599				788	12/01/2023	1
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		03/01/2014	SCHEDULED REDEMPTION		27,474	27,474	28,490	29,034		(1,559)		(1,559)		27,474				282	02/01/2024	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		03/01/2014	SCHEDULED REDEMPTION		45,213	45,213	46,964	47,402		(2,189)		(2,189)		45,213				497	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		03/01/2014	SCHEDULED REDEMPTION		53,072	53,072	55,164	55,910		(2,838)		(2,838)		53,072				595	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		03/01/2014	SCHEDULED REDEMPTION		28,321	28,321	29,365	29,357		(1,037)		(1,037)		28,321				289	12/01/2022	1
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		03/01/2014	SCHEDULED REDEMPTION		17,998	17,998	18,887	18,515		(517)		(517)		17,998				222	10/01/2017	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		03/01/2014	SCHEDULED REDEMPTION		81,014	81,014	84,207	85,484		(4,470)		(4,470)		81,014				843	04/01/2024	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		03/01/2014	SCHEDULED REDEMPTION		26,546	26,546	27,670	27,698		(1,151)		(1,151)		26,546				308	12/01/2021	1
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		03/01/2014	Various		755	755	747	755						755				6	03/01/2014	1
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		03/01/2014	SCHEDULED REDEMPTION		51	51	50	51						51					06/01/2019	1
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		03/01/2014	SCHEDULED REDEMPTION		9,431	9,431	9,897	9,851		(420)		(420)		9,431				115	01/01/2022	1
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		03/01/2014	SCHEDULED REDEMPTION		19,284	19,284	20,236	19,942		(657)		(657)		19,284				236	12/01/2022	1
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		03/01/2014	SCHEDULED REDEMPTION		16,419	16,419	16,996	16,811		(392)		(392)		16,419				160	02/01/2018	1
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		03/01/2014	SCHEDULED REDEMPTION		8,749	8,749	9,094	9,032		(283)		(283)		8,749				96	04/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		03/01/2014	SCHEDULED REDEMPTION		54,410	54,410	56,328	57,366		(2,955)		(2,955)		54,410				610	05/01/2023	1
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		03/01/2014	SCHEDULED REDEMPTION		62,662	62,662	65,756	65,269		(2,607)		(2,607)		62,662				782	12/01/2022	1
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		03/01/2014	SCHEDULED REDEMPTION		50,818	50,818	53,327	54,931		(4,113)		(4,113)		50,818				682	08/01/2023	1
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		03/01/2014	SCHEDULED REDEMPTION		5,537	5,537	5,732	5,950		(413)		(413)		5,537				62	10/01/2023	1
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		03/01/2014	SCHEDULED REDEMPTION		22,861	22,861	23,675	24,229		(1,368)		(1,368)		22,861				274	11/01/2023	1
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		03/01/2014	SCHEDULED REDEMPTION		1,022	1,022	1,072	1,064		(42)		(42)		1,022				13	01/01/2019	1
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		03/01/2014	SCHEDULED REDEMPTION		5,482	5,482	5,675	5,660		(177)		(177)		5,482				61	01/01/2024	1
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		03/01/2014	SCHEDULED REDEMPTION		7,382	7,382	7,642	7,584		(202)		(202)		7,382				82	01/01/2019	1
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		03/01/2014	SCHEDULED REDEMPTION		2,636	2,636	2,766	2,836		(201)		(201)		2,636				34	02/01/2019	1
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		03/01/2014	SCHEDULED REDEMPTION		4,706	4,706	4,939	4,958		(251)		(251)		4,706				58	03/01/2019	1
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		03/01/2014	SCHEDULED REDEMPTION		14,369	14,369	15,079	14,950		(580)		(580)		14,369				176	07/01/2024	1
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		03/01/2014	SCHEDULED REDEMPTION		307,027	307,027	321,035	320,075		(13,048)		(13,048)		307,027				2,195	03/01/2027	1
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		03/01/2014	SCHEDULED REDEMPTION		238,209	238,209	248,808	249,150		(10,941)		(10,941)		238,209				1,611	05/01/2027	1
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		03/01/2014	SCHEDULED REDEMPTION		245,211	245,211	256,188	256,139		(10,928)		(10,928)		245,211				1,631	05/01/2027	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2014	SCHEDULED REDEMPTION		1,434	1,434	1,401	1,412		21		21		1,434				19	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		03/01/2014	SCHEDULED REDEMPTION		1,522	1,522	1,487	1,497		25		25		1,522				20	08/01/2028	1
31361C-U9-0	FED NATL MTG ASSOC #027608		03/01/2014	SCHEDULED REDEMPTION		962	962	984	966		(3)		(3)		962				18	06/01/2016	1
31361M-ML-0	FED NATL MTG ASSOC #035463		03/01/2014	SCHEDULED REDEMPTION		71	71	74	72		(1)		(1)		71				1	02/01/2017	1
313615-H4-1	FED NATL MTG ASSOC #050651		03/01/2014	SCHEDULED REDEMPTION		32	32	33	33		(2)		(2)		32				1	08/01/2022	1
31365D-JD-8	FED NATL MTG ASSOC #124560		03/01/2014	SCHEDULED REDEMPTION		92	92	95	95		(2)		(2)		92				2	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		03/01/2014	SCHEDULED REDEMPTION		18	18	18	19		(1)		(1)		18					01/01/2023	1
31365T-2M-1	FED NATL MTG ASSOC #137680		03/01/2014	SCHEDULED REDEMPTION		5	5	6	6						5					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		03/01/2014	SCHEDULED REDEMPTION		44	44	46	46		(2)		(2)		44				1	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		03/01/2014	SCHEDULED REDEMPTION		872	872	912	891		(19)		(19)		872				17	04/01/2017	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		03/01/2014	SCHEDULED REDEMPTION		977	977	1,004	1,004		(27)		(27)		977				19	12/01/2024	1
31371E-5J-0	FED NATL MTG ASSOC #250249		03/01/2014	SCHEDULED REDEMPTION		30	30	32	31						30				1	01/01/2015	1
31371E-5P-6	FED NATL MTG ASSOC #250254		03/01/2014	SCHEDULED REDEMPTION		68	68	72	69		(1)		(1)		68				1	02/01/2015	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		03/01/2014	SCHEDULED REDEMPTION		431	431	447	440		(9)		(9)		431				6	06/01/2019	1
31371H-2B-3	FED NATL MTG ASSOC #252870		03/01/2014	SCHEDULED REDEMPTION		613	613	610	613		1		1		613				9	11/01/2014	1
31371J-BA-1	FED NATL MTG ASSOC #253033		03/01/2014	SCHEDULED REDEMPTION		1,248	1,248	1,296	1,260		(13)		(13)		1,248				19	02/01/2015	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-BM-5	FED NATL MTG ASSOC #253044		03/01/2014	SCHEDULED REDEMPTION		570	570	575	570		(1)		(1)		570				10	11/01/2014	1
31371J-DM-3	FED NATL MTG ASSOC #253108		03/01/2014	SCHEDULED REDEMPTION		103	103	105	104		(1)		(1)		103				2	03/01/2015	1
31371J-DS-0	FED NATL MTG ASSOC #253113		03/01/2014	SCHEDULED REDEMPTION		1,304	1,304	1,354	1,417		(113)		(113)		1,304				19	03/01/2030	1
31371J-GA-6	FED NATL MTG ASSOC #253193		03/01/2014	SCHEDULED REDEMPTION		619	619	624	620		(1)		(1)		619				10	04/01/2015	1
31371J-ND-2	FED NATL MTG ASSOC #253388		03/01/2014	SCHEDULED REDEMPTION		152	152	154	153						152				3	07/01/2015	1
31371J-SC-9	FED NATL MTG ASSOC #253515		03/01/2014	SCHEDULED REDEMPTION		3,467	3,467	3,600	3,808		(340)		(340)		3,467				55	11/01/2030	1
31371J-S6-2	FED NATL MTG ASSOC #253541		03/01/2014	SCHEDULED REDEMPTION		398	398	413	405		(7)		(7)		398				6	12/01/2015	1
31371J-UE-2	FED NATL MTG ASSOC #253581		03/01/2014	SCHEDULED REDEMPTION		785	785	813	798		(13)		(13)		785				12	01/01/2016	1
31371J-V4-3	FED NATL MTG ASSOC #253635		03/01/2014	SCHEDULED REDEMPTION		1,139	1,139	1,170	1,153		(15)		(15)		1,139				18	02/01/2016	1
31371J-WC-4	FED NATL MTG ASSOC #253643		03/01/2014	SCHEDULED REDEMPTION		2,677	2,677	2,780	2,934		(258)		(258)		2,677				48	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		03/01/2014	SCHEDULED REDEMPTION		52	52	54	57		(4)		(4)		52				1	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		03/01/2014	SCHEDULED REDEMPTION		27	27	28	29		(3)		(3)		27				1	03/01/2031	1
31371J-3G-7	FED NATL MTG ASSOC #253799		03/01/2014	SCHEDULED REDEMPTION		1,723	1,723	1,759	1,739		(16)		(16)		1,723				26	05/01/2016	1
31371J-5E-0	FED NATL MTG ASSOC #253845		03/01/2014	SCHEDULED REDEMPTION		479	479	498	486		(7)		(7)		479				6	06/01/2016	1
31371J-5K-6	FED NATL MTG ASSOC #253850		03/01/2014	SCHEDULED REDEMPTION		1,316	1,316	1,365	1,336		(21)		(21)		1,316				19	06/01/2016	1
31371J-7C-2	FED NATL MTG ASSOC #253891		03/01/2014	SCHEDULED REDEMPTION		1,308	1,308	1,352	1,405		(97)		(97)		1,308				24	07/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		03/01/2014	SCHEDULED REDEMPTION		15	15	15	16		(2)		(2)		15					09/01/2031	1
31371K-HT-1	FED NATL MTG ASSOC #254142		03/01/2014	SCHEDULED REDEMPTION		108	108	111	110		(1)		(1)		108				2	01/01/2017	1
31371K-JY-8	FED NATL MTG ASSOC #254179		03/01/2014	SCHEDULED REDEMPTION		3,539	3,539	3,649	3,668		(129)		(129)		3,539				46	01/01/2022	1
31371K-NV-9	FED NATL MTG ASSOC #254304		03/01/2014	SCHEDULED REDEMPTION		1,491	1,491	1,537	1,545		(54)		(54)		1,491				20	05/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		03/01/2014	SCHEDULED REDEMPTION		141	141	145	146		(5)		(5)		141				2	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		03/01/2014	SCHEDULED REDEMPTION		1,472	1,472	1,517	1,524		(52)		(52)		1,472				18	08/01/2022	1
31371K-WG-2	FED NATL MTG ASSOC #254547		03/01/2014	SCHEDULED REDEMPTION		9,119	9,119	9,511	9,318		(199)		(199)		9,119				122	12/01/2017	1
31371K-3L-3	FED NATL MTG ASSOC #254703		03/01/2014	SCHEDULED REDEMPTION		8,989	8,989	9,375	9,171		(182)		(182)		8,989				113	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		03/01/2014	SCHEDULED REDEMPTION		10,141	10,141	10,577	10,340		(198)		(198)		10,141				141	03/01/2018	1
31371M-SB-4	FED NATL MTG ASSOC #256214		03/01/2014	SCHEDULED REDEMPTION		288	288	265	269		19		19		288				3	03/01/2036	1
31371N-3T-0	FED NATL MTG ASSOC #257410		03/01/2014	SCHEDULED REDEMPTION		46,515	46,515	48,179	48,240		(1,725)		(1,725)		46,515				530	10/01/2023	1
31372R-NB-7	FED NATL MTG ASSOC #280386		03/01/2014	SCHEDULED REDEMPTION		8	8	8	8						8					06/01/2024	1
31372Y-E2-2	FED NATL MTG ASSOC #286453		03/01/2014	SCHEDULED REDEMPTION		51	51	53	54		(3)		(3)		51				1	06/01/2024	1
31373M-P5-8	FED NATL MTG ASSOC #297544		03/01/2014	SCHEDULED REDEMPTION		438	438	450	450		(12)		(12)		438				8	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		03/01/2014	SCHEDULED REDEMPTION		866	866	911	899		(33)		(33)		866				17	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		03/01/2014	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		03/01/2014	SCHEDULED REDEMPTION		164	164	168	168		(4)		(4)		164				3	11/01/2024	1
31374F-JF-7	FED NATL MTG ASSOC #312662		03/01/2014	SCHEDULED REDEMPTION		204	204	211	219		(15)		(15)		204				4	06/01/2025	1
31374J-RF-0	FED NATL MTG ASSOC #315586		03/01/2014	SCHEDULED REDEMPTION		108	108	111	109		(2)		(2)		108				2	06/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		03/01/2014	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26					09/01/2025	1
31374T-YZ-6	FED NATL MTG ASSOC #323928		03/01/2014	SCHEDULED REDEMPTION		32	32	31	32						32					09/01/2014	1
31374X-EU-0	FED NATL MTG ASSOC #326947		03/01/2014	SCHEDULED REDEMPTION		119	119	122	122		(3)		(3)		119				2	10/01/2025	1
31375C-W7-6	FED NATL MTG ASSOC #331070		03/01/2014	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17					12/01/2025	1
31375H-HH-0	FED NATL MTG ASSOC #335132		03/01/2014	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	01/01/2026	1
31376C-BM-5	FED NATL MTG ASSOC #351144		03/01/2014	SCHEDULED REDEMPTION		963	963	998	1,011		(48)		(48)		963				19	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		03/01/2014	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					10/01/2026	1
31379H-VS-6	FED NATL MTG ASSOC #420125		03/01/2014	SCHEDULED REDEMPTION		514	514	532	530		(16)		(16)		514				9	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		03/01/2014	SCHEDULED REDEMPTION		185	185	190	189		(3)		(3)		185				3	12/01/2027	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		03/01/2014	SCHEDULED REDEMPTION		730	730	753	754		(23)		(23)		730				10	01/01/2023	1
31379T-E2-6	FED NATL MTG ASSOC #428653		03/01/2014	SCHEDULED REDEMPTION		698	698	716	714		(15)		(15)		698				12	07/01/2026	1
31380J-V4-2	FED NATL MTG ASSOC #441735		03/01/2014	SCHEDULED REDEMPTION		749	749	768	765		(16)		(16)		749				12	07/01/2027	1
31380S-CR-2	FED NATL MTG ASSOC #448380		01/01/2014	MATURED		503	503	509	503						503				3	01/01/2014	1
31382Q-KY-0	FED NATL MTG ASSOC #489111		03/01/2014	SCHEDULED REDEMPTION		147	147	140	147						147				2	06/01/2014	1
31382S-BQ-3	FED NATL MTG ASSOC #490647		03/01/2014	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					12/01/2015	1
31382W-DR-0	FED NATL MTG ASSOC #494312		03/01/2014	SCHEDULED REDEMPTION		35	35	35	35						35				1	04/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		03/01/2014	SCHEDULED REDEMPTION		126	126	131	134		(8)		(8)		126				2	05/01/2029	1
31383C-AK-1	FED NATL MTG ASSOC #498710		03/01/2014	SCHEDULED REDEMPTION		2,159	2,159	2,241	2,328		(169)		(169)		2,159				43	09/01/2029	1
31383K-CE-5	FED NATL MTG ASSOC #505069		03/01/2014	SCHEDULED REDEMPTION		239	239	233	239						239				3	06/01/2014	1
31383L-CG-8	FED NATL MTG ASSOC #505971		03/01/2014	SCHEDULED REDEMPTION		46	46	45	45		1		1		46				1	07/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		03/01/2014	SCHEDULED REDEMPTION		508	508	528	537		(28)		(28)		508				9	08/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		03/01/2014	SCHEDULED REDEMPTION		78	78	80	83		(5)		(5)		78				1	09/01/2029	1
31383S-SB-7	FED NATL MTG ASSOC #511814		03/01/2014	SCHEDULED REDEMPTION		557	557	579	567		(10)		(10)		557				9	10/01/2015	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)
31383S-3D-0	FED NATL MTG ASSOC #512096		03/01/2014	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		03/01/2014	SCHEDULED REDEMPTION		43	43	45	47		(3)		(3)		43				1	10/01/2029	1
31383U-MV-4	FED NATL MTG ASSOC #513472		03/01/2014	SCHEDULED REDEMPTION		568	568	573	568		(1)		(1)		568				10	09/01/2014	1
31383U-W4-3	FED NATL MTG ASSOC #513767		03/01/2014	SCHEDULED REDEMPTION		4,213	4,213	4,256	4,218		(4)		(4)		4,213				75	09/01/2014	1
31383W-N7-2	FED NATL MTG ASSOC #515314		03/01/2014	SCHEDULED REDEMPTION		22	22	22	22						22					09/01/2029	1
31383Y-QW-0	FED NATL MTG ASSOC #517169		03/01/2014	SCHEDULED REDEMPTION		809	809	817	810		(1)		(1)		809				14	02/01/2015	1
31383Y-QX-8	FED NATL MTG ASSOC #517170		03/01/2014	SCHEDULED REDEMPTION		365	365	369	366		(1)		(1)		365				7	03/01/2015	1
31384A-GV-4	FED NATL MTG ASSOC #517812		03/01/2014	SCHEDULED REDEMPTION		6	6	6	6						6					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		03/01/2014	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14					02/01/2030	1
31384D-LN-0	FED NATL MTG ASSOC #520633		03/01/2014	SCHEDULED REDEMPTION		1,237	1,237	1,272	1,346		(109)		(109)		1,237				23	11/01/2029	1
31384E-AE-0	FED NATL MTG ASSOC #521205		03/01/2014	SCHEDULED REDEMPTION		4	4	5	5						4					12/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		03/01/2014	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					01/01/2030	1
31384F-YY-7	FED NATL MTG ASSOC #522827		03/01/2014	SCHEDULED REDEMPTION		992	992	1,013	995		(3)		(3)		992				12	01/01/2015	1
31384G-NG-6	FED NATL MTG ASSOC #523391		03/01/2014	SCHEDULED REDEMPTION		5	5	5	5						5					11/01/2029	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		03/01/2014	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31384J-CW-7	FED NATL MTG ASSOC #524885		03/01/2014	SCHEDULED REDEMPTION		245	245	248	246						245				4	02/01/2015	1
31384K-GS-9	FED NATL MTG ASSOC #525909		03/01/2014	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		03/01/2014	SCHEDULED REDEMPTION		60	60	62	64		(5)		(5)		60				1	03/01/2030	1
31384L-MX-9	FED NATL MTG ASSOC #526974		01/01/2014	SCHEDULED REDEMPTION		1,462	1,462	1,519	1,481		(19)		(19)		1,462				9	02/01/2015	1
31384L-QH-0	FED NATL MTG ASSOC #527056		03/01/2014	SCHEDULED REDEMPTION		70	70	72	70						70				1	04/01/2015	1
31384L-YT-5	FED NATL MTG ASSOC #527322		03/01/2014	SCHEDULED REDEMPTION		54	54	56	59		(5)		(5)		54				1	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		03/01/2014	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					01/01/2030	1
31384P-JB-2	FED NATL MTG ASSOC #529558		03/01/2014	SCHEDULED REDEMPTION		80	80	82	81		(1)		(1)		80				1	05/01/2015	1
31384P-QF-5	FED NATL MTG ASSOC #529754		03/01/2014	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17					02/01/2030	1
31384P-YT-6	FED NATL MTG ASSOC #530022		03/01/2014	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					03/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		03/01/2014	SCHEDULED REDEMPTION		146	146	151	158		(12)		(12)		146				3	03/01/2030	1
31384P-4A-0	FED NATL MTG ASSOC #530117		03/01/2014	SCHEDULED REDEMPTION		223	223	225	224		(1)		(1)		223				4	02/01/2015	1
31384Q-YY-3	FED NATL MTG ASSOC #530927		03/01/2014	SCHEDULED REDEMPTION		762	762	769	763		(2)		(2)		762				15	04/01/2015	1
31384R-TG-6	FED NATL MTG ASSOC #531651		03/01/2014	SCHEDULED REDEMPTION		148	148	150	149						148				3	03/01/2015	1
31384R-ZP-9	FED NATL MTG ASSOC #531850		03/01/2014	SCHEDULED REDEMPTION		153	153	157	155		(2)		(2)		153				3	04/01/2015	1
31384S-AF-6	FED NATL MTG ASSOC #532006		03/01/2014	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2030	1
31384S-V2-2	FED NATL MTG ASSOC #532633		02/01/2014	SCHEDULED REDEMPTION		148	148	149	148						148				2	04/01/2015	1
31384S-WR-6	FED NATL MTG ASSOC #532656		03/01/2014	SCHEDULED REDEMPTION		116	116	121	118		(2)		(2)		116				2	07/01/2015	1
31384T-DU-8	FED NATL MTG ASSOC #533015		01/01/2014	SCHEDULED REDEMPTION		2,131	2,131	2,213	2,336		(205)		(205)		2,131				14	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		03/01/2014	SCHEDULED REDEMPTION		77	77	80	82		(5)		(5)		77				1	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		03/01/2014	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11					03/01/2030	1
31384U-EA-8	FED NATL MTG ASSOC #533929		03/01/2014	SCHEDULED REDEMPTION		216	216	218	216						216				4	04/01/2015	1
31384U-EQ-3	FED NATL MTG ASSOC #533943		03/01/2014	SCHEDULED REDEMPTION		188	188	193	190		(2)		(2)		188				3	05/01/2015	1
31384U-ET-7	FED NATL MTG ASSOC #533946		03/01/2014	SCHEDULED REDEMPTION		26	26	26	26						26					06/01/2015	1
31384U-EY-6	FED NATL MTG ASSOC #533951		03/01/2014	SCHEDULED REDEMPTION		49	49	48	48						49				1	07/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		03/01/2014	SCHEDULED REDEMPTION		216	216	218	216		(1)		(1)		216				4	07/01/2015	1
31384U-KN-3	FED NATL MTG ASSOC #534101		03/01/2014	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		03/01/2014	SCHEDULED REDEMPTION		41	41	42	44		(3)		(3)		41				1	04/01/2030	1
31384U-WC-4	FED NATL MTG ASSOC #534443		03/01/2014	SCHEDULED REDEMPTION		106	106	106	106						106				2	03/01/2015	1
31384V-BT-8	FED NATL MTG ASSOC #534750		03/01/2014	SCHEDULED REDEMPTION		59	59	61	65		(6)		(6)		59				1	03/01/2030	1
31384V-KQ-4	FED NATL MTG ASSOC #535003		03/01/2014	SCHEDULED REDEMPTION		125	125	122	124						125				2	11/01/2014	1
31384V-NT-5	FED NATL MTG ASSOC #535102		03/01/2014	SCHEDULED REDEMPTION		103	103	107	104		(1)		(1)		103				2	01/01/2015	1
31384V-NU-2	FED NATL MTG ASSOC #535103		03/01/2014	SCHEDULED REDEMPTION		1,759	1,759	1,804	1,768		(10)		(10)		1,759				28	01/01/2015	1
31384V-NV-0	FED NATL MTG ASSOC #535104		03/01/2014	SCHEDULED REDEMPTION		101	101	104	101		(1)		(1)		101				2	12/01/2014	1
31384V-QG-0	FED NATL MTG ASSOC #535155		03/01/2014	SCHEDULED REDEMPTION		84	84	87	90		(6)		(6)		84				1	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		03/01/2014	SCHEDULED REDEMPTION		139	139	145	153		(14)		(14)		139				2	05/01/2030	1
31384V-VG-4	FED NATL MTG ASSOC #535315		03/01/2014	SCHEDULED REDEMPTION		1,957	1,957	2,032	1,978		(21)		(21)		1,957				29	05/01/2015	1
31384V-YW-6	FED NATL MTG ASSOC #535425		03/01/2014	SCHEDULED REDEMPTION		1,590	1,590	1,651	1,780		(190)		(190)		1,590				26	08/01/2030	1
31384V-5P-3	FED NATL MTG ASSOC #535554		03/01/2014	SCHEDULED REDEMPTION		385	385	394	389		(3)		(3)		385				6	10/01/2015	1
31384V-6X-5	FED NATL MTG ASSOC #535586		03/01/2014	SCHEDULED REDEMPTION		411	411	427	419		(7)		(7)		411				7	11/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		03/01/2014	SCHEDULED REDEMPTION		1,717	1,717	1,783	1,748		(31)		(31)		1,717				27	12/01/2015	1
31384W-CL-2	FED NATL MTG ASSOC #535675		03/01/2014	SCHEDULED REDEMPTION		955	955	992	970		(15)		(15)		955				15	01/01/2016	1
31384W-EA-4	FED NATL MTG ASSOC #535729		03/01/2014	SCHEDULED REDEMPTION		184	184	188	186		(2)		(2)		184				3	02/01/2016	1

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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)
31384W-EG-1	FED NATL MTG ASSOC #535735		03/01/2014	SCHEDULED REDEMPTION		3,611	3,611	3,736	3,620		(9)		(9)		3,611				47	01/01/2016	1
31384W-EM-8	FED NATL MTG ASSOC #535740		03/01/2014	SCHEDULED REDEMPTION		2,875	2,875	2,986	2,926		(50)		(50)		2,875				45	12/01/2015	1
31384W-E6-3	FED NATL MTG ASSOC #535757		03/01/2014	SCHEDULED REDEMPTION		150	150	156	163		(13)		(13)		150				3	01/01/2031	1
31384W-GJ-3	FED NATL MTG ASSOC #535801		03/01/2014	SCHEDULED REDEMPTION		784	784	814	801		(17)		(17)		784				12	03/01/2016	1
31384W-HL-7	FED NATL MTG ASSOC #535835		03/01/2014	SCHEDULED REDEMPTION		817	817	834	825		(8)		(8)		817				12	04/01/2016	1
31384W-JP-6	FED NATL MTG ASSOC #535870		03/01/2014	SCHEDULED REDEMPTION		607	607	620	614		(7)		(7)		607				9	04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		03/01/2014	SCHEDULED REDEMPTION		17	17	18	19		(1)		(1)		17					03/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		03/01/2014	SCHEDULED REDEMPTION		108	108	112	119		(11)		(11)		108				2	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		03/01/2014	SCHEDULED REDEMPTION		100	100	103	110		(11)		(11)		100				1	04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		03/01/2014	SCHEDULED REDEMPTION		89	89	90	90		(1)		(1)		89				1	05/01/2016	1
31384W-NW-6	FED NATL MTG ASSOC #536005		03/01/2014	SCHEDULED REDEMPTION		512	512	531	515		(4)		(4)		512				8	12/01/2014	1
31384W-QM-5	FED NATL MTG ASSOC #536060		03/01/2014	SCHEDULED REDEMPTION		1,692	1,692	1,730	1,701		(9)		(9)		1,692				26	02/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		03/01/2014	SCHEDULED REDEMPTION		15	15	16	17		(2)		(2)		15					04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		03/01/2014	SCHEDULED REDEMPTION		60	60	63	67		(7)		(7)		60				1	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		03/01/2014	SCHEDULED REDEMPTION		35	35	36	40		(5)		(5)		35				1	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		03/01/2014	SCHEDULED REDEMPTION		412	412	416	412						412				7	04/01/2015	1
31384W-4F-4	FED NATL MTG ASSOC #536422		03/01/2014	SCHEDULED REDEMPTION		888	888	897	890		(2)		(2)		888				16	04/01/2015	1
31384X-KF-4	FED NATL MTG ASSOC #536794		03/01/2014	SCHEDULED REDEMPTION		914	914	950	928		(14)		(14)		914				14	05/01/2015	1
31384X-WN-4	FED NATL MTG ASSOC #537153		03/01/2014	SCHEDULED REDEMPTION		33	33	35	37		(4)		(4)		33				1	05/01/2030	1
31384X-4E-5	FED NATL MTG ASSOC #537321		03/01/2014	SCHEDULED REDEMPTION		162	162	164	163						162				3	06/01/2015	1
31384X-4H-8	FED NATL MTG ASSOC #537324		03/01/2014	SCHEDULED REDEMPTION		44	44	46	50		(6)		(6)		44				1	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		03/01/2014	SCHEDULED REDEMPTION		58	58	60	65		(7)		(7)		58				1	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		03/01/2014	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					04/01/2030	1
31384Y-Q4-1	FED NATL MTG ASSOC #537875		03/01/2014	SCHEDULED REDEMPTION		115	115	116	116						115				2	06/01/2015	1
31384Y-TY-2	FED NATL MTG ASSOC #537967		01/01/2014	SCHEDULED REDEMPTION		239	239	248	239						239				1	05/01/2015	1
31384Y-2H-8	FED NATL MTG ASSOC #538176		03/01/2014	SCHEDULED REDEMPTION		503	503	507	503						503				8	05/01/2015	1
31384Y-6R-2	FED NATL MTG ASSOC #538280		03/01/2014	SCHEDULED REDEMPTION		122	122	123	122						122				2	05/01/2015	1
31385A-RX-7	FED NATL MTG ASSOC #538802		03/01/2014	SCHEDULED REDEMPTION		26	26	27	29		(3)		(3)		26					06/01/2030	1
31385A-UD-7	FED NATL MTG ASSOC #538880		03/01/2014	SCHEDULED REDEMPTION		425	425	429	426		(1)		(1)		425				8	06/01/2015	1
31385A-VU-8	FED NATL MTG ASSOC #538927		03/01/2014	SCHEDULED REDEMPTION		35	35	35	35						35				1	06/01/2015	1
31385A-7K-7	FED NATL MTG ASSOC #539198		03/01/2014	SCHEDULED REDEMPTION		311	311	314	312		(1)		(1)		311				6	05/01/2015	1
31385B-3M-5	FED NATL MTG ASSOC #540004		03/01/2014	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		03/01/2014	SCHEDULED REDEMPTION		29	29	29	32		(3)		(3)		29					06/01/2030	1
31385C-GN-7	FED NATL MTG ASSOC #540305		03/01/2014	SCHEDULED REDEMPTION		307	307	315	309		(2)		(2)		307				5	06/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		03/01/2014	SCHEDULED REDEMPTION		19	19	20	21		(2)		(2)		19					05/01/2030	1
31385C-YV-9	FED NATL MTG ASSOC #540824		03/01/2014	SCHEDULED REDEMPTION		47	47	49	48		(1)		(1)		47				1	09/01/2015	1
31385D-GU-9	FED NATL MTG ASSOC #541211		03/01/2014	SCHEDULED REDEMPTION		1	1	1	1						1					06/01/2030	1
31385D-M4-0	FED NATL MTG ASSOC #541379		03/01/2014	SCHEDULED REDEMPTION		73	73	73	73						73				1	05/01/2015	1
31385E-AP-4	FED NATL MTG ASSOC #541914		03/01/2014	SCHEDULED REDEMPTION		257	257	259	258		(1)		(1)		257				5	06/01/2015	1
31385E-BS-7	FED NATL MTG ASSOC #541949		03/01/2014	SCHEDULED REDEMPTION		131	131	136	143		(12)		(12)		131				2	07/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		03/01/2014	SCHEDULED REDEMPTION		37	37	39	41		(4)		(4)		37				1	07/01/2030	1
31385E-UK-3	FED NATL MTG ASSOC #542486		03/01/2014	SCHEDULED REDEMPTION		382	382	385	383		(1)		(1)		382				7	07/01/2015	1
31385E-WH-8	FED NATL MTG ASSOC #542548		03/01/2014	SCHEDULED REDEMPTION		15	15	16	17		(2)		(2)		15					07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		03/01/2014	SCHEDULED REDEMPTION		183	183	190	196		(14)		(14)		183				3	08/01/2030	1
31385F-CZ-7	FED NATL MTG ASSOC #542888		03/01/2014	SCHEDULED REDEMPTION		91	91	94	104		(14)		(14)		91				2	06/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		03/01/2014	SCHEDULED REDEMPTION		17	17	18	20		(3)		(3)		17					07/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		03/01/2014	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28					07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		03/01/2014	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385H-NN-8	FED NATL MTG ASSOC #544997		03/01/2014	SCHEDULED REDEMPTION		20	20	20	20						20					06/01/2015	1
31385H-PJ-5	FED NATL MTG ASSOC #545025		03/01/2014	SCHEDULED REDEMPTION		870	870	888	879		(9)		(9)		870				12	06/01/2016	1
31385H-S2-9	FED NATL MTG ASSOC #545137		03/01/2014	SCHEDULED REDEMPTION		387	387	398	417		(30)		(30)		387				7	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		03/01/2014	SCHEDULED REDEMPTION		1,235	1,235	1,287	1,255		(20)		(20)		1,235				17	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		03/01/2014	SCHEDULED REDEMPTION		351	351	364	358		(7)		(7)		351				5	08/01/2016	1
31385H-VT-6	FED NATL MTG ASSOC #545226		03/01/2014	SCHEDULED REDEMPTION		68	68	70	69		(1)		(1)		68				1	09/01/2016	1
31385H-YA-4	FED NATL MTG ASSOC #545305		03/01/2014	SCHEDULED REDEMPTION		438	438	455	445		(7)		(7)		438				6	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		03/01/2014	SCHEDULED REDEMPTION		228	228	237	233		(5)		(5)		228				4	09/01/2016	1
31385J-D4-7	FED NATL MTG ASSOC #545623		03/01/2014	SCHEDULED REDEMPTION		345	345	359	351		(6)		(6)		345				5	05/01/2017	1
31385J-JK-5	FED NATL MTG ASSOC #545766		03/01/2014	SCHEDULED REDEMPTION		3,398	3,398	3,535	3,466		(68)		(68)		3,398				45	07/01/2017	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)
31385J-UL-0	FED NATL MTG ASSOC #546087		03/01/2014	SCHEDULED REDEMPTION		209	209	211	209						209				4	07/01/2015	1
31385J-VG-0	FED NATL MTG ASSOC #546115		03/01/2014	SCHEDULED REDEMPTION		164	164	165	164		(1)		(1)		164				3	07/01/2015	1
31385K-K5-3	FED NATL MTG ASSOC #546716		03/01/2014	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					07/01/2030	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		03/01/2014	SCHEDULED REDEMPTION		309	309	316	313		(4)		(4)		309				5	11/01/2015	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		03/01/2014	SCHEDULED REDEMPTION		39	39	41	43		(4)		(4)		39				1	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		03/01/2014	SCHEDULED REDEMPTION		3	3	3	3						3					08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		03/01/2014	SCHEDULED REDEMPTION		101	101	105	107		(6)		(6)		101				2	03/01/2031	1
31385N-TJ-8	FED NATL MTG ASSOC #547853		03/01/2014	SCHEDULED REDEMPTION		377	377	386	380		(3)		(3)		377				6	08/01/2015	1
31385P-AC-8	FED NATL MTG ASSOC #548203		03/01/2014	SCHEDULED REDEMPTION		203	203	208	206		(3)		(3)		203				3	01/01/2016	1
31385P-AH-7	FED NATL MTG ASSOC #548208		03/01/2014	SCHEDULED REDEMPTION		5,976	5,976	6,129	6,030		(55)		(55)		5,976				68	04/01/2016	1
31385S-K5-6	FED NATL MTG ASSOC #551216		03/01/2014	SCHEDULED REDEMPTION		270	270	281	295		(25)		(25)		270				5	09/01/2030	1
31385U-P9-8	FED NATL MTG ASSOC #553148		03/01/2014	SCHEDULED REDEMPTION		186	186	190	188		(2)		(2)		186				3	09/01/2015	1
31385W-J8-3	FED NATL MTG ASSOC #554787		03/01/2014	SCHEDULED REDEMPTION		225	225	227	230		(5)		(5)		225				4	10/01/2023	1
31385W-LQ-0	FED NATL MTG ASSOC #554835		03/01/2014	SCHEDULED REDEMPTION		118	118	123	127		(9)		(9)		118				2	11/01/2030	1
31385W-NA-3	FED NATL MTG ASSOC #554885		02/01/2014	SCHEDULED REDEMPTION		6,691	6,691	6,869	6,757		(66)		(66)		6,691				81	11/01/2015	1
31385W-TM-1	FED NATL MTG ASSOC #555056		03/01/2014	SCHEDULED REDEMPTION		48	48	49	49						48				1	11/01/2017	1
31385W-XY-0	FED NATL MTG ASSOC #555195		03/01/2014	SCHEDULED REDEMPTION		10,300	10,300	10,730	10,507		(207)		(207)		10,300				135	11/01/2017	1
31385X-5Y-9	FED NATL MTG ASSOC #556263		03/01/2014	SCHEDULED REDEMPTION		16	16	16	16						16					12/01/2015	1
31386A-BN-5	FED NATL MTG ASSOC #557245		03/01/2014	SCHEDULED REDEMPTION		126	126	131	137		(11)		(11)		126				2	08/01/2030	1
31386A-DZ-6	FED NATL MTG ASSOC #557320		03/01/2014	SCHEDULED REDEMPTION		19	19	19	19						19					01/01/2016	1
31386A-4N-3	FED NATL MTG ASSOC #558029		02/01/2014	SCHEDULED REDEMPTION		24	24	25	24						24					10/01/2015	1
31386B-UH-5	FED NATL MTG ASSOC #558684		03/01/2014	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		03/01/2014	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					02/01/2031	1
31386B-7H-1	FED NATL MTG ASSOC #558996		03/01/2014	SCHEDULED REDEMPTION		1,671	1,671	1,684	1,674		(3)		(3)		1,671				28	10/01/2015	1
31386C-QY-1	FED NATL MTG ASSOC #559471		03/01/2014	SCHEDULED REDEMPTION		1,266	1,266	1,315	1,290		(23)		(23)		1,266				20	11/01/2015	1
31386C-R9-5	FED NATL MTG ASSOC #559512		03/01/2014	SCHEDULED REDEMPTION		120	120	120	121		(1)		(1)		120				2	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		03/01/2014	SCHEDULED REDEMPTION		599	599	607	605		(6)		(6)		599				10	12/01/2015	1
31386C-WE-8	FED NATL MTG ASSOC #559645		03/01/2014	SCHEDULED REDEMPTION		179	179	186	183		(4)		(4)		179				3	01/01/2016	1
31386C-5W-8	FED NATL MTG ASSOC #559861		03/01/2014	SCHEDULED REDEMPTION		118	118	118	120		(2)		(2)		118				2	12/01/2015	1
31386D-RG-7	FED NATL MTG ASSOC #560387		03/01/2014	SCHEDULED REDEMPTION		39	39	39	39						39				1	01/01/2016	1
31386D-TN-0	FED NATL MTG ASSOC #560457		03/01/2014	SCHEDULED REDEMPTION		57	57	59	64		(7)		(7)		57				1	12/01/2030	1
31386F-BM-6	FED NATL MTG ASSOC #561744		03/01/2014	SCHEDULED REDEMPTION		719	719	761	805		(86)		(86)		719				14	12/01/2030	1
31386F-K9-5	FED NATL MTG ASSOC #562020		03/01/2014	SCHEDULED REDEMPTION		64	64	66	65		(1)		(1)		64				1	12/01/2015	1
31386F-M3-6	FED NATL MTG ASSOC #562078		03/01/2014	SCHEDULED REDEMPTION		20	20	21	22		(2)		(2)		20					12/01/2030	1
31386F-VF-9	FED NATL MTG ASSOC #562314		03/01/2014	SCHEDULED REDEMPTION		604	604	627	616		(12)		(12)		604				9	01/01/2016	1
31386G-K3-6	FED NATL MTG ASSOC #562914		03/01/2014	SCHEDULED REDEMPTION		26	26	27	27						26					03/01/2016	1
31386G-ZL-0	FED NATL MTG ASSOC #563347		03/01/2014	SCHEDULED REDEMPTION		1,026	1,026	1,049	1,035		(9)		(9)		1,026				14	12/01/2015	1
31386H-L2-5	FED NATL MTG ASSOC #563845		03/01/2014	SCHEDULED REDEMPTION		556	556	571	563		(7)		(7)		556				9	02/01/2016	1
31386H-MR-9	FED NATL MTG ASSOC #563868		03/01/2014	SCHEDULED REDEMPTION		7,784	7,784	8,086	8,765		(981)		(981)		7,784				145	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		03/01/2014	SCHEDULED REDEMPTION		4	4	4	4		(1)		(1)		4					11/01/2030	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		03/01/2014	SCHEDULED REDEMPTION		135	135	140	147		(12)		(12)		135				2	03/01/2031	1
31386J-KL-0	FED NATL MTG ASSOC #564699		03/01/2014	SCHEDULED REDEMPTION		167	167	173	171		(4)		(4)		167				3	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		03/01/2014	SCHEDULED REDEMPTION		8	8	8	8						8					01/01/2016	1
31386L-S9-4	FED NATL MTG ASSOC #566744		03/01/2014	SCHEDULED REDEMPTION		20,402	20,402	21,188	22,106		(1,704)		(1,704)		20,402				381	01/01/2031	1
31386L-YZ-9	FED NATL MTG ASSOC #566928		03/01/2014	SCHEDULED REDEMPTION		463	463	481	473		(10)		(10)		463				8	01/01/2016	1
31386M-SP-6	FED NATL MTG ASSOC #567626		03/01/2014	SCHEDULED REDEMPTION		10	10	11	12		(1)		(1)		10					02/01/2031	1
31386M-3B-4	FED NATL MTG ASSOC #567894		03/01/2014	SCHEDULED REDEMPTION		145	145	151	150		(4)		(4)		145				2	01/01/2016	1
31386N-LR-7	FED NATL MTG ASSOC #568336		03/01/2014	SCHEDULED REDEMPTION		133	133	138	141		(7)		(7)		133				2	01/01/2031	1
31386N-SH-2	FED NATL MTG ASSOC #568520		03/01/2014	SCHEDULED REDEMPTION		137	137	140	139		(1)		(1)		137				2	01/01/2016	1
31386N-SM-1	FED NATL MTG ASSOC #568524		03/01/2014	SCHEDULED REDEMPTION		80	80	83	81		(1)		(1)		80				1	01/01/2016	1
31386N-VK-1	FED NATL MTG ASSOC #568618		03/01/2014	SCHEDULED REDEMPTION		26	26	26	26						26					01/01/2016	1
31386N-XE-3	FED NATL MTG ASSOC #568677		03/01/2014	SCHEDULED REDEMPTION		53	53	55	58		(5)		(5)		53				1	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		03/01/2014	SCHEDULED REDEMPTION		1,285	1,285	1,334	1,342		(57)		(57)		1,285				23	12/01/2030	1
31386P-NR-0	FED NATL MTG ASSOC #569300		03/01/2014	SCHEDULED REDEMPTION		111	111	115	114		(3)		(3)		111				1	06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		03/01/2014	SCHEDULED REDEMPTION		2,026	2,026	2,078	2,054		(28)		(28)		2,026				31	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		03/01/2014	SCHEDULED REDEMPTION		237	237	247	250		(12)		(12)		237				4	02/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		03/01/2014	SCHEDULED REDEMPTION		109	109	112	111		(2)		(2)		109				2	02/01/2016	1
31386Q-XT-3	FED NATL MTG ASSOC #570490		03/01/2014	SCHEDULED REDEMPTION		39	39	40	39						39				1	12/01/2015	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)
31386S-BY-2	FED NATL MTG ASSOC #571655		03/01/2014	SCHEDULED REDEMPTION		235	235	244	240		(5)		(5)		235				4	02/01/2016	1
31386S-N7-8	FED NATL MTG ASSOC #572014		03/01/2014	SCHEDULED REDEMPTION		600	600	623	607		(7)		(7)		600				9	03/01/2016	1
31386S-T5-6	FED NATL MTG ASSOC #572172		03/01/2014	SCHEDULED REDEMPTION		16	16	16	17		(2)		(2)		16					01/01/2031	1
31386T-AV-7	FED NATL MTG ASSOC #572520		03/01/2014	SCHEDULED REDEMPTION		312	312	319	315		(3)		(3)		312				4	04/01/2016	1
31386T-B2-0	FED NATL MTG ASSOC #572557		03/01/2014	SCHEDULED REDEMPTION		515	515	528	521		(6)		(6)		515				8	04/01/2016	1
31386T-MT-9	FED NATL MTG ASSOC #572870		03/01/2014	SCHEDULED REDEMPTION		358	358	368	371		(13)		(13)		358				5	04/01/2021	1
31386T-M7-7	FED NATL MTG ASSOC #572882		03/01/2014	SCHEDULED REDEMPTION		162	162	165	164		(2)		(2)		162				2	04/01/2016	1
31386T-P8-2	FED NATL MTG ASSOC #572947		03/01/2014	SCHEDULED REDEMPTION		3,554	3,554	3,628	3,596		(42)		(42)		3,554				56	04/01/2016	1
31386U-ZX-3	FED NATL MTG ASSOC #574158		03/01/2014	SCHEDULED REDEMPTION		825	825	857	835		(9)		(9)		825				13	04/01/2016	1
31386V-U3-2	FED NATL MTG ASSOC #574902		03/01/2014	SCHEDULED REDEMPTION		993	993	1,035	1,006		(12)		(12)		993				13	06/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		03/01/2014	SCHEDULED REDEMPTION		305	305	317	310		(4)		(4)		305				5	03/01/2016	1
31386W-FF-0	FED NATL MTG ASSOC #575366		03/01/2014	SCHEDULED REDEMPTION		1,069	1,069	1,113	1,083		(14)		(14)		1,069				13	03/01/2016	1
31386X-AN-6	FED NATL MTG ASSOC #576113		03/01/2014	SCHEDULED REDEMPTION		5	5	5	6						5					05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		03/01/2014	SCHEDULED REDEMPTION		50	50	51	51						50				1	05/01/2016	1
31386X-B6-2	FED NATL MTG ASSOC #576161		03/01/2014	SCHEDULED REDEMPTION		348	348	355	352		(4)		(4)		348				5	03/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		03/01/2014	SCHEDULED REDEMPTION		37	37	38	40		(3)		(3)		37				1	02/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		03/01/2014	SCHEDULED REDEMPTION		236	236	248	261		(25)		(25)		236				4	03/01/2031	1
31387B-S7-9	FED NATL MTG ASSOC #579342		03/01/2014	SCHEDULED REDEMPTION		39	39	40	39						39				1	04/01/2016	1
31387B-T8-6	FED NATL MTG ASSOC #579375		03/01/2014	SCHEDULED REDEMPTION		342	342	349	345		(3)		(3)		342				5	04/01/2016	1
31387C-D9-9	FED NATL MTG ASSOC #579828		03/01/2014	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25					05/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		03/01/2014	SCHEDULED REDEMPTION		182	182	190	185		(3)		(3)		182				2	06/01/2016	1
31387C-QK-0	FED NATL MTG ASSOC #580158		03/01/2014	SCHEDULED REDEMPTION		512	512	523	518		(6)		(6)		512				8	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		03/01/2014	SCHEDULED REDEMPTION		123	123	125	124		(1)		(1)		123				2	09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		03/01/2014	SCHEDULED REDEMPTION		337	337	350	343		(6)		(6)		337				5	10/01/2016	1
31387D-JH-3	FED NATL MTG ASSOC #580864		03/01/2014	SCHEDULED REDEMPTION		1,107	1,107	1,149	1,127		(20)		(20)		1,107				17	05/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		03/01/2014	SCHEDULED REDEMPTION		43	43	44	43						43				1	05/01/2016	1
31387D-SW-0	FED NATL MTG ASSOC #581133		03/01/2014	SCHEDULED REDEMPTION		2,398	2,398	2,490	2,435		(37)		(37)		2,398				37	05/01/2016	1
31387E-E2-9	FED NATL MTG ASSOC #581653		03/01/2014	SCHEDULED REDEMPTION		1,334	1,334	1,362	1,344		(10)		(10)		1,334				19	06/01/2016	1
31387E-NM-5	FED NATL MTG ASSOC #581896		03/01/2014	SCHEDULED REDEMPTION		149	149	152	150		(1)		(1)		149				2	07/01/2016	1
31387F-N2-6	FED NATL MTG ASSOC #582809		03/01/2014	SCHEDULED REDEMPTION		9	9	10	11		(2)		(2)		9					04/01/2031	1
31387J-QM-1	FED NATL MTG ASSOC #585560		03/01/2014	SCHEDULED REDEMPTION		56	56	58	57						56				1	06/01/2016	1
31387M-A6-6	FED NATL MTG ASSOC #587829		03/01/2014	SCHEDULED REDEMPTION		1,183	1,183	1,213	1,194		(12)		(12)		1,183				18	09/01/2016	1
31387M-QW-2	FED NATL MTG ASSOC #588269		03/01/2014	SCHEDULED REDEMPTION		29	29	30	30						29					06/01/2016	1
31387N-YP-6	FED NATL MTG ASSOC #589418		03/01/2014	SCHEDULED REDEMPTION		170	170	176	173		(3)		(3)		170				3	07/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		03/01/2014	SCHEDULED REDEMPTION		16	16	17	17						16					07/01/2016	1
31387N-6D-4	FED NATL MTG ASSOC #589568		03/01/2014	SCHEDULED REDEMPTION		1,220	1,220	1,247	1,228		(8)		(8)		1,220				19	04/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		03/01/2014	SCHEDULED REDEMPTION		1,036	1,036	1,048	1,039		(3)		(3)		1,036				15	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		03/01/2014	SCHEDULED REDEMPTION		1,585	1,585	1,618	1,599		(14)		(14)		1,585				23	06/01/2016	1
31387P-SH-6	FED NATL MTG ASSOC #590120		03/01/2014	SCHEDULED REDEMPTION		475	475	485	480		(4)		(4)		475				7	07/01/2016	1
31387Q-UH-1	FED NATL MTG ASSOC #591084		03/01/2014	SCHEDULED REDEMPTION		674	674	691	684		(10)		(10)		674				10	08/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		03/01/2014	SCHEDULED REDEMPTION		1,055	1,055	1,099	1,072		(17)		(17)		1,055				14	09/01/2016	1
31387R-AU-2	FED NATL MTG ASSOC #591419		03/01/2014	SCHEDULED REDEMPTION		3,748	3,748	3,826	3,787		(39)		(39)		3,748				54	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		03/01/2014	SCHEDULED REDEMPTION		127	127	129	128		(1)		(1)		127				2	08/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		03/01/2014	SCHEDULED REDEMPTION		84	84	87	89		(5)		(5)		84				1	09/01/2031	1
31387S-5G-7	FED NATL MTG ASSOC #593147		03/01/2014	SCHEDULED REDEMPTION		643	643	656	651		(8)		(8)		643				9	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		03/01/2014	SCHEDULED REDEMPTION		1,234	1,234	1,266	1,245		(11)		(11)		1,234				19	08/01/2016	1
31387U-SL-6	FED NATL MTG ASSOC #594623		03/01/2014	SCHEDULED REDEMPTION		3,474	3,474	3,546	3,499		(25)		(25)		3,474				50	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		03/01/2014	SCHEDULED REDEMPTION		115	115	121	133		(19)		(19)		115				2	06/01/2031	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		03/01/2014	SCHEDULED REDEMPTION		1,067	1,067	1,089	1,078		(11)		(11)		1,067				15	08/01/2016	1
31387W-QG-5	FED NATL MTG ASSOC #596355		03/01/2014	SCHEDULED REDEMPTION		1,097	1,097	1,119	1,107		(10)		(10)		1,097				16	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		03/01/2014	SCHEDULED REDEMPTION		1,374	1,374	1,402	1,386		(13)		(13)		1,374				20	07/01/2016	1
31387W-ZK-6	FED NATL MTG ASSOC #596646		03/01/2014	SCHEDULED REDEMPTION		131	131	134	133		(2)		(2)		131				2	08/01/2016	1
31387X-HX-6	FED NATL MTG ASSOC #597046		03/01/2014	SCHEDULED REDEMPTION		6,317	6,317	6,448	6,386		(70)		(70)		6,317				100	09/01/2016	1
31387X-JP-1	FED NATL MTG ASSOC #597070		03/01/2014	SCHEDULED REDEMPTION		59	59	60	59		(1)		(1)		59				1	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		03/01/2014	SCHEDULED REDEMPTION		54	54	55	57		(3)		(3)		54				1	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		03/01/2014	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				1	07/01/2016	1
31388A-W2-6	FED NATL MTG ASSOC #599265		03/01/2014	SCHEDULED REDEMPTION		191	191	195	193		(2)		(2)		191				3	08/01/2016	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		03/01/2014	SCHEDULED REDEMPTION		477	477	486	481		(4)		(4)		477				7	08/01/2016	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)
31388B-X8-0	FED NATL MTG ASSOC #600203		03/01/2014	SCHEDULED REDEMPTION		10	10	11	12		(2)		(2)		10					07/01/2031	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		03/01/2014	SCHEDULED REDEMPTION		1,642	1,642	1,710	1,666		(24)		(24)		1,642				22	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		03/01/2014	SCHEDULED REDEMPTION		3,135	3,135	3,200	3,173		(38)		(38)		3,135				49	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		03/01/2014	SCHEDULED REDEMPTION		70	70	72	76		(5)		(5)		70				1	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		03/01/2014	SCHEDULED REDEMPTION		111	111	113	112		(1)		(1)		111				2	10/01/2016	1
31388D-P4-4	FED NATL MTG ASSOC #601743		01/01/2014	SCHEDULED REDEMPTION		29	29	30	29						29					08/01/2016	1
31388D-YP-7	FED NATL MTG ASSOC #602018		03/01/2014	SCHEDULED REDEMPTION		4,112	4,112	4,204	4,153		(41)		(41)		4,112				52	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		03/01/2014	SCHEDULED REDEMPTION		53	53	55	58		(5)		(5)		53				1	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		03/01/2014	SCHEDULED REDEMPTION		1,311	1,311	1,338	1,324		(13)		(13)		1,311				20	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		03/01/2014	SCHEDULED REDEMPTION		1,538	1,538	1,570	1,552		(14)		(14)		1,538				23	08/01/2016	1
31388E-W4-4	FED NATL MTG ASSOC #602867		03/01/2014	SCHEDULED REDEMPTION		745	745	760	755		(10)		(10)		745				11	10/01/2016	1
31388J-XL-4	FED NATL MTG ASSOC #606483		03/01/2014	SCHEDULED REDEMPTION		9	9	9	9						9					09/01/2016	1
31388K-K6-8	FED NATL MTG ASSOC #607017		03/01/2014	SCHEDULED REDEMPTION		213	213	217	215		(2)		(2)		213				3	10/01/2016	1
31388K-7A-4	FED NATL MTG ASSOC #607589		03/01/2014	SCHEDULED REDEMPTION		75	75	77	76		(1)		(1)		75				1	11/01/2016	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		03/01/2014	SCHEDULED REDEMPTION		5,069	5,069	5,150	5,090		(21)		(21)		5,069				64	09/01/2016	1
31388M-K4-9	FED NATL MTG ASSOC #608815		03/01/2014	SCHEDULED REDEMPTION		6,212	6,212	6,311	6,242		(30)		(30)		6,212				93	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		03/01/2014	SCHEDULED REDEMPTION		1,351	1,351	1,379	1,368		(17)		(17)		1,351				17	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		03/01/2014	SCHEDULED REDEMPTION		169	169	172	171		(2)		(2)		169				2	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		03/01/2014	SCHEDULED REDEMPTION		222	222	236	251		(28)		(28)		222				4	07/01/2031	1
31388N-FK-7	FED NATL MTG ASSOC #609570		03/01/2014	SCHEDULED REDEMPTION		1,028	1,028	1,049	1,039		(11)		(11)		1,028				15	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		03/01/2014	SCHEDULED REDEMPTION		885	885	904	894		(8)		(8)		885				13	11/01/2016	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		03/01/2014	SCHEDULED REDEMPTION		835	835	852	847		(12)		(12)		835				12	11/01/2016	1
31388S-AN-5	FED NATL MTG ASSOC #613013		01/01/2014	SCHEDULED REDEMPTION		4,322	4,322	4,488	4,814		(491)		(491)		4,322				27	05/01/2031	1
31388S-2G-9	FED NATL MTG ASSOC #613775		03/01/2014	SCHEDULED REDEMPTION		41	41	43	42		(1)		(1)		41				1	11/01/2016	1
31388T-WE-9	FED NATL MTG ASSOC #614545		03/01/2014	SCHEDULED REDEMPTION		49	49	52	55		(6)		(6)		49				1	07/01/2031	1
31388U-PK-0	FED NATL MTG ASSOC #615226		03/01/2014	SCHEDULED REDEMPTION		59	59	60	59		(1)		(1)		59				1	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		03/01/2014	SCHEDULED REDEMPTION		2,729	2,729	2,785	2,755		(27)		(27)		2,729				39	11/01/2016	1
31388X-AD-6	FED NATL MTG ASSOC #617504		03/01/2014	SCHEDULED REDEMPTION		1,268	1,268	1,319	1,291		(22)		(22)		1,268				15	01/01/2017	1
31388X-UC-6	FED NATL MTG ASSOC #618079		03/01/2014	SCHEDULED REDEMPTION		1,842	1,842	1,880	1,860		(18)		(18)		1,842				27	12/01/2016	1
31389E-AK-1	FED NATL MTG ASSOC #622910		03/01/2014	SCHEDULED REDEMPTION		2,690	2,690	2,690	2,690						2,690				36	10/01/2031	1
31389E-MP-7	FED NATL MTG ASSOC #623266		03/01/2014	SCHEDULED REDEMPTION		32	32	33	32						32					04/01/2016	1
31389E-MQ-5	FED NATL MTG ASSOC #623267		03/01/2014	SCHEDULED REDEMPTION		997	997	1,028	1,016		(19)		(19)		997				13	06/01/2021	1
31389F-SU-7	FED NATL MTG ASSOC #624331		03/01/2014	SCHEDULED REDEMPTION		72	72	75	78		(6)		(6)		72				1	02/01/2032	1
31389H-LW-6	FED NATL MTG ASSOC #625941		03/01/2014	SCHEDULED REDEMPTION		130	130	134	132		(2)		(2)		130				2	03/01/2017	1
31389H-NC-8	FED NATL MTG ASSOC #625987		03/01/2014	SCHEDULED REDEMPTION		335	335	343	338		(3)		(3)		335				5	01/01/2017	1
31389L-3R-8	FED NATL MTG ASSOC #629108		03/01/2014	SCHEDULED REDEMPTION		628	628	653	641		(12)		(12)		628				8	04/01/2017	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		03/01/2014	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					03/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		03/01/2014	SCHEDULED REDEMPTION		604	604	628	617		(13)		(13)		604				8	04/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		03/01/2014	SCHEDULED REDEMPTION		3,184	3,184	3,184	3,184						3,184				42	12/01/2031	1
31389V-RL-3	FED NATL MTG ASSOC #636891		03/01/2014	SCHEDULED REDEMPTION		668	668	694	707		(39)		(39)		668				11	04/01/2032	1
31389V-7L-5	FED NATL MTG ASSOC #637299		03/01/2014	SCHEDULED REDEMPTION		253	253	262	267		(14)		(14)		253				4	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		03/01/2014	SCHEDULED REDEMPTION		144	144	149	152		(8)		(8)		144				2	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		03/01/2014	SCHEDULED REDEMPTION		772	772	802	818		(46)		(46)		772				13	03/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		03/01/2014	SCHEDULED REDEMPTION		1,654	1,654	1,720	1,684		(31)		(31)		1,654				24	01/01/2018	1
31390B-YA-0	FED NATL MTG ASSOC #641605		03/01/2014	SCHEDULED REDEMPTION		38	38	40	41		(3)		(3)		38				1	04/01/2032	1
31390E-HN-5	FED NATL MTG ASSOC #643837		03/01/2014	SCHEDULED REDEMPTION		2,205	2,205	2,297	2,249		(44)		(44)		2,205				30	05/01/2017	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		03/01/2014	SCHEDULED REDEMPTION		607	607	641	639		(33)		(33)		607				10	07/01/2032	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		03/01/2014	SCHEDULED REDEMPTION		50,789	50,789	51,926	51,245		(456)		(456)		50,789				629	10/01/2017	1
31391M-GG-2	FED NATL MTG ASSOC #670799		03/01/2014	SCHEDULED REDEMPTION		3,774	3,774	3,838	3,855		(81)		(81)		3,774				20	11/01/2032	1
31391P-2L-9	FED NATL MTG ASSOC #673179		03/01/2014	SCHEDULED REDEMPTION		93,479	93,479	97,496	94,992		(1,513)		(1,513)		93,479				1,356	02/01/2018	1
31391V-HB-2	FED NATL MTG ASSOC #678026		03/01/2014	SCHEDULED REDEMPTION		390	390	405	396		(6)		(6)		390				5	09/01/2017	1
31403G-XW-7	FED NATL MTG ASSOC #748693		03/01/2014	SCHEDULED REDEMPTION		1,739	1,739	1,811	1,849		(110)		(110)		1,739				25	10/01/2033	1
31406T-MF-5	FED NATL MTG ASSOC #819458		03/01/2014	SCHEDULED REDEMPTION		101,840	101,840	101,840	101,840						101,840				894	03/01/2034	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		03/01/2014	SCHEDULED REDEMPTION		17,478	17,478	17,478	17,478						17,478				207	03/01/2035	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		03/01/2014	SCHEDULED REDEMPTION		4,306	4,306	4,306	4,306						4,306				48	06/01/2035	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		03/01/2014	SCHEDULED REDEMPTION		9,058	9,058	9,058	9,058						9,058				101	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		03/01/2014	SCHEDULED REDEMPTION		92,951	92,951	92,951	92,951						92,951				801	07/01/2035	1
31407T-7E-4	FED NATL MTG ASSOC #840693		03/01/2014	SCHEDULED REDEMPTION		9,653	9,653	9,653	9,653						9,653				115	08/01/2035	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)
31407W-5J-8	FED NATL MTG ASSOC #843349		03/01/2014	SCHEDULED REDEMPTION		207	207	202	203		4		4		207				2	11/01/2035	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		03/01/2014	SCHEDULED REDEMPTION		113,537	113,537	113,537	113,537						113,537				1,397	02/01/2036	1
31410C-RK-0	FED NATL MTG ASSOC #885290		03/01/2014	SCHEDULED REDEMPTION		689	689	709	702		(13)		(13)		689				9	06/01/2021	1
31410K-D9-2	FED NATL MTG ASSOC #889428		03/01/2014	SCHEDULED REDEMPTION		191,230	191,230	199,835	199,463		(8,233)		(8,233)		191,230				2,122	05/01/2023	1
31410R-7C-7	FED NATL MTG ASSOC #895591		03/01/2014	SCHEDULED REDEMPTION		250,971	250,971	250,971	250,971						250,971				3,129	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		03/01/2014	SCHEDULED REDEMPTION		2,412	2,412	2,412	2,412						2,412				27	03/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		03/01/2014	SCHEDULED REDEMPTION		10,581	10,581	10,581	10,581						10,581				125	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		03/01/2014	SCHEDULED REDEMPTION		161,749	161,749	161,749	161,749						161,749				1,757	08/01/2036	1
31410V-SA-9	FED NATL MTG ASSOC #898813		03/01/2014	SCHEDULED REDEMPTION		431	431	420	421		10		10		431				5	11/01/2036	1
31411R-ES-3	FED NATL MTG ASSOC #912845		03/01/2014	SCHEDULED REDEMPTION		8,746	8,746	9,074	8,954		(208)		(208)		8,746				97	04/01/2022	1
31412C-B3-3	FED NATL MTG ASSOC #920858		03/01/2014	SCHEDULED REDEMPTION		55,597	55,597	55,597	55,597						55,597				690	10/01/2036	1
31412D-VV-7	FED NATL MTG ASSOC #922328		03/01/2014	SCHEDULED REDEMPTION		18,764	18,764	19,542	19,688		(924)		(924)		18,764				230	02/01/2022	1
31412E-RM-0	FED NATL MTG ASSOC #923092		03/01/2014	SCHEDULED REDEMPTION		95,689	95,689	100,010	100,680		(4,990)		(4,990)		95,689				875	03/01/2022	1
31412N-EC-6	FED NATL MTG ASSOC #929931		03/01/2014	SCHEDULED REDEMPTION		94,750	94,750	98,103	98,407		(3,657)		(3,657)		94,750				1,016	09/01/2023	1
31412N-RU-2	FED NATL MTG ASSOC #930299		03/01/2014	SCHEDULED REDEMPTION		71,191	71,191	73,827	73,905		(2,715)		(2,715)		71,191				778	12/01/2023	1
31413D-UQ-8	FED NATL MTG ASSOC #942591		03/01/2014	SCHEDULED REDEMPTION		9,100	9,100	9,477	9,493		(393)		(393)		9,100				111	08/01/2022	1
31413M-HA-8	FED NATL MTG ASSOC #949425		03/01/2014	SCHEDULED REDEMPTION		132,853	132,853	137,825	137,640		(4,787)		(4,787)		132,853				1,351	03/01/2023	1
31414D-U3-8	FED NATL MTG ASSOC #963302		03/01/2014	SCHEDULED REDEMPTION		145,456	145,456	158,114	155,880		(10,424)		(10,424)		145,456				1,487	05/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		03/01/2014	SCHEDULED REDEMPTION		111,581	111,581	116,297	116,435		(4,854)		(4,854)		111,581				1,495	11/01/2023	1
31415L-MC-8	FED NATL MTG ASSOC #983355		03/01/2014	SCHEDULED REDEMPTION		14,690	14,690	15,210	15,284		(594)		(594)		14,690				142	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		03/01/2014	SCHEDULED REDEMPTION		310	310	316	318		(8)		(8)		310				3	04/01/2038	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		03/01/2014	SCHEDULED REDEMPTION		9,261	9,261	9,598	9,546		(285)		(285)		9,261				103	09/01/2023	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		03/01/2014	SCHEDULED REDEMPTION		63,227	63,227	65,850	65,811		(2,584)		(2,584)		63,227				749	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		03/01/2014	SCHEDULED REDEMPTION		49,465	49,465	51,556	51,757		(2,292)		(2,292)		49,465				627	12/01/2023	1
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		03/01/2014	SCHEDULED REDEMPTION		154,254	154,254	161,388	161,868		(7,613)		(7,613)		154,254				1,020	05/01/2027	1
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		03/01/2014	SCHEDULED REDEMPTION		194,492	194,492	203,434	202,881		(8,389)		(8,389)		194,492				1,235	05/01/2027	1
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		03/01/2014	SCHEDULED REDEMPTION		352,789	352,789	369,009	369,161		(16,372)		(16,372)		352,789				2,545	06/01/2027	1
31418A-F2-9	FED NATL MTG ASSOC #MA1084		03/01/2014	SCHEDULED REDEMPTION		76,269	76,269	80,440	80,365		(4,096)		(4,096)		76,269				585	06/01/2032	1
313379-DD-8	FEDERAL HOME LOAN BANK		02/11/2014	BNP CAPITAL MARKETS		7,517,475	7,500,000	7,475,400	7,483,205		542		542		7,483,747		33,728	33,728	10,625	06/21/2017	1FE
31393V-P9-6	FHR 2628 LE RMBS		03/01/2014	SCHEDULED REDEMPTION		5,164	5,164	4,840	5,059		104		104		5,164				37	06/15/2033	1
31394T-TV-7	FHR 2764 JA RMBS		03/01/2014	SCHEDULED REDEMPTION		396,829	396,829	376,243	389,724		7,104		7,104		396,829				4,223	03/15/2019	1
3137AB-BT-7	FHR 3864 AJ RMBS		03/01/2014	SCHEDULED REDEMPTION		106,250	106,250	111,984	110,609		(4,359)		(4,359)		106,250				827	06/15/2039	1
31392F-ES-2	FNR 2002-71 AP RMBS		03/01/2014	SCHEDULED REDEMPTION		49,064	49,064	49,907	49,952		(889)		(889)		49,064				550	11/25/2032	1
31397Q-ZP-6	FNR 2011-17 KA RMBS		03/01/2014	SCHEDULED REDEMPTION		154,200	154,200	164,774	163,579		(9,380)		(9,380)		154,200				1,338	03/25/2041	1
3137EA-DF-3	FREDDIE MAC		01/09/2014	BANK OF AMERICA/MERRILL LYNCH		15,064,020	15,000,000	14,911,950	14,941,548		425		425		14,941,973		122,047	122,047	30,208	05/12/2017	1FE
3137EA-DH-9	FREDDIE MAC		02/11/2014	GOLDMAN, SACHS & CO.		10,012,890	10,000,000	9,948,300	9,964,432		1,140		1,140		9,965,572		47,318	47,318	11,944	06/29/2017	1FE
38377W-EP-5	GNR 1175G GA RMBS		03/01/2014	SCHEDULED REDEMPTION		69,830	69,830	74,621	73,639		(3,810)		(3,810)		69,830				602	05/20/2040	1
38375D-F2-9	GNR 2008-94 JB RMBS		03/01/2014	SCHEDULED REDEMPTION		51,288	51,288	57,330	58,594		(7,307)		(7,307)		51,288				571	12/20/2038	1
38376X-SK-0	GNR 2010-29 AG RMBS		03/01/2014	SCHEDULED REDEMPTION		51,607	51,607	55,577	55,786		(4,179)		(4,179)		51,607				455	10/20/2039	1
38377F-Z3-8	GNR 2010-73 LA RMBS		03/01/2014	SCHEDULED REDEMPTION		95,714	95,714	102,871	103,331		(7,616)		(7,616)		95,714				929	03/20/2038	1
38377V-HF-6	GNR 2011-52 NK RMBS		03/01/2014	SCHEDULED REDEMPTION		196,314	196,314	211,188	209,904		(13,589)		(13,589)		196,314				1,525	04/16/2041	1
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		01/15/2014	SCHEDULED REDEMPTION		331,543	331,543	334,689	332,864		(1,322)		(1,322)		331,543				8,506	01/15/2021	1FE
078344-AA-6	BELLE FONTAINE IMPT DIST AL 2007A		02/19/2014	Various		1,117,730	9,790,000	1,806,915	1,882,984		(559,431)	205,824	(765,255)		1,117,730					05/01/2037	6
091096-BB-2	BIRMINGHAM AL WTRWKS BRD WTR 09 B		01/01/2014	MATURED		4,280,000	4,280,000	4,669,437	4,280,000						4,280,000				107,000	01/01/2014	1FE
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08		02/01/2014	CALLED @ 100.00000000		575,000	575,000	561,884	564,394		69		69		564,463		10,537	10,537	25,875	02/01/2029	2
861578-AA-0	STONE BRIDGE LAKE MARTN IMP DIST AL 08		01/31/2014	Various		729,332	6,690,000	348,643	750,000						750,000		(20,668)	(20,668)		05/01/2038	6
378352-LL-0	GLENDALE AZ WTR SWR 06 SUB		01/30/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,596,360	3,460,000	3,473,459	3,463,227		(134)		(134)		3,463,092		133,267	133,267	91,250	07/01/2024	1FE
378352-LM-8	GLENDALE AZ WTR SWR 06 SUB		01/30/2014	Various		3,936,027	3,795,000	3,797,770	3,795,665		(28)		(28)		3,795,637		140,390	140,390	100,448	07/01/2025	1FE
378352-LN-6	GLENDALE AZ WTR SWR 06 SUB		01/23/2014	BOSC, INC.		3,083,555	2,980,000	2,968,020	2,971,410		39		39		2,971,449		112,106	112,106	84,533	07/01/2026	1FE
721664-CG-3	PIMA CNTY AZ COP JUSTICE BLDG PROJ 07A		01/08/2014	STIFEL CAPITAL MARKETS		1,578,629	1,440,000	1,428,348	1,425,745		53		53		1,425,798		152,831	152,831	43,400	07/01/2021	1FE
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		01/01/2014	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				250	07/01/2022	1FE
79506L-AK-2	SALINE CNTY AR IMPT DIST 8 HURRICANE LKO		02/01/2014	CALLED @ 100.00000000		150,000	150,000	135,990	124,400	13,233	57		13,290		137,690		12,310	12,310	5,250	02/01/2034	5*
802520-AT-3	SANTA PAULA CA PUB FIN AUTH WTR 03		02/01/2014	CALLED @ 100.00000000		1,200,000	1,200,000	1,211,436	1,200,116		(116)		(116)		1,200,000				30,000	02/01/2026	1FE
892397-HL-7	TRACY CA OPER PARTNERSHIP JT PWRS 05C		01/24/2014	Various		2,841,752	2,795,000	2,545,732	2,620,306		1,062		1,062		2,621,369		220,383	220,383	51,070	09/01/2024	2
19648A-M8-5	COLORADO HEALTH FACS AUTH REV		03/26/2014	RBC DOMINION SECURITIES		2,098,500	2,000,000	1,954,960	1,955,000		149		149		1,955,149		143,351	143,351	39,958	01/01/2045	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)
283484-BX-0	EL PASO CNTY CO SD NO 49 FALCON COP 07A		02/12/2014	Various		1,125,211	1,000,000	962,155	971,840		368		368		972,208		153,003	153,003	8,639	12/15/2021	1FE
246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		02/01/2014	CALLED @ 100.00000000		15,000	15,000	15,090	15,038						15,038		(38)	(38)	438	07/01/2022	1FE
91730E-AA-3	US EDUCATION LOAN TRUST III 2004A-1 ABS		03/26/2014	Various		940,000	1,000,000	934,304	935,950		374		374		936,324		3,676	3,676	1,992	06/01/2039	1FE
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		01/01/2014	CALLED @ 101.00000000		20,000	20,000	20,000	20,000						20,000				795	07/01/2020	1
339176-AP-4	FLEMING ISLAND PLANTATION FL CDD 07		03/19/2014	Various		1,548,909	1,480,000	1,483,537	1,481,357		(87)		(87)		1,481,269		67,640	67,640	26,455	05/01/2022	2FE
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2		01/01/2014	CALLED @ 100.00000000		55,000	55,000	54,725	54,820						54,820		180	180	1,293	07/01/2022	1FE
34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		01/01/2014	CALLED @ 100.00000000		435,000	435,000	435,000	435,000						435,000				10,875	07/01/2023	1FE
343136-3X-3	FLORIDA ST TPK AUTH TPK REV		03/28/2014	Various		2,423,055	2,350,000	2,333,668			85		85		2,333,753		89,302	89,302	14,089	07/01/2031	1FE
46613C-G4-1	JEA FLA ELEC SYS REV		02/21/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		6,405,488	6,100,000	6,022,347	6,023,038		309		309		6,023,346		382,142	382,142	122,847	10/01/2038	1FE
59335K-BP-1	MIAMI-DADE CNTY FLA SEAPORT RE		01/29/2014	BANK OF AMERICA/MERRILL LYNCH		5,452,850	5,000,000	5,018,550	5,018,164		(123)		(123)		5,018,041		434,809	434,809	110,833	10/01/2042	1FE
698148-AQ-6	PANAMA CITY BEACH FL FRONT BCH RD 06		02/11/2014	BB&T CAPITAL MARKETS		2,289,680	2,145,000	2,157,055	2,148,919		(156)		(156)		2,148,763		140,917	140,917	27,617	11/01/2022	1FE
73535E-FK-1	PORT ST LUCIE FL SPL ASSMT EAST LAKE 03D		03/01/2014	CALLED @ 100.00000000		25,000	25,000	24,679	24,920		5		5		24,925		75	75	708	07/01/2018	2FE
04780N-FP-7	ATLANTA GA DEV AUTH OPPTY PROJ 05		03/14/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		663,710	635,000	561,550	579,471		722		722		580,193		83,516	83,516	7,891	12/01/2024	1FE
047849-BA-1	ATLANTA GA TAX ALLOC EASTSIDE 05 A		01/01/2014	CALLED @ 100.00000000		100,000	100,000	99,411	99,944						99,944		56	56	2,813	01/01/2016	1FE
047849-BC-7	ATLANTA GA TAX ALLOC EASTSIDE 05 B		01/14/2014	D.A. DAVIDSON & CO.		2,100,000	2,000,000	1,986,720	1,990,551		26		26		1,990,576		109,424	109,424	60,978	01/01/2030	1FE
047681-LD-1	ATLANTA-FULTON GA REC AUTH REV 05 A REF		01/15/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		350,413	335,000	296,179	305,705		110		110		305,815		44,598	44,598	2,094	12/01/2024	1FE
403715-BB-0	GWINNETT CNTY GA DEV COP PUB SCH 04		01/01/2014	CALLED @ 100.00000000		235,000	235,000	241,545	235,000						235,000				5,875	01/01/2024	1FE
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB		01/01/2014	MATURED		25,000	25,000	25,000	25,000						25,000				703	01/01/2014	1FE
09755L-AA-9	BOLINGBROOK IL SALES TAX 2005		01/01/2014	CALLED @ 100.00000000		820,000	820,000	420,250	711,358						711,358		108,642	108,642	23,575	01/01/2015	6
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2014	SCHEDULED REDEMPTION		196,179	196,179	173,736	175,777		20,402		20,402		196,179				13,691	12/31/2024	3
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2014	SCHEDULED REDEMPTION		145,437	145,437	128,808	130,323		15,115		15,115		145,437				10,151	12/31/2024	3
45201Y-SC-2	ILLINOIS HSG DEV AUTH HMEOWNER 06 C-2		02/01/2014	Various		2,011,832	1,945,000	1,945,000	1,945,000						1,945,000		66,832	66,832	44,113	08/01/2021	1FE
454623-Y9-4	INDIANA BOND BK GOOD SAMARITAN HOSP 04A		02/03/2014	CALLED @ 100.00000000		185,000	185,000	197,010	185,132		(124)		(124)		185,008		(8)	(8)	4,625	08/01/2016	1FE
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		01/15/2014	CALLED @ 100.00000000		475,000	475,000	475,000	459,957	15,043			15,043		475,000				13,063	01/15/2021	3
518651-LV-4	LAUREL CNTY KY SCH DIST FIN CORP 06		01/15/2014	Various		2,599,969	2,460,000	2,409,472	2,425,367		140		140		2,425,507		174,462	174,462	52,275	08/01/2024	1FE
787503-JA-0	ST BERNARD PARISH LA SALES TAX 04		03/01/2014	CALLED @ 101.00000000		2,540,000	2,540,000	2,549,441	2,546,284		(104)		(104)		2,546,180		(6,180)	(6,180)	88,900	03/01/2022	1FE
787503-JB-8	ST BERNARD PARISH LA SALES TAX 04		03/01/2014	CALLED @ 101.00000000		2,080,000	2,080,000	2,083,205	2,082,086		(102)		(102)		2,081,983		(1,983)	(1,983)	72,800	03/01/2023	1FE
57586P-HG-4	MASSACHUSETTS HSG FIN SGL 2007 SER 128		03/11/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,153,335	2,035,000	2,035,000	2,035,000						2,035,000		118,335	118,335	19,626	12/01/2023	1FE
57583U-F6-0	MASSACHUSETTS ST DEV FIN AGY R		01/30/2014	JPMORGAN CHASE & CO.		5,219,950	5,000,000	5,190,000			(182)		(182)		5,189,818		30,132	30,132	2,778	07/01/2044	1
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q		01/01/2014	CALLED @ 100.00000000		65,000	65,000	65,000	65,000						65,000				1,625	07/01/2023	1FE
958697-AW-4	WESTERN MN MUN PWR AGY PWR SUP 77A		01/01/2014	CALLED @ 100.00000000		255,000	255,000	253,725	254,861						254,861		139	139	8,128	01/01/2016	1
468714-BK-5	JACKSON ST UNIV MS EDL CAMPUS FACS 04A		03/01/2014	CALLED @ 100.00000000		1,335,000	1,335,000	1,348,884	1,335,297		(297)		(297)		1,335,000				33,375	03/01/2021	1FE
468714-BL-3	JACKSON ST UNIV MS EDL CAMPUS FACS 04A		03/01/2014	CALLED @ 100.00000000		1,385,000	1,385,000	1,393,324	1,385,178		(178)		(178)		1,385,000				34,625	03/01/2022	1FE
468714-BM-1	JACKSON ST UNIV MS EDL CAMPUS FACS 04A		03/01/2014	CALLED @ 100.00000000		1,455,000	1,455,000	1,455,917	1,455,020		(20)		(20)		1,455,000				36,375	03/01/2023	1FE
468714-BN-9	JACKSON ST UNIV MS EDL CAMPUS FACS 04A		03/01/2014	CALLED @ 100.00000000		1,425,000	1,425,000	1,414,355	1,424,703		297		297		1,425,000				35,625	03/01/2024	1FE
60534Q-RJ-2	MISSISSIPPI DEV BK BILOXI 06A		02/11/2014	BB&T CAPITAL MARKETS		2,172,261	2,035,000	2,030,421	2,032,081		33		33		2,032,114		140,147	140,147	26,201	11/01/2022	1FE
467578-CA-6	JACKSON CNTY MO TRUMAN SPORTS SPL 06		01/02/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		271,965	250,000	250,313	250,124		(1)		(1)		250,124		21,841	21,841	1,250	12/01/2024	1FE
60636X-Q5-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1		03/01/2014	CALLED @ 100.00000000		110,000	110,000	110,000	110,000						110,000				2,750	09/01/2023	1FE
606092-AN-4	MISSOURI JT MUN ELEC UTIL PLUM PT 06		01/09/2014	Various		5,969,365	5,725,000	5,860,098	5,759,266		(584)		(584)		5,758,682		210,683	210,683	153,303	01/01/2024	1FE
606377-AM-1	MISSOURI ST UNIV AUX ENT SYS 2007 A		01/02/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,725,491	1,575,000	1,685,880	1,616,246		(198)		(198)		1,616,048		109,443	109,443	21,000	04/01/2021	1FE
791638-XP-9	ST LOUIS MO ARPT LAMBERT INTL 07A REF		01/06/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		273,375	250,000	268,725	257,182		(43)		(43)		257,139		16,236	16,236	6,528	07/01/2022	1FE
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2014	CALLED @ 102.00000000		30,000	30,000	31,253	30,522		(22)		(22)		30,500		(500)	(500)	1,350	03/01/2019	1FE
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2014	CALLED @ 102.00000000		20,000	20,000	19,960	19,932		2		2		19,933		67	67	900	03/01/2020	1FE
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2014	CALLED @ 102.00000000		25,000	25,000	24,573	24,668		6		6		24,674		326	326	1,125	03/01/2021	1FE
425208-SG-1	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2014	CALLED @ 102.00000000		10,000	10,000	9,398	9,543		6		6		9,549		451	451	450	03/01/2023	1FE
66041H-EU-4	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		03/18/2014	Various		6,702,887	6,555,000	6,079,657	6,245,952		7,486		7,486		6,253,438		449,449	449,449	91,723	12/01/2022	2FE
646139-CC-7	NEW JERSEY TURNPIKE AUTH FIRST SER 77		01/01/2014	MATURED		95,000	95,000	95,000	95,000						95,000				2,850	01/01/2014	1
59259Y-FH-7	METROPOLITAN TRANSN AUTH N Y REV F		03/27/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,437,459	3,250,000	3,212,073	3,212,441		279		279		3,212,719		224,739	224,739	60,174	11/15/2034	1FE
649716-JQ-1	NEW YORK NY TRANS FIN AUTH 99 B		03/06/2014	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				165	11/01/2019	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)
64971K-GM-2	NEW YORK NY TRANS FIN AUTH 99 B		03/06/2014	CALLED @ 100.00000000		5,000	5,000	4,983	4,994						4,994		6	6	82	11/01/2018	1FE
649883-FW-0	NEW YORK ST MTG AGY HMEOWNER 2007-148		03/13/2014	CALLED @ 100.00000000		425,000	425,000	425,000	425,000						425,000				9,371	10/01/2022	1FE
658196-PJ-3	NORTH CAROLINA EASTN MUN PWR AGY 93A		01/02/2014	Various		4,592,880	4,020,000	4,034,708	4,020,000						4,020,000		572,880	572,880	131,840	01/01/2021	1
658207-FX-8	NORTH CAROLINA HSG FIN HMEOWNER 07 30-A		02/01/2014	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				2,917	07/01/2023	1FE
658207-HS-7	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		02/01/2014	CALLED @ 100.00000000		260,000	260,000	260,000	260,000						260,000				7,583	07/01/2023	1FE
009730-MB-5	AKRON BATH COPLEY OH JT TWP HOSP 06		01/01/2014	MATURED		1,000,000	1,000,000	1,054,440	1,000,000						1,000,000				25,000	01/01/2014	2FE
186398-FZ-1	CLEVELAND OH PUB PWR SYS 2006 A-1 REF		01/13/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		475,808	435,000	474,476	447,996		(145)		(145)		447,850		27,958	27,958	3,514	11/15/2021	1FE
914023-EL-6	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B		01/01/2014	CALLED @ 100.00000000		210,000	210,000	193,511	198,744						198,744		11,256	11,256	4,725	01/01/2021	1FE
686087-BK-2	OREGON HSG CMNTY SVCS SGL FAM MTG 06E		01/01/2014	CALLED @ 100.00000000		40,000	40,000	40,136	40,046						40,046		(46)	(46)	1,000	01/01/2025	1FE
686087-FB-8	OREGON HSG CMNTY SVCS SGL FAM MTG 07G		02/27/2014	Various		215,630	210,000	210,000	210,000						210,000		5,630	5,630	6,930	07/01/2026	1FE
611537-AT-8	MONROEVILLE PA MUNI AUTH SEWER 08B		01/08/2014	Various		1,565,107	1,440,000	1,549,656	1,489,044		(354)		(354)		1,488,689		76,418	76,418	8,192	12/01/2023	1FE
85732G-BH-2	PENNSYLVANIA PUB SCH COP DAN BOONE 07		01/17/2014	Various		2,627,604	2,460,000	2,299,103	2,346,735		637		637		2,347,372		280,233	280,233	34,065	04/01/2022	1FE
85732G-BJ-8	PENNSYLVANIA PUB SCH COP DAN BOONE 07		01/17/2014	BB&T CAPITAL MARKETS		2,180,828	2,055,000	1,899,500	1,941,355		585		585		1,941,939		238,888	238,888	28,770	04/01/2023	1FE
85732G-BK-5	PENNSYLVANIA PUB SCH COP DAN BOONE 07		01/22/2014	BB&T CAPITAL MARKETS		3,312,504	3,135,000	3,160,394	3,144,323		(193)		(193)		3,144,130		168,374	168,374	45,458	04/01/2024	1FE
717904-CT-1	PHILADELPHIA PA MUN AUTH LSE SVC BLDG 90		03/15/2014	MATURED		2,340,000	2,340,000	1,225,903	2,314,747		25,253		25,253		2,340,000					03/15/2014	1FE
986408-BP-6	YORK CNTY PA SCH TECH COP 07		01/28/2014	BOSC, INC.		1,687,361	1,575,000	1,589,096	1,580,702		(120)		(120)		1,580,581		106,779	106,779	32,681	02/15/2022	1FE
762243-UG-6	RHODE ISLAND HLTH PROVIDENCE SCH 06A		02/25/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		106,090	100,000	98,068	97,875		28		28		97,903		8,187	8,187	1,431	05/15/2023	1FE
762243-ZX-4	RHODE ISLAND HLTH PROVIDENCE SCH 07C		01/08/2014	Various		3,142,012	3,090,000	3,136,535	3,109,042		(152)		(152)		3,108,889		33,123	33,123	23,001	05/15/2025	1FE
837108-AL-3	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03		01/01/2014	MATURED		1,110,000	1,110,000	1,195,181	1,110,000						1,110,000				27,750	01/01/2014	1FE
83712D-MV-5	SOUTH CAROLINA HSG FIN DEV MTG 06A-2		01/01/2014	CALLED @ 100.00000000		185,000	185,000	186,051	185,210						185,210		(210)	(210)	4,533	07/01/2021	1FE
422341-AU-1	HEARTLAND SD CONSUMER PWR DIST ELEC 77		01/01/2014	CALLED @ 100.00000000		190,000	190,000	198,313	190,000						190,000				6,056	01/01/2016	1
422341-BP-1	HEARTLAND SD CONSUMER PWR DIST ELEC 79		01/01/2014	CALLED @ 100.00000000		130,000	130,000	130,000	130,000						130,000				4,550	01/01/2016	1
86642P-DF-1	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		01/28/2014	Various		25,665	231,186	90,439		2,269			2,269		2,269		23,397	23,397		11/01/2022	6*
86642P-DG-9	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		01/28/2014	Various		36,385	327,750	116,217									36,385	36,385		11/01/2027	6*
86642P-DH-7	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		01/28/2014	Various		37,017	333,441	118,000									37,017	37,017		11/01/2032	6
052422-DL-3	AUSTIN TX HOTEL OCCUPANCY TAX 2004		01/21/2014	CALLED @ 100.00000000		2,010,000	2,010,000	2,144,611	2,010,000						2,010,000				18,425	11/15/2017	1FE
052422-DM-1	AUSTIN TX HOTEL OCCUPANCY TAX 2004		01/21/2014	CALLED @ 100.00000000		515,000	515,000	545,355	515,000						515,000				4,721	11/15/2018	1FE
052422-DN-9	AUSTIN TX HOTEL OCCUPANCY TAX 2004		01/21/2014	CALLED @ 100.00000000		1,045,000	1,045,000	1,102,637	1,045,000						1,045,000				9,579	11/15/2019	1FE
235036-F7-0	DALLAS FORT WORTH TEX INTL ARP		02/27/2014	LEBENTHAL & COMPANY INC.		4,020,865	3,985,000	3,809,819	3,810,353		701		701		3,811,054		209,811	209,811	68,077	11/01/2038	1FE
38611T-AE-7	GRAND PARKWAY TRANSPRTN CORP TX SYS TOLL		02/15/2014	CALLED @ 100.00000000		25,000,000	25,000,000	25,194,750	25,156,876		(9,314)		(9,314)		25,147,562		(147,562)	(147,562)	186,111	10/01/2017	1FE
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3		01/01/2014	CALLED @ 100.00000000		65,000	65,000	65,065	65,015						65,015		(15)	(15)	1,584	07/01/2023	1FE
303891-FH-3	FAIRFAX CNTY VA WTR AUTH REV 1977		01/01/2014	CALLED @ 100.00000000		65,000	65,000	64,500	64,962						64,962		38	38	1,885	01/01/2016	1
551688-AU-8	LYNNWOOD WA PUB FACS DIST CONV CTR 05		01/15/2014	BAUM, GEORGE K. & COMPANY		438,218	425,000	436,003	426,241		(74)		(74)		426,167		12,051	12,051	2,951	12/01/2023	1FE
551688-AV-6	LYNNWOOD WA PUB FACS DIST CONV CTR 05		01/15/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		704,934	685,000	698,919	686,574		(94)		(94)		686,480		18,453	18,453	4,757	12/01/2024	1FE
31359Q-YM-9	FNMA		02/11/2014	MORGAN STANLEY		5,072,700	5,000,000	4,991,350	4,991,930		186		186		4,992,117		80,583	80,583	37,500	09/18/2018	1FE
97710N-QU-3	WISCONSIN HLTH & ED CHILDRENS HOSP 98		02/15/2014	MATURED		1,650,000	1,650,000	1,775,978	1,651,682		(1,682)		(1,682)		1,650,000				46,406	02/15/2014	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						226,407,391	236,277,427	220,485,206	213,384,732	30,545	(750,808)	205,824	(926,087)		219,982,313		6,425,079	6,425,079	2,926,827	XXX	XXX
02474R-AB-9	ABC SUPPLY HLDGS CO TERM B LOAN		03/31/2014	SCHEDULED REDEMPTION		50,000	50,000	50,256	42,542	212	(263)		(51)		50,000				68	04/16/2020	4FE
00084D-AG-5	ABN AMRO BANK NV	F	03/18/2014	GOLDMAN, SACHS & CO.		8,044,000	8,000,000	8,023,120			(762)		(762)		8,022,358		21,642	21,642	78,333	10/30/2018	1FE
00432C-DH-1	ACCESS GROUP, INC. ABS		02/25/2014	SCHEDULED REDEMPTION		1,564,318	1,564,318	1,471,437	1,512,632		51,686		51,686		1,564,318				1,470	08/25/2026	1FE
00507X-AC-9	ACTIVISION BLIZZARD INC. TERM LOAN		02/11/2014	SCHEDULED REDEMPTION		1,800,000	1,800,000	1,797,082	1,797,076		2,924		2,924		1,800,000				15,651	10/12/2020	2FE
00100U-AE-2	ADS WASTE MANAGEMENT HLDGS INC NEW TLB2		03/31/2014	SCHEDULED REDEMPTION		12,594	12,594	12,701	12,650	53	(109)		(56)		12,594				59	10/09/2019	4FE
00101J-AH-9	ADT CORP		01/13/2014	MORGAN STANLEY		4,493,750	5,000,000	4,343,950	4,364,129		2,128		2,128		4,366,257		127,493	127,493	17,760	06/15/2023	3FE
00101J-AL-0	ADT CORP		03/06/2014	BANK OF AMERICA/MERRILL LYNCH		1,405,250	1,400,000	1,400,000							1,400,000		5,250	5,250		04/15/2019	1
00769E-AN-0	ADVANTAGE SALES & MARKETING TERM LOAN (F		03/31/2014	SCHEDULED REDEMPTION		8,069	8,069	8,089	4,393	39	(32)		6		8,069					12/17/2017	4FE
00817Y-AE-8	AETNA INC		03/14/2014	CALLED @ 111.96200000		2,000,000	2,000,000	1,923,812	1,971,280		2,217		2,217		1,973,497		26,503	26,503	268,907	06/15/2016	2FE
008252-AM-0	AFFILIATED MANAGERS GROUP INC		02/06/2014	JPMORGAN CHASE & CO.		4,991,900	5,000,000	4,956,550							4,956,550		35,350	35,350		02/15/2024	1
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		12,355	12,355	12,386	12,162	169	23		192		12,355				208	10/09/2016	4FE
02660V-AY-4	AHMA 2005-2 1A1 RMBS		03/25/2014	SCHEDULED REDEMPTION		5,447	8,577	3,759	4,006		1,442		1,442		5,447				15	03/25/2036	1FM
L0001U-AB-5	AI CHEM & CY SCA TRANCHE B-1 TL	F	03/31/2014	SCHEDULED REDEMPTION		1,646	1,646	1,638	1,638		8		8		1,646				12	10/03/2019	4FE
L0001U-AC-3	AI CHEM & CY US ACQUICO INC TRANCHE B-2	F	03/31/2014	SCHEDULED REDEMPTION		854	854	850	850		4		4		854				6	10/03/2019	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)
00131L-2B-0	AIA GROUP LTD	F	03/04/2014	Various		4,013,125	4,000,000	3,938,000							3,938,000		75,125	75,125		03/11/2044	1
00912X-AJ-3	AIR LEASE CORP		01/09/2014	CITIGROUP GLOBAL MARKETS		11,900,125	11,470,000	11,465,381	11,465,774		21		21		11,465,795		434,330	434,330	200,623	03/01/2020	2
00912X-AM-6	AIR LEASE CORP		03/05/2014	CITIGROUP GLOBAL MARKETS		9,996,700	10,000,000	9,980,200							9,980,200		16,500	16,500		04/01/2021	1
00912X-AL-8	AIR LEASE CORPORATION		01/07/2014	Various		8,018,920	8,000,000	7,988,640	7,988,875		50		50		7,988,925		29,995	29,995	38,250	01/15/2019	2FE
00928Q-AK-7	AIRCASTLE LTD	E	01/27/2014	GOLDMAN, SACHS & CO.		645,000	600,000	600,000	600,000						600,000		45,000	45,000	5,938	12/01/2019	3FE
015398-AB-6	ALFA SAB DE CV	F	03/21/2014	MORGAN STANLEY		4,045,000	4,000,000	3,991,080			2		2		3,991,082		53,918	53,918	583	03/25/2024	1
015398-AC-4	ALFA SAB DE CV	F	03/21/2014	GOLDMAN, SACHS & CO.		5,056,250	5,000,000	4,974,850			1		1		4,974,851		81,399	81,399	955	03/25/2044	2FE
01881C-AH-8	ALLIANT TECHSYSTEMS TLB		03/31/2014	SCHEDULED REDEMPTION		1,250	1,250	1,250	1,250						1,250				7	11/02/2020	2FE
01973J-AH-2	ALLISON TRANSMISSION, INC. NEW TERM B3		03/31/2014	SCHEDULED REDEMPTION		24,100	24,100	24,283	7,990	29	(183)		(154)		24,100				161,481	08/23/2019	3FE
01973J-AG-4	ALLISON TRANSMISSION, INC. TERM LOAN B-2		12/31/2013	EXCHANGE		3,153,301	3,118,075	3,153,698	3,128,801	24,500	(2,313)		22,187		3,150,988		2,313	2,313	27,247	08/07/2017	3FE
02006A-AD-9	ALLY AUTO RECEIVABLES TRUST ABS		03/12/2014	MITSUBISHI UFJ SECURITIES (USA)		11,567,383	11,500,000	11,608,711	11,565,200		(9,993)		(9,993)		11,555,207		12,176	12,176	29,389	10/17/2016	1FE
02154C-AC-7	ALTICE FINANCING SA	F	01/13/2014	GOLDMAN, SACHS & CO.		2,050,000	2,000,000	2,000,000	2,000,000						2,000,000		50,000	50,000	12,278	01/15/2022	4FE
00165A-AE-8	AMC ENTERTAINMENT INC		02/06/2014	Various		8,026,875	8,000,000	8,000,000							8,000,000		26,875	26,875	3,133	02/15/2022	1
00164D-AM-5	AMC ENTMT INC INITIAL TERM LOANS		03/31/2014	SCHEDULED REDEMPTION		24,384	24,384	24,599	24,405	192	(213)		(21)		24,384				213	04/30/2020	3FE
023766-AA-6	AMER AIRLN 13-1 B PASS T ABS		01/15/2014	SCHEDULED REDEMPTION		29,289	29,289	29,289	29,289						29,289				824	01/15/2021	3FE
02376T-AA-6	AMERICAN AIRLINES INC ABS		01/15/2014	SCHEDULED REDEMPTION		48,557	48,557	48,557	48,557						48,557				363	01/15/2022	3AM
02376C-AH-8	AMERICAN AIRLINES INC. CLASS B TL		03/31/2014	SCHEDULED REDEMPTION		22,500	22,500	22,394	22,394		106		106		22,500				211	06/27/2019	3FE
0258M0-DE-6	AMERICAN EXPRESS CREDIT		01/21/2014	NOMURA SECURITIES INTERNATIONAL INC		12,193,920	12,000,000	11,997,600	11,998,827		51		51		11,998,878		195,042	195,042	24,500	06/12/2015	1FE
02660T-FJ-7	AMERICAN HOME MORTGAGE INVESTMENT TRUST		03/01/2014	SCHEDULED REDEMPTION		129,185	129,185	83,434	89,250		39,935		39,935		129,185				1,386	01/25/2041	1FM
03027X-AD-2	AMERICAN TOWER CORP		02/07/2014	BARCLAYS		5,232,100	5,000,000	5,122,900			(842)		(842)		5,122,058		110,042	110,042	120,139	02/15/2024	2FE
03063P-AE-2	AMERICREDIT AUTOMOBILE RECEIVA ABS		03/08/2014	SCHEDULED REDEMPTION		2,504	2,504	2,504	2,504						2,504				21	04/08/2016	1FE
02582J-GJ-3	AMXCA_2013-3 ABS		03/18/2014	MIZUHO SECURITIES USA INC.		27,046,406	27,000,000	26,996,906	26,997,045		232		232		26,997,278		49,129	49,129	70,560	05/15/2019	1FE
03832T-AB-0	APPVION INC. TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		17,500	17,500	17,336	17,336		164		164		17,500				123	06/28/2019	4FE
03852C-AP-1	ARAMARK CORPORATION TERM LOAN D		02/24/2014	EXCHANGE		1,991,170	2,000,000	1,990,945	1,990,949		217		217		1,991,166		4	4		08/22/2019	4FE
03852C-AD-8	ARAMARK CORPORATION US TERM B LOAN (EXT)		02/24/2014	EXCHANGE		5,423,245	5,389,178	5,416,181	5,394,567	30,766	(2,048)		28,719		5,423,286		(40)	(40)	61,739	07/26/2016	4FE
03852C-AN-6	ARAMARK CORPORATION US TERM C LOAN (EXT)		02/24/2014	EXCHANGE		4,880,728	4,877,899	4,880,905	4,876,320	4,612	(200)		4,412		4,880,732		(3)	(3)	27,921	07/26/2016	4FE
03938D-AD-4	ARCH COAL, INC. TERM LOAN B		03/31/2014	SCHEDULED REDEMPTION		8,107	8,107	8,028	7,987	41	79		120		8,107				127	05/16/2018	4FE
03968M-AB-1	ARDAGH HLDGS USA INITIAL DOLLAR TL		03/31/2014	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500					12/17/2019	4FE
04012V-AA-7	ARES_07-12A CDO - CF - LOANS		02/25/2014	SCHEDULED REDEMPTION		1,010,561	1,010,561	986,308	986,056		24,505		24,505		1,010,561				2,241	11/25/2020	1FE
007036-PC-4	ARMT 2005-6A A22 RMBS		03/25/2014	SCHEDULED REDEMPTION		4,062	4,062	4,062	1,911	2,152			2,151		4,062				8	11/25/2035	1FM
04649V-AG-5	ASURION LLC INCREMENTAL TRANCHE B-1 TL		03/31/2014	SCHEDULED REDEMPTION		265,486	265,486	264,529	264,525		960		960		265,486				106,195	05/24/2019	4FE
00206R-BM-3	AT&T INC		01/10/2014	WELLS FARGO		3,749,192	3,810,000	3,809,810	3,809,849		1		1		3,809,850		(60,658)	(60,658)	6,519	12/01/2017	1FE
00206R-CE-0	AT&T INC		03/06/2014	Various		24,771,250	25,000,000	24,924,000			17		17		24,924,017		(152,767)	(152,767)	2,708	03/11/2024	1FE
00488K-AE-6	ATLANTIC BROADBAND PENN (ACQ COGECO) TLB		03/31/2014	SCHEDULED REDEMPTION		34,569	34,569	34,543	21,844	105	26		131		34,569				231	11/30/2019	3FE
04939M-AK-5	ATLAS PIPELINE LP/FIN CO		01/15/2014	EXCHANGE		9,383,740	9,850,000	9,360,750	8,953,730	428,224	1,786		430,010		9,383,740				77,979	11/15/2021	4FE
04963W-AB-2	ATRM_5C CDO - CF - LOANS	E	02/20/2014	SCHEDULED REDEMPTION		4,825,198	4,825,198	4,777,429	4,776,247		48,952		48,952		4,825,198				5,640	07/20/2020	1FE
050095-AM-0	ATWOOD OCEANICS INC		01/15/2014	BARCLAYS		3,225,000	3,000,000	3,135,000	3,097,792		(1,176)		(1,176)		3,096,616		128,384	128,384	92,083	02/01/2020	3FE
05329W-AK-8	AUTONATION INC		02/07/2014	Various		16,897,500	15,750,000	15,795,000	15,785,854		(216)		(216)		15,785,637		1,111,863	1,111,863	415,976	02/01/2020	3FE
053332-AH-5	AUTOZONE INC		01/15/2014	MATURED		5,000,000	5,000,000	5,547,300	5,005,900		(5,900)		(5,900)		5,000,000				162,500	01/15/2014	2FE
05377J-AL-6	AVIS BUDGET CAR RENTAL LLC TRANCHE B TL		03/31/2014	SCHEDULED REDEMPTION		21,331	21,331	21,340	21,289	51	(9)		43		21,331				160	03/15/2019	3FE
05377R-AJ-3	AVIS BUDGET RENTAL CAR FUNDING ABS		03/20/2014	SCHEDULED REDEMPTION		3,500,000	3,500,000	3,592,969	3,508,981		(8,981)		(8,981)		3,500,000				31,267	04/20/2015	3AM
053810-AD-9	AVIV HEALTHCARE PROPERTIES LP		01/21/2014	EXCHANGE		3,607,321	3,575,000	3,609,375	3,607,753		(432)		(432)		3,607,321				56,604	10/15/2021	3FE
05464H-AB-6	AXIS SPECIALTY FINANCE PLC	E	03/24/2014	Various		5,029,610	5,000,000	4,973,700			9		9		4,973,709		55,901	55,901	7,010	04/01/2045	2Z
05615M-AA-5	BABSON 05-3A A1 CDO - CF - LOANS	E	02/10/2014	SCHEDULED REDEMPTION		911,261	911,261	837,351	878,213		33,048		33,048		911,261				1,115	11/10/2019	1FE
05946X-SC-8	BAFC 2005-B 3A3 RMBS		03/20/2014	SCHEDULED REDEMPTION		57,730	57,730	40,528	42,265		15,464		15,464		57,730				55	04/20/2035	1FM
058928-AA-0	BAFC 2006-B 1A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		324,019	324,993	191,956	210,798		113,221		113,221		324,019				1,945	03/20/2036	1FM
059522-AB-8	BAFC 2007-C 6A2 RMBS		02/20/2014	SCHEDULED REDEMPTION		18,193	18,193	10,650	10,692		7,502		7,502		18,193				17	05/20/2047	1FM
05955Y-AM-1	BAFC 2010-R3 3A5 RMBS		02/01/2014	SCHEDULED REDEMPTION		336,486	336,486	335,645	336,098		388		388		336,486				3,084	09/26/2037	1FM
05953Y-BJ-9	BAFC_07-4A RMBS		03/01/2014	SCHEDULED REDEMPTION			28,543	26,652			(26,652)		(26,652)						125	08/25/2053	4FM
059522-AC-6	BAFC_07-C RMBS		02/20/2014	SCHEDULED REDEMPTION		38,823	38,823	24,889	25,077		13,746		13,746		38,823				33	09/25/2049	1FM
058498-AN-6	BALL CORP		01/10/2014	CALLED @ 108.01207430		11,000,000	11,000,000	11,837,500	11,468,672		(3,379)		(3,379)		11,465,293		(465,293)	(465,293)	1,172,026	09/01/2019	3FE
07386H-SQ-5	BALTA 2005-4 1A2 RMBS		03/25/2014	SCHEDULED REDEMPTION		194,052	194,052	194,234	172,700	21,383	(31)		21,352		194,052				316	04/25/2035	1FM
06051G-EC-9	BANK OF AMERICA CORP		02/19/2014	CREDIT SUISSE		5,751,650	5,000,000	4,982,100	4,987,288		242		242		4,987,530		764,120	764,120	182,031	07/01/2020	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)
06051G-EX-3	BANK OF AMERICA CORP		03/05/2014	BANK OF AMERICA/MERRILL LYNCH		35,356,850	35,000,000	35,038,450	19,996,716		(550)		(550)		35,038,016		318,834	318,834	238,694	01/15/2019	1FE
06051G-EZ-8	BANK OF AMERICA CORP		02/11/2014	Various		17,010,540	17,000,000	16,995,580	16,995,741		173		173		16,995,914		14,626	14,626	52,913	11/21/2016	1FE
06051G-FF-1	BANK OF AMERICA CORP		03/31/2014	Various		20,003,127	20,000,000	19,925,000			9		9		19,925,009		78,118	78,118	1,202	04/01/2024	1FE
06050T-LS-9	BANK OF AMERICA NA		01/15/2014	BANK OF AMERICA/MERRILL LYNCH		45,117,450	45,000,000	45,000,000	45,000,000						45,000,000		117,450	117,450	60,286	11/14/2016	1FE
063679-JJ-4	BANK OF MONTREAL	A	03/05/2014	Various		33,252,240	32,000,000	33,413,720	32,668,408		(61,279)		(61,279)		32,607,129		645,111	645,111	525,000	01/25/2016	1FE
063679-ZT-4	BANK OF MONTREAL	A	03/06/2014	JPMORGAN CHASE & CO.		12,348,120	12,000,000	11,979,000	11,986,819		809		809		11,987,628		360,492	360,492	143,650	01/30/2017	1FE
00746#-AC-2	BANK OF N.T. BUTTERFIELD & SON LTD. SUB	F	01/02/2014	PRINCIPAL PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				17,171	07/02/2015	2
06415C-AC-3	BANK OF NOVA SCOTIA	A	03/06/2014	JPMORGAN CHASE & CO.		20,580,200	20,000,000	19,974,400	19,983,933		986		986		19,984,919		595,281	595,281	239,417	01/30/2017	1FE
064255-AW-2	BANK OF TOKYO MITSUBISHI UFJ LTD	F	03/05/2014	Various		5,028,250	5,000,000	4,989,250							4,989,250		39,000	39,000		03/10/2024	1
064255-AX-0	BANK OF TOKYO MITSUBISHI UFJ LTD	F	03/05/2014	Various		5,072,105	5,000,000	4,986,450							4,986,450		85,655	85,655		03/10/2044	1FE
064255-AU-6	BANK OF TOKYO-MITSUBISHI UFJ LTD	F	03/14/2014	Various		30,135,400	30,000,000	29,952,000			93		93		29,952,093		183,307	183,307	7,028	03/10/2019	1Z
07014Q-AF-8	BASS PRO GROUP TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		7,652	7,652	7,710			(57)		(57)		7,652					11/20/2019	4FE
071813-BD-0	BAXTER INTERNATIONAL INC		03/11/2014	MIZUHO SECURITIES USA INC.		6,131,520	6,000,000	5,996,460	5,997,839		141		141		5,997,980		133,540	133,540	73,692	01/15/2017	1FE
071813-BK-4	BAXTER INTERNATIONAL INC		01/09/2014	WELLS FARGO		12,012,840	12,000,000	12,000,000	12,000,000						12,000,000		12,840	12,840	4,676	12/11/2014	1FE
05539B-ED-2	BCAP 2012-RR3 10A5 RMBS		03/01/2014	SCHEDULED REDEMPTION		528,137	528,137	520,215	522,220		5,917		5,917		528,137				2,435	11/26/2036	1FM
055381-AS-6	BE AEROSPACE INC		01/08/2014	CITIGROUP GLOBAL MARKETS		2,730,375	2,700,000	2,727,000	2,720,250	2,361	(103)		2,257		2,722,507		7,868	7,868	40,163	04/01/2022	3FE
080555-AJ-4	BELO CORP		01/23/2014	CALLED @ 104.00000000		8,960,000	8,960,000	9,577,200	9,255,591		(9,190)		(9,190)		9,246,402		(286,402)	(286,402)	493,796	11/15/2016	3FE
08579J-AJ-1	BERRY PLASTICS CORP NEW TL D		03/31/2014	Various		32,575	32,575	32,547	17,427	73	99		172		32,575				224	02/10/2020	4FE
055451-AS-7	BHP BILLITON FINANCE (USA) LTD	F	01/22/2014	Various		30,966,704	30,923,000	30,923,000	30,923,000						30,923,000		43,704	43,704	29,568	09/30/2016	1FE
09061A-AS-3	BIOMET INC. DOLLAR TERM LOAN B2		03/31/2014	SCHEDULED REDEMPTION		21,628	21,628	21,669	21,604	106	(82)		24		21,628				198	07/25/2017	4FE
091797-AN-0	BLACK & DECKER		01/24/2014	CALLED @ 113.18000000		3,000,000	3,000,000	2,717,324	2,882,925		2,368		2,368		2,885,293		114,707	114,707	428,463	11/15/2016	1FE
09627H-AA-4	BLUELINE RENTAL FINANCE CORP		01/17/2014	BANK OF AMERICA/MERRILL LYNCH		802,125	775,000	775,000							775,000		27,125	27,125		02/01/2019	1
05578N-AC-4	BMC SOFTWARE INC. TERM LOAN FRGN		03/31/2014	SCHEDULED REDEMPTION		12,500	12,500	12,378	12,379		121		121		12,500				193	09/10/2020	4FE
05578N-AD-2	BMC SOFTWARE INC. TERM LOAN US		03/31/2014	SCHEDULED REDEMPTION		30,000	30,000	29,954	29,889	65	46		111		30,000				460	09/10/2020	4FE
05578X-AC-2	BMWOT_13-A ABS		02/11/2014	JPMORGAN CHASE & CO.		10,917,651	10,907,000	10,926,172	10,925,778		(1,236)		(1,236)		10,924,543		(6,891)	(6,891)	10,759	11/27/2017	1FE
05948K-F9-5	BOAA 2005-6 6A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		179,459	179,459	172,982	166,652		12,807		12,807		179,459				1,893	09/25/2022	1FM
097023-AV-7	BOEING CO		03/15/2014	MATURED		250,000	250,000	274,119	252,052		(2,052)		(2,052)		250,000				6,250	03/15/2014	1FE
097751-BF-7	BOMBARDIER INC	A	02/06/2014	Various		10,777,950	10,850,000	11,035,625	10,768,625	255,423	(1,289)		254,133		11,022,758		(244,808)	(244,808)	373,421	01/15/2023	3FE
10330J-AL-2	BOYD GAMING CORP TLB		03/31/2014	SCHEDULED REDEMPTION		25,973	25,973	25,984	18,438	18	(11)		7		25,973				199	08/14/2020	3FE
05565Q-CC-0	BP CAPITAL MARKETS PLC	F	02/04/2014	BARCLAYS		14,981,400	15,000,000	14,987,700	14,990,462		242		242		14,990,703		(9,303)	(9,303)	52,135	11/06/2017	1FE
05578Q-AB-9	BPCE SA	F	01/22/2014	Various		9,891,820	10,000,000	9,981,500			9		9		9,981,509		(89,689)	(89,689)	3,433	07/21/2024	2Z
10801X-AF-4	BRICKMAN GRP (GARDEN) INITIAL TL		03/31/2014	SCHEDULED REDEMPTION		15,000	15,000	15,050			(50)		(50)		15,000				22	12/18/2020	4FE
10919R-AC-3	BRIGHT HORIZONS FAMILY TLB 2013		03/31/2014	SCHEDULED REDEMPTION		1,875	1,875	1,858	1,858		17		17		1,875				5	01/30/2020	4FE
110122-AV-0	BRISTOL-MYERS SQUIBB CO		02/21/2014	GOLDMAN, SACHS & CO.		42,612,428	43,000,000	42,802,200	42,808,094		5,306		5,306		42,813,400		(200,971)	(200,971)	240,419	03/01/2019	1FE
07384M-4L-3	BSARM_04-10 RMBS		03/01/2014	SCHEDULED REDEMPTION		103,560	103,560	102,525	101,967		1,593		1,593		103,560				513	05/25/2053	1FM
07384M-6H-0	BSARM_04-12 RMBS		03/01/2014	SCHEDULED REDEMPTION		73,654	73,654	72,422	72,486		1,168		1,168		73,654				445	10/25/2051	1FM
07384M-6M-9	BSARM_04-12 RMBS		03/01/2014	SCHEDULED REDEMPTION		230,168	230,168	222,877	223,280		6,888		6,888		230,168				1,390	10/25/2051	1FM
09254D-AA-3	BSIS_06-4A CDO - CF - LOANS		01/21/2014	SCHEDULED REDEMPTION		1,727,003	1,727,003	1,689,873	1,692,985		34,018		34,018		1,727,003				2,128	04/20/2019	1FE
121206-AN-6	BURGER KING CORP TERM LOAN B		03/31/2014	SCHEDULED REDEMPTION		3,496	3,496	3,522			(26)		(26)		3,496				48	09/28/2019	3FE
12189L-AS-0	BURLINGTON NORTHERN SANTA FE LLC		03/04/2014	Various		5,017,299	5,000,000	4,989,600							4,989,600		27,699	27,699		04/01/2044	1
131244-AC-9	CALLIDUS IV A1B CDO - CF - LOANS	E	01/17/2014	SCHEDULED REDEMPTION		648,143	648,143	603,948	631,586		16,557		16,557		648,143				834	04/17/2020	1FE
13134N-AD-3	CALPINE CONSTRUCTION FIN 7 YR TL B-1		03/31/2014	SCHEDULED REDEMPTION		12,500	12,500	12,471	12,373	98	29		127		12,500				94	05/03/2020	3FE
131347-CC-8	CALPINE CORP		01/27/2014	RBC DOMINION SECURITIES		1,382,500	1,400,000	1,404,000	1,368,500	35,436	(31)		35,405		1,403,905		(21,405)	(21,405)	20,562	01/15/2024	3FE
13134M-BA-0	CALPINE CORP 7Y SECURED TLB		03/31/2014	SCHEDULED REDEMPTION		1,250	1,250	1,244	1,245		5		5		1,250				13	10/09/2019	4FE
13134M-BC-6	CALPINE CORP NEW TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		5,000	5,000	5,025	5,025		(25)		(25)		5,000				50	10/30/2020	4FE
13134M-AW-3	CALPINE CORP TERM LOAN B		03/31/2014	SCHEDULED REDEMPTION		18,964	18,964	19,069	19,063	2	(100)		(98)		18,964				73,771	04/01/2018	3FE
13342B-AK-1	CAMERON INTERNATIONAL CORP		01/10/2014	WELLS FARGO		7,990,800	8,000,000	7,998,560	7,998,580		18		18		7,998,598		(7,798)	(7,798)	7,411	12/15/2016	2FE
13342B-AH-8	CAMERON INTL CORP		03/18/2014	CITIGROUP GLOBAL MARKETS		10,114,500	10,000,000	9,995,700	9,998,038		325		325		9,998,362		116,138	116,138	62,667	04/30/2015	2FE
136069-DM-0	CANADIAN IMPERIAL BANK	A	01/06/2014	RBC DOMINION SECURITIES		10,316,300	10,000,000	10,040,100	10,012,598		(184)		(184)		10,012,414		303,886	303,886	135,056	07/02/2015	1FE
14041N-DX-6	CAPITAL ONE MULTI-ASSET EXECUT ABS		03/14/2014	WELLS FARGO		7,128,243	6,201,000	7,451,858	7,263,447		(61,006)		(61,006)		7,202,441		(74,198)	(74,198)	93,101	07/15/2020	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)
14313L-AD-8	CARMAX AUTO OWNER TRUST ABS		03/14/2014	CREDIT SUISSE		20,981,953	21,000,000	20,996,657	20,997,422		197		197		20,997,618		(15,665)	(15,665)	48,802	08/17/2018	1FE
14313M-AC-8	CARMAX AUTO OWNER TRUST ABS		02/11/2014	BNP CAPITAL MARKETS		13,002,031	13,000,000	12,999,324	12,999,497		36		36		12,999,534		2,498	2,498	14,560	01/16/2018	1FE
14313M-AD-6	CARMAX AUTO OWNER TRUST ABS		03/12/2014	WELLS FARGO		18,852,305	19,000,000	18,995,467	18,996,204		250		250		18,996,453		(144,149)	(144,149)	40,787	11/15/2018	1FE
14313N-AB-8	CARMAX_13-3 ABS		02/20/2014	CITIGROUP GLOBAL MARKETS		2,002,500	2,000,000	2,002,188	2,002,180		(431)		(431)		2,001,749		751	751	2,294	08/15/2016	1FE
14313J-AC-5	CARMX_12-2 ABS		02/20/2014	Various		5,501,091	5,485,000	5,501,712	5,501,655		(2,496)		(2,496)		5,499,159		1,932	1,932	8,744	03/15/2017	1FE
14313P-AC-1	CARMX_13-4 ABS		02/21/2014	MORGAN STANLEY		14,736,018	14,705,000	14,717,637	14,717,413		(823)		(823)		14,716,590		19,428	19,428	23,201	07/15/2018	1FE
14754D-AD-2	CASH AMERICA INTERNATION		02/18/2014	EXCHANGE		5,802,703	5,800,000	5,803,125	5,802,777		(74)		(74)		5,802,703				86,154	05/15/2018	2
148887-AA-0	CATAMARAN CORP		03/12/2014	BANK OF AMERICA/MERRILL LYNCH		2,022,500	2,000,000	2,000,000							2,000,000		22,500	22,500	1,319	03/15/2021	3FE
14912L-5W-7	CATERPILLAR FINANCIAL SERVICES COR		03/04/2014	BARCLAYS		10,031,300	10,000,000	9,992,100	9,992,353		477		477		9,992,830		38,470	38,470	28,056	11/25/2016	1FE
12505M-AC-0	CBS OUTDOOR AMERICAS CAP. TERM B LOAN		03/17/2014	CREDIT SUISSE		998,750	1,000,000	997,500			6		6		997,506		1,244	1,244	(474)	02/01/2021	3FE
12505F-AC-5	CBS OUTDOOR AMERICAS CAPITAL LLC		02/05/2014	BAIRD (ROBERT W.) & CO. INC.		999,900	990,000	990,000							990,000		9,900	9,900	928	02/15/2024	4FE
17305E-CX-1	CCCIT_05-A9 ABS		01/24/2014	CITIGROUP GLOBAL MARKETS		12,665,929	11,715,000	12,720,843	12,699,206		(40,389)		(40,389)		12,658,817		7,111	7,111	114,514	11/20/2017	1FE
17305E-FK-6	CCCIT_13-A10 ABS		02/11/2014	Various		40,031,172	40,000,000	40,037,500	40,037,304		(1,633)		(1,633)		40,035,671		(4,499)	(4,499)	71,662	02/07/2018	1FE
17305E-FC-4	CCCIT_13-A3 ABS		02/18/2014	BANK OF AMERICA/MERRILL LYNCH		7,142,067	7,090,000	7,141,513	7,140,698		(2,944)		(2,944)		7,137,753		4,314	4,314	43,066	07/23/2018	1FE
17305E-FE-0	CCCIT_13-A6 ABS		03/14/2014	Various		70,784,766	70,000,000	70,795,313	70,781,162		(52,668)		(52,668)		70,728,494		56,271	56,271	429,513	09/07/2018	1FE
12512Y-AD-3	CDW LLC TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		110,092	110,092	109,863	99,584	272	226		498		110,092				157,579	04/29/2020	3FE
15089Q-AC-8	CELANESE US HOLDINGS LLC		01/28/2014	MORGAN STANLEY		2,526,773	2,367,000	2,438,675	2,436,011		(636)		(636)		2,435,375		91,398	91,398	17,769	06/15/2021	3FE
15672W-AE-4	CEQUEL COM HLDG I/CAP CP		03/26/2014	SUNTRUST INVESTMENT SERVICES, INC.		1,623,600	1,640,000	1,549,800			1,460		1,460		1,551,260		72,340	72,340	24,748	12/15/2021	4FE
15672J-AA-1	CEQUEL COMMUNICATIONS ESCROW 1 LLC		03/05/2014	Various		5,972,813	5,650,000	5,763,000			(2,116)		(2,116)		5,760,884		211,928	211,928	174,029	09/15/2020	4FE
15672E-AJ-3	CEQUEL COMMUNICATIONS TERM LOAN B		03/31/2014	SCHEDULED REDEMPTION		52,632	52,632	52,863	52,675	189	(233)		(44)		52,632				778	02/14/2019	3FE
125182-AH-8	CEVA GROUP PLC	E	03/14/2014	CREDIT SUISSE		703,500	700,000	700,000							700,000		3,500	3,500		03/15/2021	1
125182-AJ-4	CEVA GROUP PLC	E	03/14/2014	CREDIT SUISSE		852,125	850,000	850,000							850,000		2,125	2,125		09/01/2021	1
12527G-AE-3	CF INDUSTRIES INC		03/12/2014	BNP CAPITAL MARKETS		4,991,750	5,000,000	4,987,400			3		3		4,987,403		4,347	4,347	4,479	03/15/2044	2Z
12527G-AF-0	CF INDUSTRIES INC		03/12/2014	JPMORGAN CHASE & CO.		7,497,075	7,500,000	7,461,000			19		19		7,461,019		36,056	36,056	6,438	03/15/2034	2FE
161571-FH-2	CHAIT_12-A2 ABS		02/11/2014	JPMORGAN CHASE & CO.		20,428,614	20,435,000	20,425,421	20,425,489		364		364		20,425,853		2,761	2,761	15,734	05/15/2019	1FE
161571-FL-3	CHAIT_12-A5 ABS		02/18/2014	Various		45,532,500	45,500,000	45,550,391	45,549,655		(2,100)		(2,100)		45,547,554		(15,054)	(15,054)	31,647	08/15/2017	1FE
161571-GB-4	CHAIT_2013-A7 ABS		02/11/2014	Various		30,069,141	30,000,000	30,033,203	30,032,906		(839)		(839)		30,032,067		37,074	37,074	31,632	09/15/2020	1FE
161571-GC-2	CHAIT_2013-A8 ABS		03/12/2014	CREDIT SUISSE		20,050,000	20,000,000	20,078,125	20,076,731		(6,188)		(6,188)		20,070,543		(20,543)	(20,543)	68,456	07/15/2019	1FE
808513-AH-8	CHARLES SCHWAB CORP		01/07/2014	BARCLAYS		7,011,480	7,000,000	7,000,000	7,000,000						7,000,000		11,480	11,480	5,950	12/04/2015	1FE
16117L-BC-2	CHARTER COMM. OPER. TERM LOAN E		03/31/2014	SCHEDULED REDEMPTION		20,000	20,000	19,903	19,844	62	94		156		20,000				150	07/01/2020	3FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		03/01/2014	SCHEDULED REDEMPTION		141,332	155,924	112,258	106,993		34,339		34,339		141,332				860	03/25/2037	1FM
161571-FR-0	CHASE ISSUANCE TRUST ABS		02/18/2014	RBC DOMINION SECURITIES		13,756,445	13,750,000	13,719,922	13,723,004		2,252		2,252		13,725,256		31,190	31,190	14,438	10/16/2017	1FE
16524R-AE-3	CHESAPEAKE MIDSTREAM PARTNERS		01/15/2014	JPMORGAN CHASE & CO.		10,012,000	9,350,000	9,665,000	9,608,358		(1,248)		(1,248)		9,607,110		404,890	404,890	287,211	07/15/2022	3FE
166764-AE-0	CHEVRON CORP		03/06/2014	MORGAN STANLEY		30,143,700	30,000,000	30,000,000	30,000,000						30,000,000		143,700	143,700	110,238	06/24/2018	1FE
17121E-AE-7	CHRYSLER GROUP LLC		02/06/2014	BANK OF AMERICA/MERRILL LYNCH		4,078,125	3,750,000	4,059,375			(1,274)		(1,274)		4,058,101		20,024	20,024	46,667	06/15/2019	1
17121E-AG-2	CHRYSLER GROUP LLC		02/06/2014	BANK OF AMERICA/MERRILL LYNCH		5,011,875	4,500,000	4,972,500			(1,282)		(1,282)		4,971,218		40,657	40,657	57,750	06/15/2021	1
17121H-AD-2	CHRYSLER GROUP LLC TERM LOAN B		03/31/2014	SCHEDULED REDEMPTION		5,089	5,089	5,089	5,089						5,089					05/24/2017	3FE
12543K-AK-0	CHS COMMUNITY HEALTH SYS INC 2021 TLD		03/31/2014	SCHEDULED REDEMPTION		30,391	30,391	30,464			(74)		(74)		30,391				211	01/27/2021	3FE
12543K-AE-4	CHS/COMMUNITY HEALTH SYS INC TERM LOAN E		03/31/2014	Various		11,201,247	11,166,682	11,202,992	11,202,126		(847)		(847)		11,201,279		(31)	(31)	104,967	01/25/2017	3FE
172442-AM-7	CINEMARK USA INC. TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		17,500	17,500	17,563	17,536	29	(65)		(36)		17,500				10	12/18/2019	3FE
17275R-AN-2	CISCO SYSTEMS INC		03/03/2014	CREDIT SUISSE		5,047,700	5,000,000	4,996,250			3		3		4,996,253		51,447	51,447	1,510	03/04/2024	1FE
125581-GS-1	CIT GROUP INC		02/12/2014	JPMORGAN CHASE & CO.		1,002,500	1,000,000	1,000,000							1,000,000		2,500	2,500		02/19/2019	3FE
184496-AL-1	CLEAN HARBORS INC		01/27/2014	JPMORGAN CHASE & CO.		967,413	965,000	999,916	974,650	21,815	(466)		21,349		995,999		(28,587)	(28,587)	8,105	06/01/2021	3FE
18683K-AC-5	CLIFFS NATURAL RESOURCES		02/25/2014	BNP CAPITAL MARKETS		2,552,760	3,000,000	2,506,448			462		462		2,506,910		45,850	45,850	76,563	10/01/2040	2FE
18683K-AF-8	CLIFFS NATURAL RESOURCES		02/04/2014	MORGAN STANLEY		999,220	1,000,000	991,320	992,965		161		161		993,126		6,094	6,094	22,164	01/15/2018	2FE
18911X-AA-5	CLOUD PEAK ENERGY RESOURCES LLC		03/05/2014	GOLDMAN, SACHS & CO.		669,500	650,000	650,000							650,000		19,500	19,500		03/15/2024	4FE
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		291,524	298,712	226,874	210,131		81,393		81,393		291,524				3,452	08/25/2036	1FM
17316D-AC-8	CMLTI 2010-3 1A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		237,521	237,521	235,591	236,834		686		686		237,521				1,969	03/25/2046	1FM
17316D-AV-6	CMLTI 2010-3 5A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		752,247	752,247	747,545	748,898		3,348		3,348		752,247				8,272	10/25/2035	1FM

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)
17319B-AC-9	CMLTI 2012-6 2A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		442,145	442,145	439,934	440,436		1,710		1,710		442,145				2,440	08/25/2036	1FM
125896-BM-1	CMS ENERGY CORP		02/26/2014	DEUTSCHE BANK AG		6,058,440	6,000,000	5,995,560			6		6		5,995,566		62,874	62,874	3,875	03/01/2024	2FE
125896-BN-9	CMS ENERGY CORP		02/25/2014	Various		9,084,610	9,000,000	8,982,990			1		1		8,982,991		101,619	101,619	1,103	03/01/2044	1
17310F-AC-9	CMSI 2006-5 1A3 RMBS		03/01/2014	SCHEDULED REDEMPTION		647,834	647,834	591,500	591,839		55,995		55,995		647,834				7,998	08/25/2037	1FM
12623E-AG-6	CNH CAPITAL LLC		01/24/2014	EXCHANGE		18,368,948	18,250,000	18,372,500	18,371,351		(2,403)		(2,403)		18,368,948				174,642	02/01/2017	3FE
19964L-AA-5	CNOVA_07-1 CDO - CF - LOANS	E	02/18/2014	SCHEDULED REDEMPTION		3,084,712	3,084,712	3,040,909	3,044,084		40,628		40,628		3,084,712				3,851	05/16/2019	1FE
191216-BC-3	COCA-COLA CO		01/16/2014	WELLS FARGO		11,006,650	11,000,000	11,000,000	11,000,000						11,000,000		6,650	6,650	8,329	11/01/2016	1FE
191216-AU-4	COCA-COLA CO/THE		01/21/2014	HSBC SECURITIES, INC.		20,773,526	20,240,000	20,235,952	20,237,820		51		51		20,237,871		535,655	535,655	144,716	09/01/2016	1FE
19416Q-ED-8	COLGATE-PALMOLIVE CO		02/18/2014	Various		19,881,316	20,000,000	19,880,400	19,884,243		2,931		2,931		19,887,174		(5,858)	(5,858)	88,133	11/01/2018	1FE
199648-AA-4	COLUMBUS NOV 061A CDO - CF - LOANS	E	01/21/2014	SCHEDULED REDEMPTION		2,432,968	2,432,968	2,243,197	2,302,182		130,786		130,786		2,432,968				3,249	07/18/2018	1FE
14041N-DG-3	COMET_07-A1 ABS		02/11/2014	Various		82,728,694	83,283,000	82,716,936	82,719,494		17,595		17,595		82,737,089		(8,395)	(8,395)	26,254	11/15/2019	1FE
14041N-EM-9	COMET_2013-A3 ABS		02/19/2014	WELLS FARGO		23,507,344	23,500,000	23,497,196	23,497,256		88		88		23,497,344		10,000	10,000	43,867	09/16/2019	1FE
20337E-AL-5	COMMSCOPE INC TRANCHE 4 TERM LOAN		03/31/2014	Various		27,740	27,740	27,822	17,768	31	(83)		(53)		27,740					01/15/2018	3FE
20337E-AM-3	COMMSCOPE INC. TRANCHE 3 TERM LOAN		03/31/2014	Various		4,001,802	3,991,827	3,998,631	3,998,471		(194)		(194)		3,998,276		3,525	3,525	10,554	01/23/2017	3FE
20903E-AU-9	CONSOLIDATED COMM. INC. INITIAL TERM LOA		03/31/2014	SCHEDULED REDEMPTION		12,500	12,500	12,559			(59)		(59)		12,500					12/23/2020	3FE
209615-CA-9	CONSOLIDATED NATURAL GAS		01/06/2014	UNION BANK OF SWITZERLAND		6,242,460	6,000,000	5,512,195	5,917,295		1,970		1,970		5,919,264		323,196	323,196	31,667	12/01/2014	2FE
210797-AH-9	CONTINENTAL (UNITED) AIRLINES NEW TL B		03/31/2014	SCHEDULED REDEMPTION		10,625	10,625	10,719	10,666	57	(97)		(41)		10,625					04/01/2019	3FE
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		03/01/2014	SCHEDULED REDEMPTION		287,125	304,877	263,828	243,583		43,542		43,542		287,125				3,936	08/25/2040	1FM
22282E-AF-9	COVANTA HOLDING CORP		02/20/2014	BARCLAYS		506,875	500,000	500,000							500,000		6,875	6,875		03/01/2024	4FE
126185-AA-5	CPS AUTO TRUST ABS		03/15/2014	SCHEDULED REDEMPTION		724,103	724,103	724,013	724,037		66		66		724,103				4,508	06/17/2019	1FE
126186-AA-3	CPS AUTO TRUST ABS		03/15/2014	SCHEDULED REDEMPTION		747,685	747,685	747,582	747,635		50		50		747,685				4,686	04/16/2018	1FE
126195-AA-4	CPS AUTO TRUST ABS		03/15/2014	SCHEDULED REDEMPTION		1,665,199	1,665,199	1,665,001	1,665,079		120		120		1,665,199				13,602	09/17/2018	1FE
12623N-AA-9	CPS AUTO TRUST ABS		03/15/2014	SCHEDULED REDEMPTION		1,347,672	1,347,672	1,347,604	1,347,629		43		43		1,347,672				12,609	03/15/2019	1FE
12624G-AA-3	CPS AUTO TRUST ABS		03/15/2014	SCHEDULED REDEMPTION		1,313,329	1,313,329	1,313,175	1,313,222		107		107		1,313,329				7,321	09/16/2019	1FE
224399-AR-6	CRANE CO		02/07/2014	JPMORGAN CHASE & CO.		4,098,880	4,000,000	3,999,680	3,999,681		3		3		3,999,684		99,196	99,196	29,172	12/15/2023	2FE
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		03/01/2014	SCHEDULED REDEMPTION		57,765	118,247	55,367	69,494		(11,728)		(11,728)		57,765				1,868	08/25/2037	1FM
22739P-AC-0	CROSBY WORLDWIDE LTD INIT TERM LOAN (1ST		03/31/2014	SCHEDULED REDEMPTION		23,750	23,750	23,739			11		11		23,750				215	11/23/2020	4FE
22822T-AT-3	CROWN CASTLE EXTENDING TERM B LOAN		03/31/2014	SCHEDULED REDEMPTION		60,471	60,471	60,632			(161)		(161)		60,471				377	01/31/2021	3FE
22822T-AR-7	CROWN CASTLE OPR CO. NEW TL B		01/21/2014	EXCHANGE		24,252,736	24,188,462	24,254,321	24,174,984	78,419	(636)		77,783		24,252,767		(31)	(31)	45,857	01/31/2019	3FE
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC		03/19/2014	TENDER OFFER		4,284,000	4,200,000	4,634,750	4,396,832		(19,705)		(19,705)		4,377,128		(93,128)	(93,128)	347,579	02/15/2018	4FE
12630U-AD-8	CSC HOLDINGS INC. TERM B LOAN		03/31/2014	SCHEDULED REDEMPTION		67,500	67,500	67,306	67,308		192		192		67,500				449	04/17/2020	2FE
12638P-BV-0	CSMC 2007-3 4A6 RMBS		03/25/2014	SCHEDULED REDEMPTION		93,752	93,752	72,317	64,249		29,503		29,503		93,752				76	11/25/2040	1FM
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		377,062	377,062	384,250	380,613		(3,551)		(3,551)		377,062				5,426	09/26/2037	1FM
12641T-CN-4	CSMC 2009-5R 4A1 RMBS		01/01/2014	SCHEDULED REDEMPTION		19,135	19,135	18,839	19,135						19,135				37	07/26/2049	1FM
23108K-AG-3	CUMULUS MEDIA INC TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		29,318	29,318	29,552			(235)		(235)		29,318				46	12/23/2020	4FE
126650-CA-6	CVS CAREMARK CORP		01/07/2014	BANK OF AMERICA/MERRILL LYNCH		13,038,870	13,000,000	12,995,060	12,995,177		41		41		12,995,218		43,652	43,652	15,167	12/05/2016	2FE
126650-CB-4	CVS CAREMARK CORP		02/04/2014	WELLS FARGO		10,078,200	10,000,000	9,988,700	9,988,855		215		215		9,989,070		89,130	89,130	38,750	12/05/2018	2FE
12667F-AK-1	CWALT 2004-2CB 1A4 RMBS		03/25/2014	SCHEDULED REDEMPTION		53,237	53,237	53,229	53,237		1		1		53,237				65	03/25/2034	1FM
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		03/01/2014	SCHEDULED REDEMPTION		14,053	18,708	18,006	11,794		2,259		2,259		14,053				234	01/25/2042	1FM
02152A-AU-3	CWALT 2007-16CB 4A3 RMBS		03/25/2014	SCHEDULED REDEMPTION		673,539	852,761	528,712	549,711		123,827		123,827		673,539				1,236	01/25/2051	1FM
02151L-AA-4	CWALT 2007-20 A1 RMBS		03/25/2014	SCHEDULED REDEMPTION		139,450	206,387	122,341	118,532		20,918		20,918		139,450				268	08/25/2047	1FM
12669E-K2-1	CWHL 2003-40 A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		4,434	4,434	4,577	4,561		(126)		(126)		4,434				43	08/25/2023	1FM
12669F-KR-3	CWHL 2004-2 1A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		891	891	780	784		107		107		891				5	02/25/2034	1FM
12669G-NM-9	CWHL 2005-7 1-A2 RMBS		03/25/2014	SCHEDULED REDEMPTION		5,714	5,714	5,486	5,544		171		171		5,714				13	03/25/2035	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		03/01/2014	SCHEDULED REDEMPTION		364,301	389,538	298,041	312,912		51,390		51,390		364,301				4,790	01/25/2038	1FM
12543P-AK-9	CWHL 2006-21 A10 RMBS		03/01/2014	SCHEDULED REDEMPTION		258,762	308,671	258,266	246,449		12,313		12,313		258,762				3,725	03/25/2039	1FM
12544V-AD-1	CWHL 2007-5 A4 RMBS		03/01/2014	SCHEDULED REDEMPTION		76,838	78,627	65,173	61,150		15,688		15,688		76,838				955	01/25/2039	1FM
12666R-AF-7	CWL 2006-9 1AF6 RMBS		03/01/2014	SCHEDULED REDEMPTION		44,627	110,227	95,430	90,937		(46,310)		(46,310)		44,627				1,172	10/25/2046	2FM
12668X-AC-9	CWL 2006-S8, A3 RMBS		03/01/2014	SCHEDULED REDEMPTION		137,474	137,474	137,472	125,055	12,417	2		12,419		137,474				1,860	04/25/2036	5FM
12669R-AC-1	CWL 2007-S1 A3 RMBS		03/01/2014	SCHEDULED REDEMPTION		49,998	49,998	49,996	46,878	3,196	(76)		3,120		49,998				606	11/25/2036	5FM
152314-DP-2	CXHE 2001-B A5 RMBS		03/01/2014	SCHEDULED REDEMPTION		14,821	14,821	11,931	11,739		3,082		3,082		14,821				252	07/25/2032	1FM
237266-AD-3	DARLING INTERNATIONAL INC		02/07/2014	CALLED @ 110.93086900		4,290,000	4,290,000	4,815,525	4,592,828		(12,441)		(12,441)		4,580,387		(290,387)	(290,387)	521,606	12/15/2018	3FE
23918V-AR-5	DAVITA INC. TRANCHE A-3 TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		125,000	125,000	122,880	122,896		2,104		2,104		125,000				832	11/01/2017	3FE
23918V-AS-3	DAVITA INC. TRANCHE B2 TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		26,875	26,875	26,897	26,897		(22)		(22)		26,875				106,425	11/01/2019	3FE
251510-FB-4	DBALT 2005-AR1 1A1 RMBS		03/25/2014	SCHEDULED REDEMPTION		56,227	56,227	26,113	28,096		28,130		28,130		56,227				60	08/25/2035	1FM
25151E-AA-1	DBALT 2006-AB3 A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		43,497	79,587	48,749	34,928		8,569		8,569		43,497				740	12/25/2040	1FM

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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)
254683-AN-5	DCENT_10-A2 ABS		01/24/2014	CITIGROUP GLOBAL MARKETS		20,143,750	20,000,000	20,146,875	20,146,399		(6,267)		(6,267)		20,140,132		3,618	3,618	18,199	03/15/2018	1FE
23311V-AF-4	DCP MIDSTREAM OPERATING LP		03/11/2014	CANTOR FITZGERALD		4,988,950	5,000,000	4,950,300			2		2		4,950,302		38,648	38,648	778	04/01/2044	1
24521T-AB-2	DEL MONTE FOODS CO TERM LOAN		03/12/2014	CITIBANK		1,505,625	1,500,000	1,492,500			6		6		1,492,506		13,119	13,119	(336)	02/18/2021	4FE
24702N-AB-6	DELL INC. TERM LOAN B		01/31/2014	SCHEDULED REDEMPTION		42,500	42,500	42,003	41,997		503		503		42,500				13	04/29/2020	3FE
247126-AJ-4	DELPHI CORP (NEW)		02/25/2014	JPMORGAN CHASE & CO.		5,000,350	5,000,000	4,982,450							4,982,450		17,900	17,900		03/15/2024	2FE
247367-AX-3	DELTA AIR LINES 2002-1G1		01/02/2014	SCHEDULED REDEMPTION		471,133	471,133	491,462	487,805		(16,672)		(16,672)		471,133				15,825	01/02/2023	2FE
24736V-AA-0	DELTA AIR LINES CLASS A ABS		01/02/2014	SCHEDULED REDEMPTION		142,574	142,574	147,564	145,691		(3,117)		(3,117)		142,574				4,420	01/02/2020	2FE
25179M-AR-4	DEVON ENERGY CORP		01/23/2014	GOLDMAN, SACHS & CO.		15,039,750	15,000,000	15,000,000	15,000,000						15,000,000		39,750	39,750	13,073	12/15/2016	2FE
25179M-AS-2	DEVON ENERGY CORP		01/09/2014	Various		26,988,954	27,000,000	26,973,270	26,973,564		292		292		26,973,855		15,099	15,099	21,540	12/15/2016	2FE
25179M-AT-0	DEVON ENERGY CORP		02/12/2014	BARCLAYS		10,015,200	10,000,000	9,982,700	9,982,810		430		430		9,983,240		31,960	31,960	36,875	12/15/2018	2FE
25380W-AF-3	DIGICEL GROUP LTD	F	03/21/2014	STERNE AGEE CLEARING INC.		4,215,750	4,200,000	4,200,000							4,200,000		15,750	15,750		04/01/2022	1
25389N-AJ-6	DIGITALGLOBE INC NEW TERM LOAN B		03/31/2014	SCHEDULED REDEMPTION		27,500	27,500	27,752	27,602	157	(258)		(102)		27,500				89	01/31/2020	3FE
254683-BA-2	DISCOVER CARD MASTER TRUST I ABS		02/18/2014	BANK OF AMERICA/MERRILL LYNCH		15,416,367	15,400,000	15,404,281	15,400,691		(51)		(51)		15,400,640		15,727	15,727	20,662	08/15/2018	1FE
75524E-AK-4	DJO FINANCE (AKA REABLE) TRANCHE B TL		03/31/2014	SCHEDULED REDEMPTION		14,620	14,620	14,702	14,650	50	(80)		(30)		14,620				174	09/15/2017	4FE
26250G-AB-2	DRYROCK ISSUANCE TRUST ABS		02/11/2014	BARCLAYS		40,427,391	40,459,000	40,380,777	40,403,916		3,996		3,996		40,407,912		19,479	19,479	45,314	08/15/2018	1FE
23336J-AD-7	DT AUTO OWNER TRUST ABS		03/15/2014	SCHEDULED REDEMPTION		5,115,012	5,115,012	5,155,674	5,118,652		(3,639)		(3,639)		5,115,012				49,801	12/15/2016	3AM
26442R-AB-7	DUKE ENERGY PROGRESS INC		03/05/2014	DEUTSCHE BANK AG		4,966,700	5,000,000	4,999,000							4,999,000		(32,300)	(32,300)	2,431	03/30/2044	1FE
26613T-AE-0	DUPONT FABROS TECHNOLOGY LP		01/09/2014	JEFFERIES & COMPANY, INC.		1,811,250	1,750,000	1,750,000	1,750,000						1,750,000		61,250	61,250	30,273	09/15/2021	3FE
28108P-AA-4	EDLINC STUDENT LOAN FUNDING ABS		01/01/2014	SCHEDULED REDEMPTION		12,747	12,747	12,747	12,747						12,747				114	10/01/2025	1FE
28108P-AB-2	EDLINC STUDENT LOAN FUNDING TRUST ABS		01/01/2014	SCHEDULED REDEMPTION		17,349	17,349	17,349	17,349						17,349				143	10/01/2025	1FE
26835P-AD-2	EDP FINANCE BV	F	01/07/2014	SOCIETE GENERALE		4,135,313	4,125,000	4,098,806							4,098,806		36,506	36,506		01/14/2021	1
26844H-AB-3	EFS COGEN HLDGS I TERM LOAN B		03/31/2014	SCHEDULED REDEMPTION		99,747	99,747	98,749			997		997		99,747				779	12/17/2020	3FE
268648-AP-7	EMC CORP		01/15/2014	CITIGROUP GLOBAL MARKETS		6,178,548	6,200,000	6,196,466	6,196,853		38		38		6,196,891		(18,343)	(18,343)	16,146	06/01/2018	1FE
29265W-AA-6	ENEL SPA	F	03/25/2014	BANK OF AMERICA/MERRILL LYNCH		4,480,000	4,000,000	4,430,000			(3,457)		(3,457)		4,426,543		53,457	53,457	178,889	09/24/2073	3FE
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP		03/13/2014	Various		5,018,075	5,000,000	4,991,500							4,991,500		26,575	26,575		04/01/2024	1
29336U-AC-1	ENLINK MIDSTREAM PARTNERS LP		03/13/2014	JPMORGAN CHASE & CO.		5,012,100	5,000,000	4,996,250							4,996,250		15,850	15,850		04/01/2044	1
29364W-AN-8	ENTERGY LOUISIANA LLC		02/19/2014	SCOTIA CAPITAL (USA) INC.		6,155,576	5,600,000	5,590,312	5,592,523		126		126		5,592,649		562,927	562,927	84,373	05/01/2021	1FE
29372E-AV-0	ENTERPRISE FLEET FINANCING LLC ABS		02/21/2014	Various		15,497,717	15,500,000	15,498,396	15,499,103		116		116		15,499,220		(1,503)	(1,503)	19,128	09/20/2018	1FE
29372E-AW-8	ENTERPRISE FLEET FINANCING LLC ABS		03/14/2014	RBC DOMINION SECURITIES		27,037,969	27,000,000	26,998,963	26,999,269		83		83		26,999,353		38,616	38,616	60,742	09/20/2018	1FE
29379V-BB-8	ENTERPRISE PRODUCTS OPERATING LLC		02/05/2014	Various		20,028,700	20,000,000	19,962,200							19,962,200		66,500	66,500		02/15/2024	1
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC		02/05/2014	JPMORGAN CHASE & CO.		5,005,350	5,000,000	4,992,250							4,992,250		13,100	13,100		02/15/2045	2FE
26924X-AE-5	ETRVM 2004-1 A5 ABS		03/07/2014	SCHEDULED REDEMPTION		374,846	374,846	379,532	375,456		(610)		(610)		374,846				3,893	11/07/2031	3AM
L3456H-AB-8	EXOPACK, LLC USD TERM LOAN B	F	03/31/2014	SCHEDULED REDEMPTION		3,750	3,750	3,731			19		19		3,750				2	05/08/2019	4FE
30605K-AB-7	FAIRW_06-1A CDO - CF - LOANS	E	01/17/2014	SCHEDULED REDEMPTION		8,053,135	8,053,135	8,012,870	8,017,967		35,169		35,169		8,053,135				9,951	10/17/2018	1FE
31428X-AW-6	FEDEX CORP		01/07/2014	Various		10,032,850	10,000,000	9,983,100							9,983,100		49,750	49,750	708	01/15/2044	2FE
31428X-AX-4	FEDEX CORP		01/07/2014	Various		15,053,660	15,000,000	14,979,000							14,979,000		74,660	74,660	511	01/15/2034	2FE
31428X-AY-2	FEDEX CORP		01/07/2014	Various		10,024,534	10,000,000	9,982,800			1		1		9,982,801		41,733	41,733	370	01/15/2024	2FE
313305-AA-2	FEDEX CORP 2012 PASS TST		01/15/2014	SCHEDULED REDEMPTION		4,021,431	4,021,431	4,021,431	4,021,431						4,021,431				52,781	01/15/2018	2FE
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		115,794	156,421	112,070	112,976		2,818		2,818		115,794				856	08/25/2036	1FM
31679B-AF-7	FIFTH STREET FINANCE CORP		02/19/2014	STERNE AGEE CLEARING INC.		3,997,520	4,000,000	3,978,040							3,978,040		19,480	19,480		03/01/2019	2Z
31679D-AD-8	FIFTH THIRD AUTO TRUST ABS		03/12/2014	MORGAN STANLEY		21,843,594	22,000,000	21,998,805	21,999,081		77		77		21,999,158		(155,564)	(155,564)	46,665	04/15/2019	1FE
31942D-AA-5	FIRST CASH FINANCIAL SERVICES INC		03/26/2014	Various		2,355,500	2,300,000	2,300,000							2,300,000		55,500	55,500	3,019	04/01/2021	3FE
33842E-AB-8	FLAGSHIP IV A CDO - CF - LOANS	E	03/03/2014	SCHEDULED REDEMPTION		479,818	479,818	430,450	463,096		16,723		16,723		479,818				593	06/01/2017	1FE
33938E-AS-6	FLEXTRONICS INTERNATIONAL LTD	F	02/24/2014	BANK OF AMERICA/MERRILL LYNCH		2,002,500	2,000,000	2,002,416	1,875,000	127,348	(32)		127,316		2,002,316		184	184	53,333	02/15/2023	3FE
30251G-AF-4	FMG RESOURCES (AUGUST 2006) PTY LT	F	03/14/2014	CALLED @ 103.18800000		2,500,000	2,500,000	2,587,500			(17,246)		(17,246)		2,570,254		(70,254)	(70,254)	178,424	02/01/2016	3FE
34530E-AD-9	FORD CREDIT AUTO OWNER TRUST ABS		03/18/2014	NOMURA SECURITIES INTERNATIONAL INC		10,003,516	10,000,000	9,998,410	9,998,686		100		100		9,998,786		4,730	4,730	20,267	08/15/2018	1FE

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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)
34530A-AC-9	FORDO_12-D ABS		02/07/2014	NOMURA SECURITIES INTERNATIONAL INC		18,387,485	18,376,000	18,389,638	18,389,603		(1,448)		(1,448)		18,388,155		(670)	(670)	14,839	04/15/2017	1FE
34530D-AC-3	FORDO_13-C ABS		02/11/2014	CREDIT SUISSE		14,060,156	14,000,000	14,053,047	14,052,965		(3,828)		(3,828)		14,049,137		11,019	11,019	20,090	12/15/2017	1FE
34530G-AD-4	FORDO_13-D ABS		02/11/2014	CREDIT SUISSE		10,012,500	10,000,000	10,005,078	10,004,981		(303)		(303)		10,004,678		7,822	7,822	11,725	04/15/2018	1FE
34530H-AC-4	FORDO_2014-A ABS		02/18/2014	DEUTSCHE BANK AG		38,089,063	38,000,000	37,994,346			230		230		37,994,576		94,486	94,486	27,518	05/15/2018	1FE
345838-AC-0	FOREST LABORATORIES INC		01/28/2014	GOLDMAN, SACHS & CO.		1,430,650	1,420,000	1,420,000							1,420,000		10,650	10,650		02/01/2019	1
346668-CZ-7	FORSYTH MT PCR NORTHWESTERN 06		01/09/2014	Various		9,047,028	8,600,000	8,368,402	8,437,133		478		478		8,437,612		609,416	609,416	181,066	08/01/2023	1FE
03930A-AC-2	FORTESCUE METALS GROUP LTD NEW TERM LOAN	F	03/31/2014	SCHEDULED REDEMPTION		59,018	59,018	59,189	59,193		(175)		(175)		59,018					06/30/2019	3FE
35671D-BD-6	FREEPORT-MCMORAN COPPER & GOLD INC		03/24/2014	Various		21,992,044	22,000,000	21,998,048	21,998,138		98		98		21,998,236		(6,192)	(6,192)	275,764	03/15/2018	2FE
35687K-AM-3	FREESCALE SEMICONDUCTOR TL B-5		03/31/2014	SCHEDULED REDEMPTION		2,500	2,500	2,476	2,476		25		25		2,500				10	01/15/2021	4FE
35802X-AF-0	FRESENIUS MED CARE II		01/29/2014	CITIGROUP GLOBAL MARKETS		2,130,000	2,000,000	2,045,000	2,043,560		(379)		(379)		2,043,181		86,819	86,819	59,729	01/31/2022	3FE
35803G-AH-2	FRESENIUS MEDICAL CARE AG & CO TLA		06/28/2013	VARIOUS															265	10/30/2017	2FE
35804G-AJ-7	FRESENIUS US FINANCE II INC	R	02/14/2014	JPMORGAN CHASE & CO.		603,000	600,000	600,000							600,000		3,000	3,000	425	02/01/2021	3Z
35906A-AN-8	FRONTIER COMMUNICATIONS		02/18/2014	Various		7,586,250	7,500,000	7,565,625			(270)		(270)		7,565,355		20,895	20,895	199,521	04/15/2024	3FE
35906A-9A-8	FRONTIER COMMUNICATIONS TERM LOAN A		03/31/2014	SCHEDULED REDEMPTION		138,889	138,889	138,337	138,194	125	569		694		138,889				692	10/14/2016	3FE
30283F-AA-9	FWCT-2 ESCROW CORP		03/06/2014	EXCHANGE		1,000,000	1,000,000	1,000,000							1,000,000				5,552	08/01/2021	3FE
30283F-AB-7	FWCT-2 ESCROW CORP		03/06/2014	EXCHANGE		11,590,755	11,250,000	11,593,750			(2,996)		(2,996)		11,590,755				83,789	02/01/2022	4FE
363206-AA-1	GALE_07-3A CDO - CF - LOANS	E	01/21/2014	SCHEDULED REDEMPTION		284,082	284,082	279,110	279,545		4,537		4,537		284,082				350	04/19/2021	1FE
365556-AK-5	GARDNER DENVER INC. INIT DOLL TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		10,000	10,000	9,952	9,952		48		48		10,000				106	07/30/2020	4FE
369550-AV-0	GENERAL DYNAMICS CORP		01/10/2014	JPMORGAN CHASE & CO.		24,447,000	25,000,000	24,844,000	24,879,019		1,190		1,190		24,880,209		(433,209)	(433,209)	41,667	11/15/2017	1FE
36962G-6M-1	GENERAL ELEC CAP CORP		01/06/2014	BNP CAPITAL MARKETS		15,116,550	15,000,000	14,985,000	14,990,217		111		111		14,990,328		126,222	126,222	11,667	12/11/2015	1FE
369604-BH-5	GENERAL ELECTRIC CO		03/26/2014	Various		14,994,850	15,000,000	14,863,350			68		68		14,863,418		131,432	131,432	21,250	03/11/2044	1FE
37045X-AD-8	GENERAL MOTORS FINANCIAL CO INC		02/07/2014	EXCHANGE		18,188,699	17,000,000	18,215,000	7,428,750	65,185	(22,737)		42,449		18,188,699				385,806	08/15/2017	3FE
37048@-AB-0	GENERAL PARTS (INT'L GROUP) SER. B SR NT		01/02/2014	PRINCIPAL PAYDOWN		1,650,000	1,650,000	1,650,000	1,641,266		15		15		1,641,281		8,719	8,719	158,284	11/01/2016	3FE
36159R-AH-6	GEO GROUP INC		02/07/2014	EXCHANGE		3,000,000	3,000,000	3,000,000	2,977,500	22,500			22,500		3,000,000				60,708	01/15/2022	4FE
37427U-AF-7	GETTY IMAGES INC NEW INITIAL TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		18,731	18,731	18,691	17,452	1,239	40		1,279		18,731				222	10/18/2019	4FE
375558-AW-3	GILEAD SCIENCES INC		03/05/2014	Various		10,029,850	10,000,000	9,983,900			11		11		9,983,911		45,939	45,939	3,083	04/01/2024	1
375558-AX-1	GILEAD SCIENCES INC		03/05/2014	Various		10,104,000	10,000,000	9,980,600			1		1		9,980,601		123,399	123,399	2,000	04/01/2044	1
361841-AE-9	GLP CAPITAL LP		03/31/2014	WELLS FARGO		309,000	300,000	300,000	294,750	5,250			5,250		300,000		9,000	9,000	6,764	11/01/2023	3FE
38376G-Z2-9	GNMA_11-96 CMBS		03/01/2014	SCHEDULED REDEMPTION		62,963	62,963	64,103	63,422		(459)		(459)		62,963				265	11/16/2036	1FE
05069M-30-6	GOLDMAN SACHS - RITS 2006-7 ABS		02/07/2014	CALLED @ 0.00000001			500,000	4,154												06/08/2026	3FE
38141G-VK-7	GOLDMAN SACHS GROUP INC		02/14/2014	GOLDMAN, SACHS & CO.		40,549,200	40,000,000	40,000,000	40,000,000						40,000,000		549,200	549,200	180,285	04/30/2018	1FE
38141G-VM-3	GOLDMAN SACHS GROUP INC		02/27/2014	Various		10,009,400	10,000,000	9,969,800			7		7		9,969,807		39,593	39,593	1,111	03/03/2024	1FE
38145X-AA-1	GOLDMAN SACHS GROUP INC/THE		01/30/2014	Various		19,994,222	20,000,000	19,936,800			61		61		19,936,861		57,360	57,360	2,709	01/31/2019	1FE
39248T-AA-4	GREEKTOWN HOLDINGS LLC		03/05/2014	JEFFERIES & COMPANY, INC.		1,652,000	1,600,000	1,600,000							1,600,000		52,000	52,000		03/15/2019	4FE
398433-AG-7	GRIFFON CORP		03/26/2014	Various		6,356,250	6,400,000	6,393,000			67		67		6,393,067		(36,817)	(36,817)	26,221	03/01/2022	4FE
39843Q-AL-5	GRIFOLS INC. NEW US TLB EXTENDED	R	02/27/2014	SCHEDULED REDEMPTION		4,669,244	4,669,244	4,707,826	1,688,175	3,450	(3,694)		(244)		4,669,244				11,851	06/01/2017	3FE
398435-AA-5	GRIFOLS WORLDWIDE OPERATIONS LTD	F	03/13/2014	JEFFERIES & COMPANY, INC.		612,750	600,000	600,000							600,000		12,750	12,750	525	04/01/2022	4FE
39926L-AF-9	GROSVENOR CAPITAL MGMT TERM LOAN B		03/31/2014	SCHEDULED REDEMPTION		12,500	12,500	12,461			39		39		12,500				40	01/02/2021	3FE
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A RMBS		03/01/2014	SCHEDULED REDEMPTION		20,481	20,481	21,380	20,920		(439)		(439)		20,481				355	09/19/2027	1FM
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A		03/01/2014	SCHEDULED REDEMPTION		8,423	8,423	8,825	8,601		(179)		(179)		8,423				119	09/19/2027	1FM
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A		03/01/2014	SCHEDULED REDEMPTION		14,548	14,548	14,609	14,848		(300)		(300)		14,548				258	05/19/2027	1FM
36228F-CG-9	GSMPS 99-2 A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		29,686	29,686	30,521	30,060		(373)		(373)		29,686				527	09/19/2027	1FM
362631-AB-9	GSR 2006-OA1 2A1 RMBS		03/25/2014	SCHEDULED REDEMPTION		234,770	234,770	149,569	184,016		50,754		50,754		234,770				181	08/25/2046	1FM
362341-S3-4	GSRMLT_05-9FA RMBS		03/26/2014	Various		16,045,736	15,729,285	16,043,870			8,876		8,876		16,052,746		(7,010)	(7,010)	156,541	01/25/2036	1AM
40166K-AB-7	GUGGENHEIM PRTNRS LLC INIT TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		5,000	5,000	4,989	4,988		12		12		5,000				5	07/22/2020	3FE
40256V-AA-6	GULFS_07-1A CDO - CF - LOANS	E	03/17/2014	SCHEDULED REDEMPTION		2,655,488	2,655,488	2,600,387	2,600,260		55,229		55,229		2,655,488				3,449	06/17/2021	1FE
68371Y-AF-0	GXS GROUP (OPEN TEXT) TL	A	03/31/2014	SCHEDULED REDEMPTION		10,000	10,000	9,950			50		50		10,000				47	01/16/2021	3FE
44890P-AC-9	HALST_13-B ABS		02/18/2014	NOMURA SECURITIES INTERNATIONAL INC		6,037,500	6,000,000	6,027,422	6,026,779		(2,316)		(2,316)		6,024,463		13,037	13,037	11,433	10/17/2016	1FE
412698-AB-8	HARLAND CLARKE HOLDINGS CORP		02/21/2014	EXCHANGE		6,600,000	6,600,000	6,600,000							6,600,000				28,829	03/01/2021	5FE
41283Y-AC-1	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		02/18/2014	DEUTSCHE BANK AG		11,009,883	11,000,000	10,999,969	10,999,978		2		2		10,999,979		9,903	9,903	13,903	07/16/2018	1FE
41283Y-AD-9	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		03/12/2014	MORGAN STANLEY		14,093,391	14,100,000	14,096,310	14,096,927		195		195		14,097,121		(3,731)	(3,731)	31,349	07/15/2019	1FE
43813C-AC-4	HAROT_12-4 ABS		02/11/2014	JPMORGAN CHASE & CO.		8,614,412	8,605,000	8,614,412	8,614,387		(1,168)		(1,168)		8,613,219		1,193	1,193	7,458	08/18/2016	1FE
43814F-AD-4	HAROT_2013-4 ABS		03/18/2014	MORGAN STANLEY		30,804,820	30,728,000	30,796,873	30,795,391		(5,085)		(5,085)		30,790,306		14,514	14,514	82,556	02/18/2020	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)
448900-AB-9	HART_13-C ABS		01/24/2014	WELLS FARGO		7,593,889	7,585,000	7,595,666	7,595,628		(1,062)		(1,062)		7,594,567		(678)	(678)	5,284	06/15/2016	1FE
404121-AE-5	HCA INC		02/19/2014	BANK OF AMERICA/MERRILL LYNCH		5,412,500	5,000,000	5,000,000	5,000,000						5,000,000		412,500	412,500	129,740	03/15/2022	3FE
40414L-AK-5	HCP INC		02/13/2014	Various		12,053,640	12,000,000	11,944,440							11,944,440		109,200	109,200		03/01/2024	1
42218B-AJ-4	HEALTH MGMT ASSOCIATES INC NEW TLB		01/27/2014	SCHEDULED REDEMPTION		6,979,216	6,979,216	7,038,886	6,974,261	64,748	(59,792)		4,955		6,979,216				18,320	11/16/2018	3FE
40419V-AJ-1	HEINZ (HJ) CO TLB-2		03/31/2014	SCHEDULED REDEMPTION		187,500	187,500	188,417	188,324	95	(919)		(824)		187,500				1,641	06/05/2020	3FE
427093-AJ-8	HERCULES OFFSHORE INC		03/13/2014	Various		2,410,000	2,400,000	2,400,000							2,400,000		10,000	10,000		04/01/2022	1
42804V-AM-3	HERTZ CORP B-1 TL		03/31/2014	SCHEDULED REDEMPTION		33,750	33,750	33,776	33,709	66	(25)		41		33,750				316	03/11/2018	3FE
428236-BZ-5	HEWLETT-PACKARD CO		01/27/2014	GOLDMAN, SACHS & CO.		10,020,000	10,000,000	10,000,000							10,000,000		20,000	20,000	5,252	01/14/2019	2FE
43289D-AC-7	HILTON WORLDWIDE INC INITAL TL		03/31/2014	SCHEDULED REDEMPTION		370,175	370,175	368,037	157,115		(147)		(147)		370,175				1,343	10/25/2020	3FE
43739E-AJ-6	HMBT 2004-2 A1 RMBS		03/25/2014	SCHEDULED REDEMPTION		39,203	39,203	39,264	39,249		(46)		(46)		39,203				73	12/25/2034	1FM
43739E-BK-2	HMBT 2005-3 A2 RMBS		03/25/2014	SCHEDULED REDEMPTION		40,355	40,355	28,343	32,287		8,068		8,068		40,355				42	07/25/2035	1FM
43739E-BS-5	HMBT 2005-4 A1 RMBS		03/25/2014	SCHEDULED REDEMPTION		183,062	183,062	141,530	146,367		36,696		36,696		183,062				171	10/25/2035	1FM
43739E-CB-1	HMBT 2005-5 A1 RMBS		03/25/2014	SCHEDULED REDEMPTION		216,506	216,506	135,676	138,747		77,759		77,759		216,506				197	11/26/2038	1FM
43644A-AU-3	HOLOGIC, INC. TRANCHE B 2014 - TL		01/31/2014	SCHEDULED REDEMPTION		7,642	7,642	7,676	7,649	27	(34)		(7)		7,642				56	08/01/2019	3FE
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		03/01/2014	SCHEDULED REDEMPTION		47,806	47,806	39,794	38,970		8,836		8,836		47,806				319	12/01/2015	4
43814C-AD-1	HONDA AUTO RECEIVABLES OWNER T ABS		02/19/2014	WELLS FARGO		9,270,551	9,272,000	9,251,718	9,256,911		1,031		1,031		9,257,942		12,610	12,610	10,220	03/21/2019	1FE
44106M-AS-1	HOSPITALITY PROPERTIES TRUST		03/26/2014	Various		9,933,600	10,000,000	9,968,300			66		66		9,968,366		(34,766)	(34,766)	12,271	03/15/2024	2Z
44108E-BA-5	HOST MARRIOTT LP		02/10/2014	CALLED @ 101.12500000		467,000	467,000	478,675	468,887		(490)		(490)		468,396		(1,396)	(1,396)	11,296	06/01/2016	2FE
404280-AP-4	HSBC HOLDINGS PLC	F	03/07/2014	Various		7,433,300	7,500,000	7,450,500							7,450,500		(17,200)	(17,200)		03/14/2024	1Z
404280-AQ-2	HSBC HOLDINGS PLC	F	03/07/2014	Various		7,465,398	7,500,000	7,418,400							7,418,400		46,998	46,998		03/14/2044	1
448055-AK-9	HUSKY ENERGY INC	A	03/13/2014	Various		6,025,440	6,000,000	5,987,460			3		3		5,987,463		37,977	37,977	667	04/15/2024	1
44921S-AG-7	HYUNDAI AUTO LEASE SECURITIZAT ABS		02/21/2014	CREDIT SUISSE		21,055,781	21,000,000	20,997,593	20,998,425		156		156		20,998,580		57,201	57,201	31,891	10/17/2016	1FE
44890L-AD-6	HYUNDAI AUTO RECEIVABLES TRUST ABS		03/18/2014	WELLS FARGO		28,035,000	28,000,000	27,991,071	27,992,386		574		574		27,992,960		42,040	42,040	75,414	02/15/2019	1FE
44923Q-AF-1	HYUNDAI CAPITAL AMERICA		02/04/2014	CANTOR FITZGERALD		20,294,400	20,000,000	19,988,400	19,989,889		378		378		19,990,267		304,133	304,133	185,417	08/09/2016	2FE
44919P-AD-4	IAC/INTERACTIVECORP		03/14/2014	EXCHANGE		2,300,000	2,300,000	2,300,000	2,300,000						2,300,000				37,064	11/30/2018	3FE
459200-GU-9	IBM CORP		02/20/2014	HSBC SECURITIES, INC.		13,362,960	13,000,000	13,004,570	13,014,563		(1,135)		(1,135)		13,013,428		349,532	349,532	166,111	01/05/2016	1FE
459200-GX-3	IBM CORP		01/21/2014	BARCLAYS		20,572,000	20,000,000	19,885,600	19,940,000		1,455		1,455		19,941,455		630,545	630,545	197,167	07/22/2016	1FE
451102-AX-5	ICAHN ENTERPRISES LP		01/15/2014	CREDIT SUISSE		1,378,000	1,325,000	1,325,000							1,325,000		53,000	53,000	36,438	08/01/2020	3FE
451102-AZ-0	ICAHN ENTERPRISES LP		03/12/2014	Various		37,626,713	37,115,000	37,115,000							37,115,000		511,713	511,713	49,666	03/15/2019	3FE
451102-BD-8	ICAHN ENTERPRISES LP		01/22/2014	JEFFERIES & COMPANY, INC.		1,507,500	1,500,000	1,500,000							1,500,000		7,500	7,500		02/01/2022	3FE
451102-AD-9	ICAHN ENTERPRISES/FIN		01/21/2014	TENDER OFFER		3,322,463	3,350,000	3,333,718	3,342,135		139		139		3,342,274		(19,811)	(19,811)	234,640	01/15/2016	3FE
451102-AH-0	ICAHN ENTERPRISES/FIN		01/21/2014	TENDER OFFER		29,296,688	28,935,000	30,029,692	29,627,059	13,461	(26,603)		(13,142)		29,613,917		(317,229)	(317,229)	2,064,030	01/15/2018	3FE
451102-AV-9	ICAHN ENTERPRISES/FIN		01/15/2014	EXCHANGE		1,325,000	1,325,000	1,325,000	1,325,000						1,325,000				36,217	08/01/2020	3FE
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		01/01/2014	SCHEDULED REDEMPTION		125,000	125,000	124,283	124,630	125	245		370		125,000				938	01/01/2015	4
45256#-AA-0	IMPACT CIL PARENT CMBS		03/11/2014	Various		82,937	82,937	82,916	90,599		20		20		82,937				(132,381)	10/25/2056	2AM
45257@-AA-1	IMPACT COMMERC OPPRT LLC SER 2006-1 ABS		01/15/2014	SCHEDULED REDEMPTION		939,239	939,239	939,239	925,244	13,995			13,995		939,239				15,418	10/30/2014	5
45255@-AD-7	IMPACT COMMUNITY CAPITAL SR NTS, DUE 203		12/25/2013	DIRECT			13,975	13,975	13,975		84		84		14,059		(14,059)	(14,059)	33	07/25/2031	4
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		03/01/2014	SCHEDULED REDEMPTION		65,701	65,701	67,536	66,880		(1,179)		(1,179)		65,701				857	07/25/2031	1FE
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 ABS		01/15/2014	SCHEDULED REDEMPTION		2,228	2,228	2,329	2,009	318	(99)		219		2,228				34	01/31/2029	5
44969C-AM-2	IMS HEALTH INC TRANCHE B-1 DOLLAR TL		03/17/2014	Various		7,443,643	7,427,591	7,443,967	7,431,420	13,116	(881)		12,235		7,443,655		(12)	(12)	80,406	09/01/2017	3FE
45672J-AB-6	INEOS US FINANCE NEW 2018 TL		03/31/2014	SCHEDULED REDEMPTION		4,976	4,976	4,976	4,976						4,976				16	05/04/2018	4FE
52078D-AF-6	INFOR US INC TRANCH B-2 TL (LAWSON)		01/02/2014	EXCHANGE		8,266,759	8,243,759	8,266,766	8,229,562	37,223	(13)		37,210		8,266,772		(13)	(13)	2,404	04/05/2018	4FE
45672L-AB-1	INFOR US INC TRANCHE B-3 TL (LAWSON)		03/31/2014	SCHEDULED REDEMPTION		27,755	27,755	27,800	15,103	44	(44)				27,755				254	06/03/2020	4FE
52078D-AG-4	INFOR US INC TRANCHE B-5 TL (LAWSON)		03/31/2014	SCHEDULED REDEMPTION		23,109	23,109	23,142			82,405		82,405		23,109				83,380	06/03/2020	4FE
457030-AJ-3	INGLES MARKET INC		02/07/2014	BARCLAYS		1,719,375	1,750,000	1,750,000	1,715,000	35,000			35,000		1,750,000		(30,625)	(30,625)	15,932	06/15/2023	4FE
458140-AH-3	INTEL CORP		01/21/2014	WELLS FARGO		18,505,260	18,000,000	17,972,460	17,984,618		348		348		17,984,966		520,294	520,294	110,175	10/01/2016	1FE
458140-AL-4	INTEL CORP		01/10/2014	BANK OF AMERICA/MERRILL LYNCH		21,859,860	22,000,000	21,976,680	21,981,461		178		178		21,981,639		(121,779)	(121,779)	24,750	12/15/2017	1FE
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CO		02/06/2014	Various		10,004,200	10,000,000	9,979,200							9,979,200		25,000	25,000		02/12/2024	1FE
46115H-AN-7	INTESA SANPAOLO SPA	F	02/26/2014	Various		19,994,833	20,000,000	19,927,200			2,227		2,227		19,929,427		65,405	65,405	44,944	01/13/2017	2FE
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2014	SCHEDULED REDEMPTION		229,936	229,936	229,936	229,101	835			835		229,936				7,140	01/02/2020	3
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2014	SCHEDULED REDEMPTION		226,261	226,261	226,261	225,439	822			822		226,261				7,025	01/02/2020	3
47215D-AG-8	JAZZ PHARMA TRANCHE 2 TL		03/31/2014	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500					06/12/2018	3FE
445658-CD-7	JB HUNT TRANSPORT SERVICES INC		03/04/2014	JPMORGAN CHASE & CO.		10,009,000	10,000,000	9,990,000			2		2		9,990,002		18,998	18,998	1,069	03/15/2024	1
46611V-AP-0	JBS USA LLC TLB		03/31/2014	SCHEDULED REDEMPTION		56,250	56,250	56,279	49,818	219	(30)		190		56,250				91,049	09/18/2020	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)
47232M-AB-8	JEFFERIES FINANCE LLC		03/26/2014	STERNE AGEE CLEARING INC.		202,000	200,000	200,000							200,000		2,000	2,000		04/15/2022	4FE
478160-AQ-7	JOHNSON & JOHNSON		03/03/2014	Various		49,993,244	43,310,000	51,378,173	48,769,850		(207,097)		(207,097)		48,562,753		1,430,491	1,430,491	1,212,569	08/15/2017	1FE
478160-AU-8	JOHNSON & JOHNSON		02/18/2014	GOLDMAN, SACHS & CO.		5,791,550	5,000,000	5,642,750	5,415,566		(11,887)		(11,887)		5,403,679		387,871	387,871	154,500	07/15/2018	1FE
48019T-AA-2	JONES ENERGY HOLDINDS LLC/ FINANCE		03/31/2014	JEFFERIES & COMPANY, INC.		1,018,750	1,000,000	1,000,000							1,000,000		18,750	18,750	375	04/01/2022	4FE
46629Q-AG-1	JPMAC 2006-CH2, AF6 RMBS		03/01/2014	SCHEDULED REDEMPTION		239,160	239,160	195,843	184,665		54,495		54,495		239,160				2,137	07/25/2042	1FM
46629Q-AH-9	JPMAC 2006-CH2, MF1 RMBS		03/25/2014	Various			274,716	31,896												10/25/2036	1FM
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		03/01/2014	SCHEDULED REDEMPTION		17,246	17,246	12,680	11,088		6,158		6,158		17,246				220	12/25/2050	1FM
46630M-AG-7	JPMAC 2007-CH2 AF6 RMBS		03/01/2014	SCHEDULED REDEMPTION		49,783	49,783	40,791	38,090		11,693		11,693		49,783				585	06/25/2042	1FM
46630P-AP-0	JPMMT 07A2 3A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		10,231	10,924	10,552	8,433		1,798		1,798		10,231				71	04/25/2037	1FM
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		03/01/2014	SCHEDULED REDEMPTION		540,166	591,351	390,883	391,428		148,739		148,739		540,166				3,327	08/25/2036	1FM
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		03/01/2014	SCHEDULED REDEMPTION		60,870	60,870	48,782	43,235		17,636		17,636		60,870				500	04/25/2037	1FM
48126E-AA-5	JPMORGAN CHASE & CO		01/10/2014	BARCLAYS		10,163,900	10,000,000	9,982,100	9,986,819		136		136		9,986,955		176,945	176,945	83,333	08/15/2017	1FE
466247-YH-0	JPMT 2005-A8 1A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		220,648	220,648	192,472	181,424		39,223		39,223		220,648				2,561	11/25/2035	1FM
48203R-AG-9	JUNIPER NETWORKS INC		02/27/2014	GOLDMAN, SACHS & CO.		3,514,560	3,500,000	3,494,645							3,494,645		19,915	19,915		03/15/2024	1
485260-BH-5	KANSAS GAS & ELECTRIC		03/29/2014	SCHEDULED REDEMPTION		697,871	697,871	759,807	730,479		(32,608)		(32,608)		697,871					03/29/2021	1FE
48562R-AC-3	KAR AUCTION SERVICES INC NEW TL B		03/11/2014	EXCHANGE		9,696,270	9,629,176	9,700,175	9,665,285	34,878	(3,840)		31,038		9,696,323		(53)	(53)	69,586	05/19/2017	3FE
48601T-AA-6	KATONAH 7 A1 CDO - CF - LOANS	E	02/18/2014	SCHEDULED REDEMPTION		505,535	505,535	456,245	485,783		19,752		19,752		505,535				668	11/15/2017	1FE
48601T-AB-4	KATONAH 7 A2 CDO - CF - LOANS	E	02/18/2014	SCHEDULED REDEMPTION		505,535	505,535	456,197	485,959		19,576		19,576		505,535				668	11/15/2017	1FE
48853U-AS-9	KENAN ADVANTAGE GROUP TRANCHE D		03/31/2014	SCHEDULED REDEMPTION		2,657	2,657	2,653			3		3		2,657				20	06/11/2016	3FE
489399-AG-0	KENNEDY WILSON INC		03/20/2014	CANTOR FITZGERALD		1,300,000	1,300,000	1,287,884							1,287,884		12,116	12,116		04/01/2024	4FE
49327M-2E-3	KEYBANK NA		01/23/2014	KEYCORP		30,078,700	30,000,000	30,000,000	30,000,000						30,000,000		78,700	78,700	38,147	11/25/2016	1FE
49327M-2J-2	KEYBANK NA		01/07/2014	MORGAN STANLEY		7,989,360	8,000,000	7,993,920	7,994,114		50		50		7,994,164		(4,804)	(4,804)	10,756	11/25/2016	1FE
493268-BY-1	KEYCORP STUDENT LOAN TRUST ABS		01/27/2014	SCHEDULED REDEMPTION		1,582,224	1,582,224	1,474,436	1,504,330		77,894		77,894		1,582,224				2,152	10/28/2041	1FE
49327H-AF-2	KEYCORP STUDENT LOAN TRUST ABS		03/27/2014	SCHEDULED REDEMPTION		496,213	496,213	436,668	467,402		28,811		28,811		496,213				542	06/27/2029	1FE
500630-BQ-0	KOREA DEVELOPMENT BANK	F	01/23/2014	MATURED		10,000,000	10,000,000	10,678,800	10,010,133		(10,133)		(10,133)		10,000,000				400,000	01/23/2014	1FE
501044-CX-7	KROGER CO		02/10/2014	DEUTSCHE BANK AG		12,075,720	12,000,000	11,970,600	11,970,682		433		433		11,971,115		104,605	104,605	55,000	01/15/2021	2FE
51783Q-AL-2	LAS VEGAS SANDS LLC TLB		03/31/2014	SCHEDULED REDEMPTION		37,500	37,500	37,400			100		100		37,500				147	12/19/2020	3FE
521865-AR-6	LEAR CORP		03/20/2014	CALLED @ 103.93800000		917,000	917,000	963,996	960,558	2,377	(10,070)		(7,693)		952,864		(35,864)	(35,864)	73,221	03/15/2018	3FE
521865-AS-4	LEAR CORP		03/26/2014	CALLED @ 103.00000000		188,000	188,000	210,560	201,676		(1,149)		(1,149)		200,527		(12,527)	(12,527)	13,744	03/15/2020	3FE
523768-AF-6	LEE ENTERPRISES INC		03/21/2014	STERNE AGEE CLEARING INC.		875,500	850,000	850,000							850,000		25,500	25,500		03/15/2022	1
536022-AH-9	LINN ENERGY LLC/FIN CORP		08/09/2013	Various															1,944	11/01/2019	4FE
53803H-AG-5	LIVE NATION ENTERTAINMENT INC TLB-1		03/31/2014	SCHEDULED REDEMPTION		25,000	25,000	25,160	25,073	87	(160)		(73)		25,000				219	08/17/2020	3FE
52520M-DR-1	LMT 2005-3 1A5 RMBS		03/01/2014	SCHEDULED REDEMPTION		177,604	208,062	179,944	175,046	999	1,559		2,557		177,604				2,691	01/25/2036	2FM
52522Q-AP-7	LMT 2007-10 3A3 RMBS		01/25/2014	DIRECT			1,026,018	340,352											1,525	12/25/2037	1FM
50212X-AR-7	LPL HOLDINGS INC INCREMENTAL TLB		03/31/2014	SCHEDULED REDEMPTION		5,000	5,000	5,000	4,990	10			10		5,000					03/29/2019	3FE
50247V-AC-3	LYB INTERNATIONAL FINANCE BV	F	03/03/2014	Various		7,965,020	8,000,000	7,906,480			22		22		7,906,502		58,518	58,518	4,179	03/15/2044	2FE
563571-AG-3	MANITOWOC COMPANY INC		02/15/2014	CALLED @ 104.75000000		6,517,000	6,517,000	7,065,455	6,764,943		(14,286)		(14,286)		6,750,657		(233,657)	(233,657)	619,115	02/15/2018	4FE
563571-AJ-7	MANITOWOC COMPANY INC		02/28/2014	BARCLAYS		1,060,000	1,000,000	1,000,000	1,000,000						1,000,000		60,000	60,000	22,847	10/15/2022	4FE
565849-AJ-5	MARATHON OIL CORP		01/07/2014	WELLS FARGO		35,092,050	35,000,000	34,995,800	34,997,425		35		35		34,997,460		94,590	94,590	60,375	11/01/2015	2FE
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T ABS		03/20/2014	SCHEDULED REDEMPTION		769,206	769,206	780,292	780,477		(11,270)		(11,270)		769,206				6,076	10/20/2032	1FE
57629W-BK-5	MASSMUTUAL GLOBAL FUNDIN ABS		01/06/2014	MORGAN STANLEY		5,037,000	5,000,000	4,984,100	4,998,722		93		93		4,998,815		38,185	38,185	31,146	04/21/2014	1FE
581557-BC-8	MCKESSON CORP		03/06/2014	Various		6,978,765	7,000,000	7,000,000							7,000,000		(21,235)	(21,235)	949	03/15/2044	2FE
581557-BE-4	MCKESSON CORP		03/06/2014	Various		29,959,850	30,000,000	30,000,000							30,000,000		(40,150)	(40,150)	1,582	03/15/2024	2FE
58404J-AK-4	MEDASSETS INC TERM B LOAN		03/31/2014	SCHEDULED REDEMPTION		53,750	53,750	53,465	53,439		311		311		53,750				538	12/13/2019	3FE
552662-AP-3	MEDIACOM BROADBAND TRANCHE H TL		03/31/2014	SCHEDULED REDEMPTION		56,431	56,431	56,386	43,483	387	45		433		56,431				432	01/29/2021	3FE
58446H-AH-5	MEDIACOM LLC GROUP TERM C		03/31/2014	SCHEDULED REDEMPTION		1,463,107	1,463,107	1,466,189	1,453,509	12,864	(3,266)		9,598		1,463,107				308	01/31/2015	3FE
585055-AR-7	MEDTRONIC INC		01/06/2014	BANK OF NEW YORK		10,313,000	10,000,000	9,999,100	9,999,771		4		4		9,999,775		313,225	313,225	95,000	03/15/2015	1FE
585055-BD-7	MEDTRONIC INC		02/21/2014	Various		5,003,850	5,000,000	4,966,900							4,966,900		36,950	36,950		03/15/2044	1
58768V-AD-3	MERCEDES-BENZ AUTO LEASE TRUST ABS		02/18/2014	DEUTSCHE BANK AG		12,024,375	12,000,000	11,997,881	11,998,646		168		168		11,998,814		25,561	25,561	16,800	12/17/2018	1FE
58933Y-AH-8	MERCK & CO INC		01/23/2014	MORGAN STANLEY		25,066,250	25,000,000	25,000,000	25,000,000						25,000,000		66,250	66,250	29,507	05/18/2018	1FE
59001K-AD-2	MERITOR INC		02/10/2014	JPMORGAN CHASE & CO.		503,750	500,000	500,000							500,000		3,750	3,750		02/15/2024	1
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		01/17/2014	CALLED @ 0.00000000			2,600,000	5,228												05/30/2027	1AM
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		03/07/2014	Various		286	1,800,000	5,329									286	286		05/22/2027	1AM
05070C-30-5	MERRILL LYNCH - RITS 2007-3 2007-3 ABS		01/17/2014	CALLED @ 0.00000000			7,950,000	22,754												05/29/2027	1AM
05070D-30-3	MERRILL LYNCH - RITS 2007-4 2007-4 ABS		03/01/2014	DISTRIBUTION		38											38	38		06/01/2027	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)
591709-AM-2	METROPCS WIRELESS INC		02/11/2014	EXCHANGE		1,860,914	1,850,000	1,862,500	1,861,115		(201)		(201)		1,860,914				41,753	04/01/2021	3FE
591709-AP-5	METROPCS WIRELESS INC		02/11/2014	EXCHANGE		6,590,314	6,500,000	6,597,500	6,591,425		(1,110)		(1,110)		6,590,314				155,503	04/01/2023	3FE
55301H-AM-4	MGM RESORTS INTERNATIONAL TERM A LOAN		03/31/2014	SCHEDULED REDEMPTION		25,000	25,000	24,891	24,880	13	107		120		25,000				182	12/20/2017	3FE
55301H-AN-2	MGM RESORTS INTERNATIONAL TERM B LOAN		03/31/2014	SCHEDULED REDEMPTION		13,807	13,807	13,780	6,223		27		27		13,807				31,362	12/20/2019	3FE
61913P-AZ-5	MHL 2005-4 A1 RMBS		03/25/2014	SCHEDULED REDEMPTION		99,213	99,213	63,246	64,325		34,887		34,887		99,213				94	10/25/2035	1FM
61915R-CK-0	MHL 2006-1 2A1B RMBS		03/25/2014	SCHEDULED REDEMPTION		42,500	110,181	15,790	17,968		24,532		24,532		42,500				93	04/25/2036	1FM
594088-AJ-5	MICHAELS STORES INC TERM LOAN B		01/31/2014	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				48	01/28/2020	3FE
595112-AZ-6	MICRON TECHNOLOGY INC		02/10/2014	MORGAN STANLEY		817,000	800,000	800,000							800,000		17,000	17,000	392	02/15/2022	3Z
60467P-AJ-3	MIRANT AMERICAS GENR INC		01/17/2014	OPPENHEIMER & CO., INC.		1,455,000	1,500,000	1,312,500	1,327,167		221		221		1,327,388		127,612	127,612	31,177	05/01/2031	4FE
60662W-AJ-1	MITCHELL INTERNATIONAL INC TL		03/31/2014	SCHEDULED REDEMPTION		3,750	3,750	3,732	3,732		18		18		3,750				42	10/12/2020	4FE
60688U-AB-2	MIZUHO FINANCIAL GROUP (CAYMAN) 3	F	03/21/2014	Various		10,040,000	10,000,000	9,975,400							9,975,400		64,600	64,600		03/27/2024	1
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		184,374	184,374	154,245	146,005		38,369		38,369		184,374				1,827	09/25/2035	1FM
609207-AC-9	MONDELEZ INTERNATIONAL INC		01/17/2014	Various		19,995,700	20,000,000	20,000,000							20,000,000		(4,300)	(4,300)	2,979	02/01/2019	2FE
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		10,000	10,000	10,046	10,042	4	(46)		(42)		10,000				106	03/28/2020	4FE
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS		03/01/2014	SCHEDULED REDEMPTION		136,696	136,696	89,708	89,196		47,500		47,500		136,696				1,043	05/25/2052	1FM
61748H-EF-4	MSM 2004-8AR 4A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		179,262	179,262	125,036	127,539		51,724		51,724		179,262				1,059	08/25/2053	1FM
61750Y-AA-7	MSM 2006-15XS A1 RMBS		03/25/2014	SCHEDULED REDEMPTION		3,727	3,727	788	1,052		2,674		2,674		3,727				2	02/26/2052	1FM
61751J-AF-8	MSM 2007-6XS 2A1S RMBS		03/25/2014	SCHEDULED REDEMPTION		231,931	231,931	151,202	181,982		49,949		49,949		231,931				132	02/25/2047	1FM
553331-AA-7	MULTIPLAN INC		03/19/2014	STERNE AGEE CLEARING INC.		950,438	925,000	925,000							925,000		25,438	25,438		04/01/2022	1
571628-AA-4	MVCOT 2007-1A A ABS		03/01/2014	SCHEDULED REDEMPTION		2,098,131	2,098,131	2,098,080	2,098,116		14		14		2,098,131				27,881	05/20/2029	1FE
628530-AZ-0	MYLAN INC		03/05/2014	EXCHANGE		18,988,985	19,000,000	18,985,750	18,988,152		834		834		18,988,985				67,450	06/24/2016	2FE
628530-BA-4	MYLAN INC		03/05/2014	EXCHANGE		19,963,692	20,000,000	19,958,200	19,962,273		1,419		1,419		19,963,692				102,556	06/24/2018	2FE
628530-BE-6	MYLAN INC		01/10/2014	JPMORGAN CHASE & CO.		15,004,200	15,000,000	14,991,150	14,991,408		113		113		14,991,521		12,679	12,679	25,875	11/29/2016	2FE
65477M-AB-4	NART_13-C ABS		01/24/2014	WELLS FARGO		15,649,389	15,650,000	15,650,000	15,650,000						15,650,000		(611)	(611)	8,347	06/15/2016	1FE
63543V-AC-7	NATIONAL COLLEGIATE STUD LOAN TRUST ABS		03/25/2014	SCHEDULED REDEMPTION		1,848,562	1,848,562	1,525,064	1,704,729		143,833		143,833		1,848,562				1,269	10/25/2027	1AM
637071-AL-5	NATIONAL OILWELL VARCO I		01/10/2014	SOCIETE GENERALE		9,889,600	10,000,000	9,990,300	9,992,391		74		74		9,992,465		(102,865)	(102,865)	16,500	12/01/2017	1FE
63946C-AB-4	NBCUNIVERSAL ENTERPRISE		01/08/2014	MIZUHO SECURITIES USA INC.		15,085,950	15,000,000	15,011,250	15,009,581		(71)		(71)		15,009,510		76,440	76,440	34,823	04/15/2018	1FE
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS		03/01/2014	SCHEDULED REDEMPTION		95,282	95,282	74,768	63,386		31,896		31,896		95,282				886	10/25/2042	1FM
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		03/06/2014	Various		8,816	9,691	7,281	7,503	5	2,218		2,223		8,816				93	10/01/2041	6
64015@-AB-3	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		03/06/2014	Various		44,188	43,676	37,437	39,124		5,063		5,063		44,188				536	05/01/2041	6
64015@-AC-1	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		03/06/2014	Various		99,233	144,374	33,109	56,105		43,128		43,128		99,233				2,173	10/01/2050	6
64021S-AC-3	NEIMAN MARCUS GROUP INC OTHER TL		01/31/2014	SCHEDULED REDEMPTION		7,500	7,500	7,463	7,463		37		37		7,500				58	10/25/2020	4FE
64110L-AF-3	NETFLIX INC		02/05/2014	Various		1,874,675	1,870,000	1,870,000							1,870,000		4,675	4,675		03/01/2024	1
64952W-BP-7	NEW YORK LIFE GLOBAL FDG		03/05/2014	MIZUHO SECURITIES USA INC.		2,754,823	2,740,000	2,740,000	2,740,000						2,740,000		14,823	14,823	6,175	05/23/2016	1FE
65409Y-AU-9	NIELSEN FINANCE LLC CLASS D TERM LOAN		02/10/2014	SCHEDULED REDEMPTION		75,321	75,321	74,942	75,040		280		280		75,321				412	02/02/2017	3FE
65409Y-AV-7	NIELSEN FINANCE LLC CLASS E DOLLAR TL		03/31/2014	SCHEDULED REDEMPTION		41,747	41,747	41,230	41,805	118	(176)		(58)		41,747				307	05/01/2016	3FE
654679-AB-5	NISKA GAS STORAGE US/CAN		03/04/2014	OPPENHEIMER & CO., INC.		17,988,750	17,250,000	17,870,625	17,540,576	57,885	(29,023)		28,862		17,569,438		419,312	419,312	721,094	03/15/2018	4FE
65476L-AD-3	NISSAN AUTO LEASE TRUST ABS		02/18/2014	NOMURA SECURITIES INTERNATIONAL INC		12,390,900	12,360,000	12,375,933	12,369,532		(1,270)		(1,270)		12,368,262		22,638	22,638	17,785	09/17/2018	1FE
65476V-AD-1	NISSAN AUTO LEASE TRUST ABS		02/18/2014	NOMURA SECURITIES INTERNATIONAL INC		10,016,797	10,000,000	9,998,634	9,999,003		92		92		9,999,095		17,702	17,702	14,389	10/15/2018	1FE
665772-CF-4	NORTHERN STATES PWR-MINN		01/06/2014	Various		15,299,150	15,000,000	14,970,150	14,990,013		134		134		14,990,147		309,003	309,003	117,000	08/15/2015	1FE
67001B-AN-3	NOVELIS CORPORATION TERM LOAN	I	03/31/2014	SCHEDULED REDEMPTION		25,466	25,466	25,825	25,540	286	(360)		(74)		25,466				92,795	03/10/2017	3FE
629377-BG-6	NRG ENERGY INC		02/10/2014	TENDER OFFER		2,080,000	2,000,000	2,155,000	2,135,000	6,345	(13,399)		(7,054)		2,127,946		(47,946)	(47,946)	85,972	06/15/2019	4FE
629377-BU-5	NRG ENERGY INC		03/26/2014	DEUTSCHE BANK AG		3,097,500	3,000,000	3,120,000			(1,792)		(1,792)		3,118,208		(20,708)	(20,708)	108,208	03/15/2023	4FE
629377-BV-3	NRG ENERGY INC		01/10/2014	BARCLAYS		376,875	375,000	375,000							375,000		1,875	1,875		07/15/2022	4FE
62937N-AT-4	NRG ENERGY INC TL		03/31/2014	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,463	38			38		12,500				86	07/01/2018	3FE
682680-AQ-6	ONEOK INC		02/11/2014	TENDER OFFER		1,160,839	1,218,000	1,217,403	1,217,500		6		6		1,217,505		(56,666)	(56,666)	63,860	02/01/2022	2FE
685049-AA-6	ORANGE LAKE TIMESHARE TRUST ABS		03/10/2014	SCHEDULED REDEMPTION		582,791	582,791	582,757	582,759		32		32		582,791				4,476	03/10/2027	1FE
685049-AB-4	ORANGE LAKE TIMESHARE TRUST ABS		03/10/2014	SCHEDULED REDEMPTION		364,244	364,244	364,174	364,178		66		66		364,244				3,949	03/10/2027	2AM
685218-AB-5	ORANGE SA	F	01/30/2014	BANK OF AMERICA/MERRILL LYNCH		5,077,100	5,000,000	4,981,050							4,981,050		96,050	96,050		02/06/2044	1
688225-AB-7	OSHKOSH CORP		03/10/2014	CALLED @ 104.12500000		10,401,000	10,401,000	11,361,113	10,798,366		(39,037)		(39,037)		10,759,330		(358,330)	(358,330)	879,535	03/01/2017	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)
69121P-DE-0	OWNIT 2006-2, A2B RMBS		03/01/2014	SCHEDULED REDEMPTION		163,001	163,001	134,596	127,047		35,954		35,954		163,001				1,546	01/25/2042	1FM
69138E-AK-5	OXBOW CARBON LLC TLB		03/31/2014	SCHEDULED REDEMPTION		25,000	25,000	24,882	24,883		117		117		25,000				266	07/19/2019	3FE
69371R-L7-9	PACCAR FINANCIAL CORP		01/23/2014	MIZUHO SECURITIES USA INC.		10,053,900	10,000,000	10,000,000	10,000,000						10,000,000		53,900	53,900	12,394	12/06/2018	1FE
694308-HG-5	PACIFIC GAS AND ELECTRIC CO		02/28/2014	MORGAN STANLEY		5,040,250	5,000,000	4,995,050			16		16		4,995,066		45,184	45,184	7,292	02/15/2024	1FE
694308-HH-3	PACIFIC GAS AND ELECTRIC CO		02/19/2014	Various		5,004,251	5,000,000	4,978,650			2		2		4,978,652		25,599	25,599	1,319	02/15/2044	1
69763N-AC-5	PAMCO III 98-1 B2 CDO - CF - LOANS	E	02/03/2014	SCHEDULED REDEMPTION		352,976	352,976	231,527		197,460	155,516		352,976		352,976				1,467	06/30/2014	6*
704549-AK-0	PEABODY ENERGY CORP		01/31/2014	JPMORGAN CHASE & CO.		9,975,281	9,350,000	9,537,500	9,491,255		(2,387)		(2,387)		9,488,867		486,414	486,414	123,888	11/15/2018	3FE
713448-CK-2	PEPSICO INC		02/04/2014	BARCLAYS		15,212,850	15,000,000	14,983,350	14,984,563		292		292		14,984,854		227,996	227,996	175,313	01/07/2019	1FE
71647N-AM-1	PETROBRAS GLOBAL FINANCE BV	F	03/11/2014	Various		5,041,750	5,000,000	4,988,600							4,988,600		53,150	53,150		03/17/2024	1
71647N-AB-5	PETROBRAS GLOBAL FINANCE	F	01/16/2014	BARCLAYS		13,970,065	14,850,000	14,753,772	14,763,417		538		538		14,763,955		(793,891)	(793,891)	288,642	01/15/2019	2FE
71647N-AK-5	PETROBRAS GLOBAL FINANCE BV	F	03/11/2014	CITIGROUP GLOBAL MARKETS		5,008,550	5,000,000	4,958,300							4,958,300		50,250	50,250		03/17/2044	2FE
71656L-AX-9	PETROLEOS MEXICANOS	F	01/16/2014	GOLDMAN, SACHS & CO.		5,005,000	5,000,000	4,972,650							4,972,650		32,350	32,350	3,385	01/18/2024	1
717081-DF-7	PFIZER INC		01/23/2014	MIZUHO SECURITIES USA INC.		4,386,856	4,375,000	4,375,000	4,375,000						4,375,000		11,856	11,856	2,903	06/15/2018	1FE
69336Q-AC-6	PHMMC 2007-4 A3 RMBS		02/01/2014	SCHEDULED REDEMPTION		297,800	297,800	290,307	296,137		1,664		1,664		297,800				3,322	08/15/2037	1FM
71755V-AB-5	PHILADELPHIA ENERGY SOLUTIONS INITIAL TL		03/31/2014	SCHEDULED REDEMPTION		8,750	8,750	8,627	7,664	969	117		1,086		8,750				137	04/04/2018	4FE
718592-AK-4	PHILLIPS-VAN HEUSEN		03/24/2014	CALLED @ 111.27200000		12,575,000	12,575,000	13,503,813	13,076,803		(26,248)		(26,248)		13,050,555		(475,555)	(475,555)	1,749,775	05/15/2020	3FE
73328X-AB-5	PILOT_13-1 ABS		02/18/2014	NOMURA SECURITIES INTERNATIONAL INC		5,004,688	5,000,000	5,003,516	5,003,508		(424)		(424)		5,003,084		1,604	1,604	4,725	01/22/2016	1FE
72346D-AS-2	PINNACLE ENTERTAINMENT INC. TL B2		03/31/2014	SCHEDULED REDEMPTION		8,750	8,750	8,708	8,708		42		42		8,750				54	08/13/2020	3FE
72347N-AL-4	PINNACLE FOODS FINANCE TERM LOAN G		03/31/2014	SCHEDULED REDEMPTION		32,500	32,500	32,423	32,424		76		76		32,500				225	04/29/2020	3FE
72347N-AM-2	PINNACLE FOODS FINANCE TERM LOAN H		03/31/2014	SCHEDULED REDEMPTION		10,000	10,000	10,012	9,981	32	(12)		19		10,000				51	04/29/2020	3FE
724479-AJ-9	PITNEY BOWES INC		03/05/2014	Various		3,980,165	4,000,000	3,966,200							3,966,200		13,965	13,965		03/15/2024	1
73328U-AD-7	PORSCHE FINANCIAL AUTO SECURIT ABS		03/16/2014	SCHEDULED REDEMPTION		1,263,467	1,263,467	1,268,650	1,263,987		(519)		(519)		1,263,467				3,330	12/17/2018	1FE
73358W-RQ-9	PORT AUTH N Y & N J		01/23/2014	BANK OF AMERICA/MERRILL LYNCH		9,114,930	9,000,000	9,000,000							9,000,000		114,930	114,930		08/01/2046	1
737446-AE-4	POST HOLDINGS INC		03/12/2014	GOLDMAN, SACHS & CO.		3,346,875	3,150,000	3,331,125							3,331,125		15,750	15,750	71,466	12/01/2021	1
69352P-AJ-2	PPL CAPITAL FUNDING INC		03/24/2014	Various		4,007,600	4,000,000	3,995,040			3		3		3,995,043		12,557	12,557	7,500	03/15/2044	2FE
69352P-AK-9	PPL CAPITAL FUNDING INC		03/07/2014	BARCLAYS		3,964,400	4,000,000	3,986,880			6		6		3,986,886		(22,486)	(22,486)	878	03/15/2024	1
742718-EE-5	PROCTER & GAMBLE CO		02/24/2014	Various		17,996,190	18,000,000	17,969,580	17,970,502		885		885		17,971,387		24,803	24,803	89,333	11/15/2018	1FE
C7500W-AC-0	PROGRESSIVE WASTE SOLUTIONS TERM B	A	03/31/2014	SCHEDULED REDEMPTION		26,212	26,212	26,401	26,199	203	(189)		13		26,212				77,850	10/24/2019	3FE
69368H-AC-7	PVH CORP. TRANCHE B TL		01/29/2014	SCHEDULED REDEMPTION		341,683	341,683	343,399	343,017	395	(1,729)		(1,334)		341,683				18,197	02/13/2020	3FE
74839X-AB-5	QUIKRETE HOLDINGS INC. TL		03/31/2014	SCHEDULED REDEMPTION		20,000	20,000	20,059	20,029	30	(59)		(29)		20,000				200	09/28/2020	4FE
74922G-AN-4	RALI 2006-QA14 A13 RMBS		03/01/2014	SCHEDULED REDEMPTION		370,716	509,429	486,728	298,755		71,962		71,962		370,716				1,811,691	03/25/2040	1FM
761118-WQ-7	RALI 2006-Q03 A2 RMBS		03/25/2014	SCHEDULED REDEMPTION		67,665	67,665	25,042	24,220		43,445		43,445		67,665				714,957	04/25/2046	1FM
761118-JL-3	RALI_05-QS14 RMBS		03/01/2014	Various		18,029,633	19,562,299	17,948,409			(45,128)		(45,128)		17,903,282		126,352	126,352	104,299	09/25/2035	6FE
759950-FX-1	RAMC 2005-4, A3 RMBS		03/01/2014	SCHEDULED REDEMPTION		256,433	256,433	247,831	230,529	20,739	5,165		25,904		256,433				2,622	02/25/2036	1FM
759950-GV-4	RAMC 2006-1, AF3 RMBS		01/01/2014	SCHEDULED REDEMPTION		5,638	5,638	4,598	3,807	679	1,151		1,831		5,638				53	05/25/2036	1FM
760985-D2-4	RAMP 2003-RS10, MI1 RMBS		01/01/2014	SCHEDULED REDEMPTION		28,835	28,835	28,826	27,886	940	9		948		28,835				265	11/25/2033	1FM
760985-4U-2	RAMP 2004-RZ2 AI6 RMBS		03/01/2014	SCHEDULED REDEMPTION		395,967	395,967	373,757	377,259		18,708		18,708		395,967				175,206	07/25/2034	2FM
76110W-UZ-7	RASC 2003-KS10 MI2 RMBS		03/01/2014	SCHEDULED REDEMPTION		36,552	36,552	36,545	27,298	9,246	7		9,254		36,552				469	01/25/2043	1FM
76110W-VS-2	RASC 2003-KS11, MI2 RMBS		03/01/2014	SCHEDULED REDEMPTION		34,945	34,945	34,937	30,537	4,399	9		4,408		34,945				405	03/25/2041	1FM
758766-AH-2	REGAL ENTERTAINMENT GROUP		02/25/2014	CREDIT SUISSE		759,375	750,000	750,000							750,000		9,375	9,375		03/15/2022	1
75886A-AL-2	REGENCY ENERGY PARTNERS LP		02/05/2014	BANK OF AMERICA/MERRILL LYNCH		2,202,750	2,200,000	2,165,306							2,165,306		37,444	37,444		03/01/2022	3FE
760841-20-5	RESCAP LIQUIDATING TRUST UNITS		02/06/2014	CITIGROUP GLOBAL MARKETS			1,027,426													01/01/9999	6Z
76168J-AK-2	REXNORD LLC TLB		03/31/2014	SCHEDULED REDEMPTION		7,500	7,500	7,429	7,428		72		72		7,500				32	08/21/2020	4FE
76173F-AQ-0	REYNOLDS GROUP HLDG INCREMENTAL US TL		03/31/2014	SCHEDULED REDEMPTION		27,779	27,779	27,972	5,687		(193)		(193)		27,779				132	12/01/2018	4FE
76110V-TA-6	RFMS2 2005-HSA1 AI5 RMBS		03/01/2014	SCHEDULED REDEMPTION		2,013,346	2,013,346	1,375,642	1,002,149		1,011,197		1,011,197		2,013,346				193,062	12/25/2035	1FM
74957V-AM-1	RFMSI 2006-S6 A12 RMBS		03/01/2014	SCHEDULED REDEMPTION		226,879	254,433	235,584	222,989		3,890		3,890		226,879				499,851	12/25/2039	1FM
749581-AH-7	RFMSI 2007-S1 A4 RMBS		03/01/2014	SCHEDULED REDEMPTION		434,154	482,310	348,633	342,799		91,355		91,355		434,154				6,396	09/25/2037	1FM
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		03/01/2014	SCHEDULED REDEMPTION		174,970	194,377	166,179	155,773		19,197		19,197		174,970				2,578	09/25/2037	1FM
76363P-AE-5	RICHLAND CNTY S C ENVIRONMENTA		03/21/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		101,815	100,000	100,000							100,000		1,815	1,815		04/01/2023	2FE
771196-AS-1	ROCHE HLDGS INC	R	03/03/2014	CALLED @ 119.03800000		5,484,000	5,484,000	6,202,706	5,948,993		(13,901)		(13,901)		5,935,092		(451,092)	(451,092)	1,210,392	03/01/2019	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)
77340R-AK-3	ROCKIES EXPRESS PIPELINE		02/24/2014	Various		9,604,850	10,000,000	9,991,100	8,875,000	1,118,873	127		1,119,000		9,994,000		(389,150)	(389,150)	206,250	04/15/2020	3FE
77340R-AP-2	ROCKIES EXPRESS PIPELINE		02/25/2014	RBC DOMINION SECURITIES		2,973,750	3,000,000	2,910,000			436		436		2,910,436		63,314	63,314	21,500	01/15/2019	3FE
77531Q-AM-0	ROGERS COMMUNICATIONS IN	A	03/17/2014	WELLS FARGO		7,064,688	6,615,000	7,537,528	7,141,037		(95,272)		(95,272)		7,045,765		18,923	18,923	254,953	03/15/2015	2FE
775109-BB-6	ROGERS COMMUNICATIONS INC	A	03/04/2014	SUSQUEHANNA FINANCIAL GROUP LLLP		4,938,700	5,000,000	4,961,550							4,961,550		(22,850)	(22,850)		03/15/2044	2FE
779382-AR-1	ROWAN COMPANIES INC		01/07/2014	WELLS FARGO		5,015,700	5,000,000	4,994,900							4,994,900		20,800	20,800		01/15/2024	2FE
779382-AS-9	ROWAN COMPANIES INC		01/06/2014	Various		10,063,200	10,000,000	9,997,200							9,997,200		66,000	66,000		01/15/2044	2FE
74966U-AH-3	RPI FINANCE Term Loan Faciltiy B-2		03/31/2014	SCHEDULED REDEMPTION		15,198	15,198	15,231	15,231		(34)		(34)		15,198				123	05/09/2018	2FE
74966U-AJ-9	RPI FINANCE Term Loan Faciltiy B-3		03/31/2014	SCHEDULED REDEMPTION		6,218	6,218	6,233	6,233		(15)		(15)		6,218					11/09/2018	2FE
74966U-AG-5	RPI FINANCE TRUST TLB-1		03/31/2014	SCHEDULED REDEMPTION		2,735	2,735	2,735	2,735						2,735					11/09/2016	2FE
78118M-AB-2	RUBY WESTERN PIPELINE TERM LOAN		01/10/2014	SCHEDULED REDEMPTION		90,660	90,660	91,281	90,548	714	(602)		112		90,660				27,481	03/27/2020	3FE
785592-AA-4	SABINE PASS LIQUEFACTION		03/24/2014	EXCHANGE		2,675,884	2,650,000	2,678,750	2,590,375	86,214	(723)		85,492		2,675,867		18	18	96,477	02/01/2021	3FE
785592-AB-2	SABINE PASS LIQUEFACTION		03/24/2014	EXCHANGE		6,293,124	6,325,000	6,297,250	3,108,875	282,249	(487)		281,762		6,293,137		(13)	(13)	157,137	04/15/2023	3FE
79543N-AE-7	SALIX PHARMA TL		03/31/2014	SCHEDULED REDEMPTION		162,500	162,500	164,141			(1,641)		(1,641)		162,500				537	01/02/2020	3FE
795435-AF-3	SALIX PHARMACEUTICALS LTD		01/13/2014	JEFFERIES & COMPANY, INC.		2,085,000	2,000,000	2,000,000	2,000,000						2,000,000		85,000	85,000	6,333	01/15/2021	4FE
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP		01/08/2014	BANK OF AMERICA/MERRILL LYNCH		2,587,500	2,500,000	2,592,288	2,581,307	1,700	(369)		1,331		2,582,638		4,862	4,862	16,771	06/01/2022	3FE
79742G-AF-8	SAN DIEGO CNTY CALIF REGL ARPT		02/06/2014	SEIBERT, BRANFORD INC.		11,117,500	11,000,000	11,000,000							11,000,000		117,500	117,500		07/01/2043	1
80105N-AD-7	SANOFI-AVENTIS	F	03/04/2014	MORGAN STANLEY		9,903,655	9,500,000	9,451,455	9,477,400		1,791		1,791		9,479,191		424,464	424,464	109,448	03/29/2016	1FE
80282F-AG-2	SANTANDER DRIVE AUTO RECEIVABL ABS		03/15/2014	SCHEDULED REDEMPTION		366,008	366,008	369,168	366,158		(150)		(150)		366,008				2,187	06/15/2017	1FE
86359A-4X-8	SASC 2003-34 2A3 RMBS		03/01/2014	SCHEDULED REDEMPTION		4,018	4,018	3,340	3,377		641		641		4,018				24	11/25/2033	1FM
86359D-NW-3	SASC 2005-15 4A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		151,692	151,692	126,954	126,082		25,610		25,610		151,692				2,215	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		328,667	336,117	267,660	256,812		71,854		71,854		328,667				3,971	10/25/2035	1FM
78404X-AE-5	SBA SENIOR FIN II LLC INCRL TRANCHE B TL		02/07/2014	Various		2,089,450	2,089,450	2,100,403	2,098,845	1,698	(11,093)		(9,395)		2,089,450				21,547	09/28/2019	3FE
80875A-AJ-0	SCIENTIFIC GAMES INTERNATIONAL INC. TL		03/31/2014	SCHEDULED REDEMPTION		35,000	35,000	35,044	22,506	22	(44)		(21)		35,000				341	10/18/2020	3FE
810186-AH-9	SCOTTS MIRACLE-GRO CO/TH		01/15/2014	CALLED @ 103.62500000		5,209,000	5,209,000	5,412,720	5,301,241		(1,638)		(1,638)		5,299,603		(90,603)	(90,603)	377,653	01/15/2018	4FE
81180W-AF-8	SEAGATE HDD CAYMAN	E	02/05/2014	R.W.PRESSPRICH & CO.		1,110,000	1,000,000	1,082,500	1,063,242		(1,157)		(1,157)		1,062,085		47,915	47,915	42,583	11/01/2021	2FE
81675K-AD-1	SEMINOLE HARD ROCK TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		5,000	5,000	4,977	4,977		23		23		5,000				44	05/14/2020	3FE
81683U-AF-4	SEMINOLE TRIBE OF FLORIDA INITIAL TL		03/31/2014	SCHEDULED REDEMPTION		192,500	192,500	192,926	192,933		(433)		(433)		192,500				1,444	04/29/2020	2FE
81726J-AC-5	SENSATA TECHNOLOGY FINANCE CO LLC TL		03/31/2014	SCHEDULED REDEMPTION		24,041	24,041	24,228	11,596		(186)		(186)		24,041				103	05/12/2019	2FE
81726J-AZ-4	SENSATA TECHNOLOGY FINANCE CO LLC TL		03/06/2013	VARIOUS															12,984	05/12/2018	2FE
81726H-AC-9	SENSUS USA INC. TERM LOAN FIRST LIEN		03/31/2014	SCHEDULED REDEMPTION		638	638	636			2		2		638				4	05/09/2017	4FE
78413K-AB-8	SES GLOBAL AMERICAS HOLDING GP	R	03/18/2014	JPMORGAN CHASE & CO.		4,912,300	5,000,000	4,871,800							4,871,800		40,500	40,500		03/25/2044	2FE
822538-AA-2	SHELF DRILL HOLD LTD	F	02/26/2014	JEFFERIES & COMPANY, INC.		3,240,000	3,000,000	3,240,000	3,225,537	6,499	(12,966)		(6,467)		3,219,070		20,930	20,930	87,688	11/01/2018	4FE
822582-BA-9	SHELL INTERNATIONAL FINANCE BV	F	01/17/2014	BARCLAYS		30,172,800	30,000,000	29,991,600	29,991,805		98		98		29,991,903		180,897	180,897	113,333	11/15/2018	1FE
824348-AP-1	SHERWIN-WILLIAMS CO		01/10/2014	HSBC SECURITIES, INC.		41,278,860	42,000,000	41,944,980	41,956,351		419		419		41,956,770		(677,910)	(677,910)	47,250	12/15/2017	1FE
82651X-AA-5	SIERRA RECEIVABLES FUNDING CO ABS		03/20/2014	SCHEDULED REDEMPTION		622,587	622,587	622,465	622,437		150		150		622,587				4,617	07/20/2028	1FE
82651X-AB-3	SIERRA RECEIVABLES FUNDING CO ABS		03/20/2014	SCHEDULED REDEMPTION		276,705	276,705	276,696	276,694		12		12		276,705				2,655	07/20/2028	2AM
82652A-AA-4	SIERRA RECEIVABLES FUNDING CO ABS		03/20/2014	SCHEDULED REDEMPTION		964,612	964,612	964,409	964,303		308		308		964,612				5,935	11/20/2028	1FE
82652A-AB-2	SIERRA RECEIVABLES FUNDING CO ABS		03/20/2014	SCHEDULED REDEMPTION		385,845	385,845	385,765	385,723		122		122		385,845				2,993	11/20/2028	2AM
82651R-AB-6	SIERRA RECEIVABLES FUNDING COM ABS		03/20/2014	SCHEDULED REDEMPTION		294,644	294,644	294,566	294,529		116		116		294,644				2,692	04/20/2026	2AM
829259-AP-5	SINCLAIR TELEVISION GROUP INC		01/29/2014	EXCHANGE		400,000	400,000	400,000	400,000						400,000				7,650	11/01/2021	4FE
829229-AJ-2	SINCLAIR TELEVISION GRP NEW TRANCHE B TL		03/31/2014	SCHEDULED REDEMPTION		34,958	34,958	35,006	34,669	336	(47)		289		34,958				262	04/09/2020	3FE
78443C-AB-0	SLM STUDENT LOAN TRUST ABS		03/17/2014	SCHEDULED REDEMPTION		364,336	364,336	330,408	333,979		30,357		30,357		364,336					12/16/2030	1FE
78443C-BM-5	SLM STUDENT LOAN TRUST ABS		03/17/2014	SCHEDULED REDEMPTION		232,880	232,880	225,020	227,670		5,209		5,209		232,880				261	06/15/2021	1FE
78443D-AB-8	SLM STUDENT LOAN TRUST ABS		03/17/2014	SCHEDULED REDEMPTION		462,455	462,455	428,927	441,913		20,542		20,542		462,455				424	09/15/2025	1FE
84762N-AW-1	Spectrum Brands Inc. TLC.		03/31/2014	SCHEDULED REDEMPTION		19,500	19,500	19,575	14,997	45	(76)		(31)		19,500				67	09/04/2019	3FE
84850X-AB-8	SPIN HOLDCO (COINMACH) INITIAL TLB		03/31/2014	SCHEDULED REDEMPTION		8,750	8,750	8,816			(66)		(66)		8,750				13	11/14/2019	4FE
85205T-AB-6	SPIRIT AEROSYSTEMS INC		03/18/2014	TENDER OFFER		3,033,750	3,000,000	3,217,500	3,096,027		(11,239)		(11,239)		3,084,788		(51,038)	(51,038)	194,375	10/01/2017	3FE
85205T-AE-0	SPIRIT AEROSYSTEMS INC		03/26/2014	DEUTSCHE BANK AG		1,507,500	1,500,000	1,500,000							1,500,000		7,500	7,500	2,844	03/15/2022	4FE
84857H-AK-6	SPIRIT AEROSYSTEMS INC TLB		03/18/2014	EXCHANGE		15,196,235	15,157,508	15,269,765	15,197,639		(1,385)		(1,385)		15,196,253		(18)	(18)	138,944	04/18/2019	3FE
84857H-AL-4	SPIRIT AEROSYSTEMS INC TLB		03/31/2014	SCHEDULED REDEMPTION		38,569	38,569	38,667			(99)		(99)		38,569					09/15/2020	3FE
85207U-AA-3	SPRINT CORP		02/05/2014	BNP CAPITAL MARKETS		182,325	170,000	170,000	170,000						170,000		12,325	12,325	4,998	09/15/2021	4FE
852061-AS-9	SPRINT NEXTEL CORP		01/09/2014	BANK OF AMERICA/MERRILL LYNCH		3,889,031	3,975,000	3,975,000	3,875,625	99,375			99,375		3,975,000		(85,969)	(85,969)	38,888	11/15/2022	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)
85208D-AE-2	SPROUTS FARMERS MKTS INITIAL TL		03/31/2014	SCHEDULED REDEMPTION		12,500	12,500	12,441	12,434		66		66		12,500				125	04/23/2020	4FE
855244-AE-9	STARBUCKS CORP		01/07/2014	WELLS FARGO		15,438,930	15,500,000	15,469,775	15,470,494		249		249		15,470,743		(31,813)	(31,813)	13,186	12/05/2016	1FE
858119-AV-2	STEEL DYNAMICS INC		01/28/2014	JPMORGAN CHASE & CO.		2,997,500	2,750,000	2,793,200	2,791,804		(432)		(432)		2,791,372		206,128	206,128	80,839	08/15/2022	3FE
863667-AC-5	STRYKER CORP		03/07/2014	MIZUHO SECURITIES USA INC.		38,132,576	37,026,000	37,425,737	37,307,345		(20,139)		(20,139)		37,287,206		845,371	845,371	323,512	09/30/2016	1FE
865622-BC-7	SUMITOMO MITSUI BANKING	F	03/06/2014	MIZUHO SECURITIES USA INC.		7,159,840	7,000,000	6,988,240	6,989,239		418		418		6,989,657		170,183	170,183	111,389	07/19/2018	1FE
86562M-AA-8	SUMITOMO MITSUI FINANCIAL GROUP IN	F	03/28/2014	Various		12,538,698	12,500,000	12,500,000							12,500,000		38,698	38,698		04/02/2024	1
867363-AR-4	SUNGARD DATA SYSTEMS INC		03/11/2014	TENDER OFFER		4,222,719	4,075,000	4,156,750	4,119,360		(2,753)		(2,753)		4,116,607		106,112	106,112	219,088	11/15/2018	5FE
86736G-AN-4	SUNGARD DATA TRANCHE D TERM LOAN		03/31/2014	Various		5,940,000	5,940,000	6,010,812	5,960,642	52,471	(73,113)		(20,642)		5,940,000				83,927	01/31/2020	3FE
86736G-AP-9	SUNGARD DATA TRANCHE E TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		1,553,312	1,553,312	1,571,817	1,563,020	7,314	(17,022)		(9,708)		1,553,312				17,925	03/08/2020	3FE
84751P-LM-9	SURF 2006-BC2, A2B RMBS		03/01/2014	SCHEDULED REDEMPTION		26,998	26,998	19,831	15,789		11,209		11,209		26,998				189	06/25/2042	1FM
86960B-AE-2	SVENSKA HANDELSBANKEN AB	F	02/11/2014	MORGAN STANLEY		15,203,400	15,000,000	14,987,550	14,988,133		263		263		14,988,396		215,004	215,004	144,792	01/25/2019	1FE
78488A-AB-0	SVO VOI MORTGAGE CORP ABS		03/01/2014	SCHEDULED REDEMPTION		334,357	334,357	331,680	331,204		3,153		3,153		334,357				3,522	11/20/2027	1AM
87656D-AC-9	TATA CHEMICALS NORTH AMERICA TL		03/31/2014	SCHEDULED REDEMPTION		2,500	2,500	2,476	2,476		24		24		2,500				23	08/07/2020	3FE
877249-AD-4	TAYLOR MORRISON COMMUNITIES INC		03/18/2014	Various		1,981,250	2,000,000	2,000,000							2,000,000		(18,750)	(18,750)	3,750	03/01/2024	4FE
87951Y-AN-1	TELESAT CANADA TERM LOAN B		03/31/2014	SCHEDULED REDEMPTION		32,381	32,381	32,536	32,365	165	(149)		16		32,381				573	03/28/2019	3FE
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL INC TERM B LO		03/31/2014	SCHEDULED REDEMPTION		166,068	166,068	165,840	165,395	440	233		673		166,068				1,479	03/18/2020	3FE
88033G-CF-5	TENET HEALTHCARE CORP		03/06/2014	Various		4,020,000	4,000,000	4,000,000							4,000,000		20,000	20,000	556	03/01/2019	1
88033G-CE-8	TENET HEALTHCARE CORPORATION		03/26/2014	BANK OF AMERICA/MERRILL LYNCH		5,562,500	5,000,000	5,586,250			(6,501)		(6,501)		5,579,749		(17,249)	(17,249)	207,639	04/01/2022	4FE
88078F-AU-2	TEREX CORP NEW TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		20,765	20,765	20,873	20,868	5	(108)		(103)		20,765				182	04/28/2017	3FE
881609-AZ-4	TESORO CORP		01/30/2014	Various		4,108,000	4,050,000	4,066,500	4,021,472	38,558	(2)		38,556		4,060,027		47,973	47,973	67,165	10/01/2022	3FE
883203-BT-7	TEXTRON INC		02/19/2014	Various		10,071,350	10,000,000	9,983,600			76		76		9,983,676		87,674	87,674	13,688	03/01/2021	2FE
88732J-BB-3	TIME WARNER CABLE INC		03/03/2014	Various		8,364,140	8,000,000	6,679,560			1,628		1,628		6,681,188		1,682,952	1,682,952	226,111	09/01/2041	2FE
87261S-AB-5	TMS INTERNATIONAL CORP TLB (TUBE CITY)		03/28/2014	SCHEDULED REDEMPTION		3,125	3,125	3,110	3,110		15		15		3,125					10/16/2020	4FE
89236R-AD-1	TOYOTA AUTO RECEIVABLES OWNER ABS		02/18/2014	DEUTSCHE BANK AG		11,991,094	12,000,000	11,996,593	11,997,305		152		152		11,997,457		(6,363)	(6,363)	16,100	11/15/2018	1FE
89334G-AK-0	TRANS UNION LLC 2013 REPLACEMENT TL		03/31/2014	SCHEDULED REDEMPTION		22,593	22,593	22,666	20,091		(74)		(74)		22,593				89,805	02/10/2019	3FE
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		03/31/2014	SCHEDULED REDEMPTION		39,291	39,291	38,913	38,912		380		380		39,291				368	02/28/2020	3FE
89469A-AA-2	TREEHOUSE FOODS INC		03/11/2014	TENDER OFFER		8,304,550	8,200,000	8,885,125	8,523,093		(27,635)		(27,635)		8,495,458		(190,908)	(190,908)	581,403	03/01/2018	3FE
89469A-AB-0	TREEHOUSE FOODS INC		02/26/2014	BANK OF AMERICA/MERRILL LYNCH		3,294,688	3,250,000	3,256,563							3,256,563		38,125	38,125		03/15/2022	3FE
89604B-AR-9	TRIBUNE CO INITIAL TL		03/31/2014	SCHEDULED REDEMPTION		27,500	27,500	27,431			69		69		27,500				229	12/27/2020	3FE
87264M-AA-7	TRW AUTOMOTIVE INC		03/15/2014	MATURED		1,000,000	1,000,000	990,000	999,375		625		625		1,000,000				35,000	03/15/2014	2FE
872882-AC-9	TSMC GLOBAL LTD	F	01/07/2014	GOLDMAN, SACHS & CO.		14,450,250	15,000,000	14,989,950	14,991,396		49		49		14,991,445		(541,195)	(541,195)	65,677	04/03/2018	1FE
87312A-AC-1	TW TELECOM HOLDINGS TLB		03/17/2014	WELLS FARGO		5,193,403	5,174,000	5,190,131	5,189,954		(489)		(489)		5,189,465		3,938	3,938	25,141	04/17/2020	2FE
87309L-AK-4	TWCC HOLDING CORP - TERM LOAN		03/28/2014	Various		6,185,595	6,193,095	6,209,214	6,200,743	9,250	(1,482)		7,768		6,208,511		(22,916)	(22,916)	41,323	02/11/2017	4FE
90170W-AB-0	TWIN RIVER MANAGEMENT GROUP TL		03/31/2014	SCHEDULED REDEMPTION		4,889	4,889	4,936	4,918	19	(48)		(29)		4,889					11/10/2018	4FE
05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B ABS		01/21/2014	DISTRIBUTION		32											32	32		04/10/2026	1AM
05068M-69-5	U.S. BANCORP - RITS 2006-6 SERIES B ABS		02/07/2014	Various		35	375,000	1,846									35	35		04/10/2026	1AM
90346B-AD-1	U.S. SECURITY ASSOC. HLDGS DELAYED DRAW		03/31/2014	SCHEDULED REDEMPTION		611	611	611	611						611					07/28/2017	4FE
90346B-AC-3	U.S. SECURITY ASSOC. HLDGS TLB		03/31/2014	SCHEDULED REDEMPTION		3,539	3,539	3,517	3,517		22		22		3,539				20,761	07/28/2017	4FE
903914-AA-7	ULTRA PETROLEUM CORP		01/13/2014	GOLDMAN, SACHS & CO.		2,901,500	2,800,000	2,800,000	2,800,000						2,800,000		101,500	101,500	15,206	12/15/2018	4FE
90932P-AA-6	UNITED AIRLINES INC		03/24/2014	Various		10,037,500	10,000,000	10,000,000							10,000,000		37,500	37,500		10/11/2027	1
911312-AP-1	UNITED PARCEL SERVICE		02/13/2014	MIZUHO SECURITIES USA INC.		12,233,585	12,250,000	12,237,213	12,240,361		335		335		12,240,696		(7,111)	(7,111)	52,828	10/01/2017	1FE
911365-BB-9	UNITED RENTALS (NORTH AMERICA) INC		03/12/2014	BNP CAPITAL MARKETS		1,658,250	1,650,000	1,650,000							1,650,000		8,250	8,250		11/15/2024	4FE
914908-AU-2	UNIVISION COM 2013 INCREM TL		03/19/2014	SCHEDULED REDEMPTION		17,500	17,500	17,392	17,393		107		107		17,500				115	03/01/2020	4FE
914908-AV-0	UNIVISION COM REPLACE 1ST LIEN TL		03/19/2014	SCHEDULED REDEMPTION		9,975	9,975	10,025			(50)		(50)		9,975					03/01/2020	4FE
903243-AA-1	URS CORP		01/15/2014	EXCHANGE		9,990,901	10,000,000	9,986,200	9,990,799		103		103		9,990,901				124,694	04/01/2017	2FE
91911K-AD-4	VALEANT PHARMACEUTICALS INTERNATIO	A	01/10/2014	BANK OF AMERICA/MERRILL LYNCH		1,296,875	1,250,000	1,250,000	1,250,000						1,250,000		46,875	46,875	8,398	12/01/2021	4FE
C9413P-AR-4	VALEANT PHARMACEUTICALS TLB SERIES C2	A	03/06/2014	SCHEDULED REDEMPTION		3,125	3,125	3,111	3,111		14		14		3,125				29	12/11/2019	3FE
C9413P-AS-2	VALEANT PHARMACEUTICALS TLB SERIES D2	A	03/06/2014	SCHEDULED REDEMPTION		27,494	27,494	27,305	27,305		189		189		27,494				101,741	02/13/2019	3FE
C9413P-AP-8	VALEANT PHARMACEUTICALS TLB SERIES E	A	03/06/2014	SCHEDULED REDEMPTION		510,508	510,508	503,191	503,098		7,410		7,410		510,508				1,535	08/05/2020	3FE
92343V-AG-9	VERIZON COMMUNICATIONS		03/19/2014	TENDER OFFER		2,266,440	2,000,000	2,303,632	2,190,120		(12,185)		(12,185)		2,177,935		88,505	88,505	51,333	04/01/2017	2FE
92343V-BD-5	VERIZON COMMUNICATIONS		01/07/2014	MIZUHO SECURITIES USA INC.		5,114,700	5,000,000	4,968,650	4,981,812		156		156		4,981,968		132,732	132,732	19,167	11/01/2016	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)
92343V-BG-8	VERIZON COMMUNICATIONS		02/27/2014	UNION BANK OF SWITZERLAND		4,240,200	5,000,000	4,168,250			1,323		1,323		4,169,573		70,627	70,627	65,771	11/01/2042	2FE
92343V-BL-7	VERIZON COMMUNICATIONS INC		02/05/2014	MIZUHO SECURITIES USA INC.		5,150,500	5,000,000	5,000,000	5,000,000						5,000,000		150,500	150,500	13,789	09/15/2016	2FE
92343V-BM-5	VERIZON COMMUNICATIONS INC		01/07/2014	BANK OF AMERICA/MERRILL LYNCH		50,450,880	48,000,000	49,087,850	49,026,614		(6,258)		(6,258)		49,020,356		1,430,524	1,430,524	66,428	09/14/2018	2FE
92343V-BN-3	VERIZON COMMUNICATIONS INC		01/07/2014	HSBC SECURITIES, INC.		10,358,800	10,000,000	9,992,300	9,993,013		62		62		9,993,076		365,724	365,724	77,778	09/15/2016	2FE
92343V-BP-8	VERIZON COMMUNICATIONS INC		01/07/2014	Various		29,668,717	27,925,000	27,923,883	27,923,942		5		5		27,923,947		1,744,770	1,744,770	317,104	09/14/2018	2FE
92343V-BZ-6	VERIZON COMMUNICATIONS INC		03/12/2014	GOLDMAN, SACHS & CO.		9,977,600	10,000,000	9,992,500							9,992,500		(14,900)	(14,900)		03/15/2034	2FE
92553P-AK-8	VIACOM INC		01/21/2014	WELLS FARGO		14,090,300	14,000,000	14,003,640	14,001,571		(86)		(86)		14,001,485		88,815	88,815	71,458	02/27/2015	2FE
92553P-AW-2	VIACOM INC		03/05/2014	GOLDMAN, SACHS & CO.		5,002,800	5,000,000	4,991,550							4,991,550		11,250	11,250		04/01/2044	1
92553P-AX-0	VIACOM INC		03/05/2014	MORGAN STANLEY		7,440,600	7,500,000	7,439,400							7,439,400		1,200	1,200		04/01/2024	2FE
927804-FR-0	VIRGINIA ELECTRIC AND POWER CO		02/06/2014	Various		9,909,150	10,000,000	9,921,200			7		7		9,921,207		(12,057)	(12,057)	2,472	02/15/2044	1
92857W-AG-5	VODAFONE GROUP PLC	F	03/26/2014	CALLED @ 106.62700000		10,000,000	10,000,000	10,793,700	10,307,810		(41,542)		(41,542)		10,266,268		(266,268)	(266,268)	927,978	09/15/2015	1FE
92857W-AK-6	VODAFONE GROUP PLC	F	03/26/2014	CALLED @ 110.01200000		3,000,000	3,000,000	2,724,347	2,902,498		9,651		9,651		2,912,148		87,852	87,852	391,881	03/15/2016	1FE
92857W-AT-7	VODAFONE GROUP PLC	F	03/26/2014	CALLED @ 100.78000000		5,000,000	5,000,000	5,162,850	5,016,597		(8,873)		(8,873)		5,007,725		(7,725)	(7,725)	100,097	06/10/2014	1FE
92857W-AU-4	VODAFONE GROUP PLC	F	03/26/2014	CALLED @ 104.61800000		5,000,000	5,000,000	5,128,000	5,052,524		(6,394)		(6,394)		5,046,131		(46,131)	(46,131)	288,088	11/24/2015	1FE
92857W-BB-5	VODAFONE GROUP PLC	F	01/13/2014	MIZUHO SECURITIES USA INC.		20,007,600	20,000,000	20,000,000	20,000,000						20,000,000		7,600	7,600	20,078	02/19/2016	1FE
92857W-BE-9	VODAFONE GROUP PLC	F	01/10/2014	DEUTSCHE BANK AG		14,309,596	14,571,000	14,503,973	14,515,218		507		507		14,515,725		(206,129)	(206,129)	88,640	02/19/2018	1FE
92867N-AD-0	VOLKSWAGEN AUTO LEASE TRUST ABS		02/19/2014	NOMURA SECURITIES INTERNATIONAL INC		25,097,656	25,000,000	24,996,748	24,997,488		257		257		24,997,745		99,912	99,912	37,917	07/20/2016	1FE
92867L-AC-6	VOLKSWAGEN AUTO LOAN ENHANCED ABS		02/11/2014	WELLS FARGO		16,000,000	16,000,000	15,997,500	15,997,505		222		222		15,997,727		2,273	2,273	11,040	01/20/2017	1FE
92867L-AD-4	VOLKSWAGEN AUTO LOAN ENHANCED ABS		02/21/2014	MORGAN STANLEY		7,815,043	7,850,000	7,845,094	7,846,145		237		237		7,846,382		(31,339)	(31,339)	9,499	03/20/2019	1FE
92867M-AD-2	VOLKSWAGEN AUTO LOAN ENHANCED ABS		02/18/2014	DEUTSCHE BANK AG		22,899,375	23,000,000	22,996,171	22,997,047		156		156		22,997,204		(97,829)	(97,829)	32,392	07/22/2019	1FE
928670-AP-3	VOLKSWAGEN INTL FIN NV	F	01/10/2014	MIZUHO SECURITIES USA INC.		3,989,280	4,000,000	3,985,680	3,988,769		109		109		3,988,878		402	402	9,778	11/20/2017	1FE
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2014	PRINCIPAL PAYDOWN		1,852,637	1,852,637	1,852,637	1,852,637						1,852,637				274,694	01/15/2019	1
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2014	PRINCIPAL PAYDOWN		1,574,231	1,574,231	1,574,231	1,574,231						1,574,231				44,551	01/15/2019	1
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20		01/15/2014	PRINCIPAL PAYDOWN		1,294,368	1,294,368	1,294,368	1,294,368						1,294,368				191,919	01/15/2019	1
931422-AJ-8	WALGREEN CO		02/06/2014	JPMORGAN CHASE & CO.		10,098,600	10,000,000	9,979,000	9,984,272		455		455		9,984,727		113,873	113,873	73,000	09/15/2017	2FE
931142-DJ-9	WAL-MART STORES INC		01/17/2014	GOLDMAN, SACHS & CO.		14,067,640	14,000,000	13,973,400	13,974,601		299		299		13,974,901		92,739	92,739	84,175	12/15/2018	1FE
93363T-AH-5	WAMU 2006-AR11 CIB2 RMBS		03/25/2014	SCHEDULED REDEMPTION		111,130	290,131	36,751	27,635	4,983	78,512		83,495		111,130				250	09/25/2046	1FM
93362Y-AE-2	WAMU 2006-AR5 A1B2 RMBS		03/25/2014	SCHEDULED REDEMPTION		25,126	127,822	18,871	17,913		7,212		7,212		25,126				84	06/25/2046	1FM
93363D-AE-7	WAMU 2006-AR9 1AB2 RMBS		03/25/2014	SCHEDULED REDEMPTION		20,769	71,632	10,203	8,680	258	11,832		12,090		20,769				59	08/25/2046	5FM
92926W-AB-3	WAMU 2007-OA1 A1B RMBS		03/25/2014	SCHEDULED REDEMPTION		98,517	862,079	145,333	25,076	41,705	31,735		73,441		98,517				670	02/25/2047	1FM
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		46,165	171,253	97,438	97,621		(51,455)		(51,455)		46,165				754	10/25/2042	1FM
93677P-AB-7	WASAT_06-1A CDO - CF - LOANS	E	02/14/2014	SCHEDULED REDEMPTION		116,414	116,414	112,591	112,906		3,508		3,508		116,414				143	11/14/2022	1FE
94155U-AA-7	WATERJET HOLDINGS INC		01/24/2014	GOLDMAN, SACHS & CO.		612,750	600,000	600,000							600,000		12,750	12,750		02/01/2020	1
94353E-AC-9	WAVEDIVISION HOLDINGS, LLC INITIAL TL		03/31/2014	SCHEDULED REDEMPTION		3,750	3,750	3,686	3,685		65		65		3,750					10/12/2019	4FE
94974B-FD-7	WELLS FARGO & COMPANY		02/12/2014	MIZUHO SECURITIES USA INC.		10,283,900	10,000,000	9,992,000	9,994,547		205		205		9,994,752		289,148	289,148	58,333	05/08/2017	1FE
94974B-FK-1	WELLS FARGO & COMPANY		01/27/2014	MIZUHO SECURITIES USA INC.		26,416,688	26,250,000	26,250,000	26,250,000						26,250,000		166,688	166,688	62,692	04/23/2018	1FE
94974B-FR-6	WELLS FARGO & COMPANY		02/03/2014	WELLS FARGO		3,024,630	3,000,000	2,994,930			24		24		2,994,954		29,676	29,676	3,000	01/22/2021	1FE
96122W-AF-7	WESTPAC BANKING CORP	F	02/27/2014	MIZUHO SECURITIES USA INC.		4,988,550	5,000,000	4,993,800	4,993,919		188		188		4,994,107		(5,557)	(5,557)	25,438	11/26/2019	1FE
96032Q-AA-0	WESTR_12-1 ABS		03/01/2014	SCHEDULED REDEMPTION		1,371,941	1,371,941	1,371,941	1,371,941						1,371,941				13,681	09/20/2025	1FE
96032Q-AC-6	WESTR_12-1 ABS		03/01/2014	SCHEDULED REDEMPTION		1,028,802	1,028,802	1,028,802	1,028,802						1,028,802				12,539	09/20/2025	2AM
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		74,230	98,202	74,112	70,302		3,929		3,929		74,230				478	10/25/2036	1FM
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		238,690	238,690	206,012	195,392		43,298		43,298		238,690				3,086	11/25/2036	1FM
94985W-DN-8	WFMBS 2007-11 A85 RMBS		03/01/2014	SCHEDULED REDEMPTION		150,836	150,836	134,178	127,684		23,152		23,152		150,836				1,952	09/25/2041	1FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		03/01/2014	SCHEDULED REDEMPTION		370,163	370,163	326,199	305,994		64,170		64,170		370,163				4,790	09/25/2041	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		03/01/2014	SCHEDULED REDEMPTION		212,355	249,583	220,922	204,374		7,981		7,981		212,355				3,224	09/25/2037	1FM
94985L-AH-8	WFMBS 2007-13 A8 RMBS		03/01/2014	SCHEDULED REDEMPTION		136,836	160,795	140,876	132,472		4,364		4,364		136,836				2,077	09/25/2037	1FM
96950F-AM-6	WILLIAMS PARTNERS LP		02/27/2014	Various		5,011,650	5,000,000	4,989,550							4,989,550		22,100	22,100		03/04/2024	1
96950F-AN-4	WILLIAMS PARTNERS LP		02/27/2014	Various		5,039,100	5,000,000	4,983,800							4,983,800		55,300	55,300		03/04/2044	1
97381H-AL-1	WINDSTREAM CORP TL A-4		03/31/2014	SCHEDULED REDEMPTION		88,608	88,608	87,842	87,815		792		792		88,608				247	08/08/2017	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)
97381H-AN-7	WINDSTREAM CORP TL B-4		03/31/2014	SCHEDULED REDEMPTION		25,000	25,000	25,000	25,000						25,000					01/23/2020	3FE
97381H-AM-9	WINDSTREAM CORP. TRANCHE B-5 TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		10,000	10,000	10,050			(50)		(50)		10,000				40	08/08/2019	3FE
92929L-AL-2	WMG ACQUISITIONS CORP TRANCHE B TL		03/31/2014	SCHEDULED REDEMPTION		40,095	40,095	40,066	40,046	21	28		49		40,095					07/01/2020	3FE
98160N-AC-3	WOART_13-B ABS		02/18/2014	DEUTSCHE BANK AG		23,225,695	23,175,000	23,222,074	23,221,273		(2,885)		(2,885)		23,218,388		7,307	7,307	37,402	08/15/2018	1FE
98160K-AD-7	WORLD OMNI AUTO RECEIVABLES TR ABS		03/12/2014	NOMURA SECURITIES INTERNATIONAL INC		16,004,375	16,000,000	15,997,408	15,997,818		141		141		15,997,960		6,415	6,415	35,573	07/15/2019	1FE
98155K-AH-5	WORLDCOM INC		01/22/2014	VARIOUS		30,001											30,001	30,001		08/15/2005	1
98313R-AA-4	WYNN MACAU LTD	E	03/19/2014	JPMORGAN CHASE & CO.		3,544,500	3,475,000	3,501,063			(45)		(45)		3,501,018		43,482	43,482	80,070	10/15/2021	3FE
98478*-AL-1	YANKEE GAS SERVICES COMPANY FIRST MORTGA		01/01/2014	MATURED		18,500,000	18,500,000	19,835,885	18,500,000						18,500,000				444,000	01/01/2014	1
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,091,310,442	4,074,612,331	4,077,896,123	3,097,287,559	3,432,300	2,914,083		6,346,383		4,069,001,567		22,308,875	22,308,875	39,496,607	XXX	XXX
052528-AH-9	AUSTRALIA & NEW ZEALAND BANKING GR	F	03/31/2014	Various		7,497,175	7,500,000	7,489,800			20		20		7,489,820		7,355	7,355	8,125	03/19/2024	1FE
225313-AD-7	CREDIT AGRICOLE SA	F	01/16/2014	Various		17,837,900	17,400,000	17,400,000							17,400,000		437,900	437,900		12/31/2049	1AM
46625H-JQ-4	JPMORGAN CHASE & CO		01/15/2014	Various		10,097,500	10,000,000	10,000,000							10,000,000		97,500	97,500		08/29/2049	6Z*
78409B-20-7	SCE TRUST III		02/27/2014	JPMORGAN CHASE & CO.		2,527,000	2,500,000	2,500,000							2,500,000		27,000	27,000		12/31/2049	6Z*
853254-AN-0	STANDARD CHARTERED PLC	F	03/21/2014	RBC DOMINION SECURITIES		5,026,550	5,000,000	4,990,000							4,990,000		36,550	36,550		03/26/2044	6Z*
857477-60-8	STATE STREET CORP		02/26/2014	RBC DOMINION SECURITIES		3,817,500	3,750,000	3,750,000							3,750,000		67,500	67,500		12/31/2049	6Z*
4899999. Subtotal - Bonds - Hybrid Securities						46,803,625	46,150,000	46,129,800			20		20		46,129,820		673,805	673,805	8,125	XXX	XXX
8399997. Total - Bonds - Part 4						5,521,534,699	5,518,239,073	5,498,480,031	3,592,750,747	3,462,845	2,206,081	205,824	5,463,102		5,489,874,224		31,660,475	31,660,475	45,241,929	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						5,521,534,699	5,518,239,073	5,498,480,031	3,592,750,747	3,462,845	2,206,081	205,824	5,463,102		5,489,874,224		31,660,475	31,660,475	45,241,929	XXX	XXX
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE	D	03/05/2014	MORGAN STANLEY	19,663.000	2,044,448	0.00	1,956,470	1,565,380					(23,591)	1,956,470	21,508	66,469	87,978			P3UZ
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV	D	02/25/2014	Various	17,791.000	4,613,433	0.00	4,401,990	3,957,143	(428,435)			(428,435)	(79,008)	4,401,990	61,780	149,663	211,443			P2UZ
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						6,657,881	XXX	6,358,460	5,522,523	(428,435)			(428,435)	(102,599)	6,358,460	83,288	216,132	299,421		XXX	XXX
8999997. Total - Preferred Stocks - Part 4						6,657,881	XXX	6,358,460	5,522,523	(428,435)			(428,435)	(102,599)	6,358,460	83,288	216,132	299,421		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						6,657,881	XXX	6,358,460	5,522,523	(428,435)			(428,435)	(102,599)	6,358,460	83,288	216,132	299,421		XXX	XXX
88579Y-10-1	3M COMPANY		02/06/2014	CITIGROUP GLOBAL MARKETS	8,262.000	1,116,704		886,608	1,158,746	(272,138)			(272,138)		886,608		230,097	230,097			L
002824-10-0	ABBOTT LABS		01/21/2014	CITIGROUP GLOBAL MARKETS	30,075.000	1,176,138		753,771	1,152,775	(398,995)			(398,995)		753,780		422,358	422,358	6,617		L
G1151C-10-1	ACCENTURE PLC		01/21/2014	CITIGROUP GLOBAL MARKETS	294.000	24,965		22,743	24,173	(1,430)			(1,430)		22,743		2,223	2,223			L
H0023R-10-5	ACE LIMITED		01/21/2014	CITIGROUP GLOBAL MARKETS	1,489.000	143,474		133,094	154,156	(21,063)			(21,063)		133,094		10,380	10,380	938		L
G0083B-10-8	ACTAVIS PLC	E	01/21/2014	CITIGROUP GLOBAL MARKETS	2,803.000	520,865		158,890	470,904	(312,014)			(312,014)		158,890		361,975	361,975			L
00101J-10-6	ADT CORPORATION		01/09/2014	Various	165,899.000	6,528,916		6,677,296	6,713,933	(36,636)			(36,636)		6,677,296		(148,381)	(148,381)			L
00104Q-10-7	AFC ENTERPRISES INC		01/27/2014	EXCHANGE	400.000	4,761		4,761	15,400	(10,639)			(10,639)		4,761						L
008916-10-8	AGRIUM INC	A	03/03/2014	Various	60,495.000	5,641,387		5,269,115	5,534,083	(40,421)		224,548	(264,968)		5,269,115		372,272	372,272	38,566		L
017175-10-0	ALLEGHANY CORP.		01/21/2014	CITIGROUP GLOBAL MARKETS	1,582.000	615,004		604,951	632,737	(27,786)			(27,786)		604,951		10,053	10,053			L
018490-10-2	ALLERGAN I NC COM		01/21/2014	CITIGROUP GLOBAL MARKETS	4,661.000	559,578		392,643	517,744	(125,101)			(125,101)		392,643		166,936	166,936			L
025537-10-1	AMERICAN ELEC PWR INC		03/04/2014	Various	93,960.000	4,682,018		4,586,188	4,391,690	309,889		115,392	194,497		4,586,188		95,831	95,831	46,980		L
025816-10-9	AMERICAN EXPRESS CO		01/29/2014	CHEEVERS	100.000	8,649		4,664	9,073	(4,409)			(4,409)		4,664		3,985	3,985	23		L
02917T-10-4	AMERICAN REALTY CAPITAL PROPERTIES		02/12/2014	BANK OF AMERICA/MERRILL LYNCH	201,058.630	2,727,815		2,812,810							2,812,810		(84,995)	(84,995)	16,755		L
03027X-10-0	AMERICAN TOWER CORP		01/21/2014	CITIGROUP GLOBAL MARKETS	5,447.000	455,457		398,557	434,780	(36,223)			(36,223)		398,557		56,900	56,900			L
03073E-10-5	AMERISOURCEBERGEN CORP		01/21/2014	CITIGROUP GLOBAL MARKETS	13,900.000	980,037		732,252	977,309	(245,057)			(245,057)		732,252		247,785	247,785			L
031162-10-0	AMGEN INC		01/21/2014	CITIGROUP GLOBAL MARKETS	3,934.000	469,072		388,128	449,105	(60,977)			(60,977)		388,128		80,944	80,944			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)
032744-10-4	ANAREN INC		02/18/2014	MERGER	300.000	8,400		5,600	8,397	(2,797)			(2,797)		5,600		2,800	2,800			L
03662Q-10-5	ANSYS INC		01/21/2014	CITIGROUP GLOBAL MARKETS	2,252.000	190,263		164,621	196,374	(31,753)			(31,753)		164,621		25,641	25,641			L
G0408V-10-2	AON PLC		01/21/2014	CITIGROUP GLOBAL MARKETS	2,448.000	204,863		149,035	205,363	(56,328)			(56,328)		149,035		55,829	55,829			L
G0450A-10-5	ARCH CAPITAL GROUP		01/21/2014	CITIGROUP GLOBAL MARKETS	15,598.000	852,065		801,893	931,045	(129,151)			(129,151)		801,893		50,172	50,172			L
W0817X-10-5	ASSA ABLOY B	D	03/03/2014	Various	55,331.000	2,817,759		2,655,072	2,314,625	(234,077)			(234,077)	(26,155)	2,655,072	12,122	150,564	162,687			U
00206R-10-2	AT&T INC		01/21/2014	CITIGROUP GLOBAL MARKETS	36,924.000	1,239,056		1,077,932	1,298,248	(220,301)			(220,301)		1,077,946		161,109	161,109	16,985		L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		01/21/2014	CITIGROUP GLOBAL MARKETS	18,605.000	1,494,095		1,198,343	1,503,470	(305,127)			(305,127)		1,198,343		295,752	295,752	8,930		L
053332-10-2	AUTOZONE INC		01/21/2014	CITIGROUP GLOBAL MARKETS	2,073.000	1,041,099		795,934	990,770	(194,835)			(194,835)		795,934		245,165	245,165			L
F06106-10-2	AXA	D	01/02/2014		8,844.000	241,212		205,016	246,290	(33,561)			(33,561)	(7,712)	205,016	4,772	31,424	36,196			U
T0783G-10-6	AZIMUT HOLDING SPA	D	01/27/2014	KEPLER	16,610.000	465,925		369,837	453,861	(74,019)			(74,019)	(10,005)	369,837	5,547	90,542	96,088			U
G08036-12-4	BARCLAYS ORD GBP0.25	D	02/19/2014	Various	862,117.000	3,767,704		3,759,697	3,070,324	(22,686)			(22,686)	(91,893)	3,759,697	106,059	(98,052)	8,006	23,017		L
067383-10-9	BARD (C.R.) INC.		01/21/2014	CITIGROUP GLOBAL MARKETS	5,139.000	698,930		523,761	688,318	(164,557)			(164,557)		523,761		175,170	175,170	1,079		L
068323-10-4	BARRACUDA NETWORKS INC		02/21/2014	GOLDMAN, SACHS & CO.	670.000	24,197		22,021							22,021		2,176	2,176			L
071813-10-9	BAXTER INTL INC		01/21/2014	CITIGROUP GLOBAL MARKETS	4,021.000	279,646		230,697	279,661	(48,963)			(48,963)		230,697		48,948	48,948	1,970		L
075887-10-9	BECTON DICKINSON		01/21/2014	CITIGROUP GLOBAL MARKETS	12,650.000	1,409,660		1,119,651	1,397,699	(278,045)			(278,045)		1,119,653		290,007	290,007			L
075896-10-0	BED BATH & BEYOND INC		01/21/2014	CITIGROUP GLOBAL MARKETS	607.000	40,084		47,690	48,742	(1,053)			(1,053)		47,690		(7,606)	(7,606)			L
084423-10-2	BERKLEY W R CORP COM		01/21/2014	CITIGROUP GLOBAL MARKETS	12,324.000	508,942		503,559	534,738	(31,180)			(31,180)		503,559		5,383	5,383			L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		01/21/2014	CITIGROUP GLOBAL MARKETS	7,741.000	891,264		636,505	917,773	(281,268)			(281,268)		636,505		254,759	254,759			L
088606-10-8	BHP BILLITON LTD ADR	F	03/04/2014	Various	85,211.000	5,840,536		5,449,243	5,811,390	(209,019)		153,127	(362,147)		5,449,243		391,293	391,293			L
D11648-10-8	BILFINGER BERGER SE	D	01/13/2014	MS PASSPORT	9,790.000	1,086,960		1,083,624	1,099,844	(5,387)			(5,387)	(10,833)	1,083,624	(934)	4,270	3,336			U
110122-10-8	BRISTOL MYERS SQUIBB CO		01/22/2014	Various	17,254.000	944,576		701,998	917,050	(215,052)			(215,052)		701,998		242,578	242,578	6,211		L
12686C-10-9	CABLEVISION SYSTEMS		02/19/2014	Various	424,627.000	6,959,089		6,744,797	7,613,562	(868,765)			(868,765)		6,744,797		214,292	214,292			L
12738T-10-0	CADENCE PHARMACEUTICALS INC		03/19/2014	MERGER	600.000	8,400		3,767	5,430	(1,664)			(1,664)		3,767		4,634	4,634			L
134429-10-9	CAMPBELL SOUP CO		01/21/2014	CITIGROUP GLOBAL MARKETS	8,229.000	346,332		335,003	356,151	(21,149)			(21,149)		335,003		11,329	11,329	2,567		L
136375-10-2	CANADIAN NATL RAILWAY CO	A	03/05/2014	Various	111,438.000	6,276,985		5,456,770	6,354,195	(897,425)			(897,425)		5,456,770		820,215	820,215			L
F13587-12-0	CAP GEMINI	D	03/26/2014	UNION BANK OF SWITZERLAND	12,699.000	961,923		762,811	859,701	(80,859)			(80,859)	(16,031)	762,811	14,750	184,363	199,113			U
14149Y-10-8	CARDINAL HEALTH INC		02/06/2014	Various	19,929.000	1,327,046		836,408	1,331,456	(495,048)			(495,048)		836,408		490,638	490,638	6,029		L
143658-30-0	CARNIVAL CORP		01/08/2014	GOLDMAN, SACHS & CO.	188,376.000	7,385,302		6,790,824	7,567,064	(776,240)			(776,240)		6,790,824		594,478	594,478			L
14754D-10-0	CASH AMERICA INTERNATIONAL INC		01/22/2014	GOLDMAN, SACHS & CO.	161,716.000	6,003,497		6,072,615	6,193,723	(121,108)			(121,108)		6,072,615		(69,118)	(69,118)			L
125137-10-9	CEC ENTERTAINMENT INC		02/18/2014	MERGER	300.000	16,200		8,681	13,284	(4,604)			(4,604)		8,681		7,520	7,520			L
151020-10-4	CELGENE CORP.		03/07/2014	Various	25,200.000	3,903,491		4,031,828							4,031,828		(128,336)	(128,336)			L
M2196U-10-9	CELLCOM ISRAEL LTD	F	01/22/2014	CANCELLED TRADE	0.000	4,325											4,325	4,325			L
156700-10-6	CENTURYLINK INC		01/21/2014	Various	208,704.000	6,502,484		6,584,423	6,647,222	(62,800)			(62,800)		6,584,423		(81,939)	(81,939)			L
16117M-30-5	CHARTER COMMUNICATIONS INC		03/12/2014	Various	50,000.000	6,358,648		6,442,741							6,442,741		(84,093)	(84,093)			L
165167-10-7	CHESAPEAKE ENERGY CORP		01/24/2014	CITIGROUP GLOBAL MARKETS	75,000.000	2,014,251		1,979,911	2,035,500	(55,589)			(55,589)		1,979,911		34,341	34,341	6,563		L
166764-10-0	CHEVRON CORP		03/03/2014	Various	52,509.000	6,058,135		5,691,777	6,558,899	(475,722)		393,537	(869,259)		5,691,777		366,359	366,359	45,225		L
171232-10-1	CHUBB CORP		01/21/2014	CITIGROUP GLOBAL MARKETS	14,920.000	1,331,699		1,262,978	1,441,720	(178,742)			(178,742)		1,262,978		68,721	68,721	6,565		L
171340-10-2	CHURCH & DWIGHT CO.		01/21/2014	CITIGROUP GLOBAL MARKETS	10,289.000	674,304		617,854	681,955	(64,100)			(64,100)		617,854		56,449	56,449			L
17275R-10-2	CISCO SYS INC		01/21/2014	CITIGROUP GLOBAL MARKETS	6,745.000	153,901		145,742	151,425	(5,683)			(5,683)		145,742		8,159	8,159	1,147		L

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)
189054-10-9	CLOROX CO		01/21/2014	CITIGROUP GLOBAL MARKETS	4,272.000	384,890		275,119	396,271	(121,152)			(121,152)		275,119		109,771	109,771			L
191216-10-0	COCA COLA CO.		01/21/2014	CITIGROUP GLOBAL MARKETS	28,411.000	1,133,792		955,463	1,173,658	(218,195)			(218,195)		955,463		178,329	178,329			L
19329Y-10-5	COLE REAL ESTATE INVESTMENTS REIT		02/10/2014	Various	201,807.000	3,083,914		2,833,370	2,833,370						2,833,370		250,543	250,543	23,147		L
194162-10-3	COLGATE PALMOLIVE CO		01/21/2014	CITIGROUP GLOBAL MARKETS	15,823.000	1,024,165		621,739	1,031,818	(410,079)			(410,079)		621,739		402,427	402,427			L
D1721W1-27-9	COMMERZBANK AG	D	02/27/2014	Various	54,406.000	986,707		676,873	877,879	(182,641)			(182,641)	(18,365)	676,873	7,389	302,445	309,834			U
203668-10-8	COMMUNITY HEALTH SYSTEMS		02/21/2014	DIRECT	0.880	38		36							36		3	3			L
20825C-10-4	CONOCOPHILLIPS		03/03/2014	Various	90,917.000	6,011,910		5,447,168	6,423,286	(976,118)			(976,118)		5,447,168		564,742	564,742	61,485		L
209115-10-4	CONSOLIDATED EDISON INC		03/06/2014	Various	314,196.000	17,434,110		17,112,705	17,368,755	861,985		1,118,035	(256,050)		17,112,705		321,405	321,405	183,115		L
209341-10-6	CONSOLIDATED GRAPHICS		02/04/2014	Various	200.000	12,987		7,319	13,488	(6,170)			(6,170)		7,319		5,668	5,668			L
D16212-14-0	CONTINENTAL AG	D	02/25/2014	Various	4,709.000	1,079,671		813,230	1,034,303	(196,709)			(196,709)	(24,365)	813,230	15,563	250,877	266,441			L
21254X-10-6	CONVERSUS CAP	R	12/27/2013	DIRECT	438,000.000	231,089		2,244,750	278,130	(6,570)			(6,570)		271,560		(40,471)	(40,471)			L
22265J-10-2	COUPON.COM INC		03/07/2014	MORGAN STANLEY	2,500.000	74,697		40,000							40,000		34,697	34,697			L
22765Y-10-4	CROSSTEX ENERGY INC		03/13/2014	EXCHANGE	900.000	12,510		12,510	32,544	(20,034)			(20,034)		12,510				135		L
228227-10-4	CROWN CASTLE INTL		01/21/2014	CITIGROUP GLOBAL MARKETS	11,002.000	818,177		786,791	807,877	(21,086)			(21,086)		786,791		31,386	31,386			L
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		01/21/2014	CITIGROUP GLOBAL MARKETS	176.000	11,480		10,660	11,153	(494)			(494)		10,660		820	820			L
244199-10-5	DEERE & CO.		03/03/2014	Various	63,909.000	5,547,148		5,431,268	5,836,809	(307,990)		97,551	(405,541)		5,431,268		115,880	115,880	32,594		L
G27823-10-6	DELPHI AUTOMOTIVE PLC		03/14/2014	Various	61,000.000	3,992,997		3,678,718							3,678,718		314,279	314,279	15,250		L
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	01/02/2014	Various	20,806.000	350,955		286,981	356,361	(62,675)			(62,675)	(6,705)	286,981	2,940	61,033	63,973			U
25179M-10-3	DEVON ENERGY CORP.		03/03/2014	Various	97,173.000	6,220,491		5,373,722	6,012,094	(634,248)		4,123	(638,372)		5,373,722		846,769	846,769			L
25271C-10-2	DIAMOND OF FSHORE DRILLING INC COM		01/08/2014	Various	113,134.000	6,279,347		6,439,587	6,439,587						6,439,587		(160,240)	(160,240)			L
25400B-10-8	DIGITAL GENERATION INC		02/13/2014	Various	500.000	6,685		3,685	6,375	(2,690)			(2,690)		3,685		3,000	3,000			L
256677-10-5	DOLLAR GENERAL CORP		01/21/2014	CITIGROUP GLOBAL MARKETS	8,578.000	503,155		417,658	517,425	(99,767)			(99,767)		417,658		85,497	85,497			L
25746U-10-9	DOMINION RES INC VA		03/03/2014	Various	69,325.000	4,722,896		3,746,054	4,484,634	(738,581)			(738,581)		3,746,054		976,842	976,842	31,766		L
257559-20-3	DOMTAR CORP		01/29/2014	CHEEVERS	100.000	9,498		7,136	9,434	(2,298)			(2,298)		7,136		2,363	2,363	55		L
257867-10-1	DONNELLEY R R + SONS CO COM		02/19/2014	DIRECT	0.200	3		4							4						L
260003-10-8	DOVER CORP COM		03/05/2014	DISTRIBUTION	0.000	634,947		634,947			29,054		29,054		634,947						L
233331-10-7	DTE ENERGY CO		03/04/2014	Various	102,874.000	7,328,077		6,971,425	6,829,805	391,400		249,780	141,620		6,971,425		356,652	356,652	67,382		L
26441C-20-4	DUKE ENERGY HLDG CORP		03/03/2014	Various	85,390.000	5,959,373		5,916,172	5,892,764	191,855		168,597	23,258		5,916,205		43,168	43,168	50,707		L
26613Q-10-6	DUPONT FABROS TECHNOLOGY		01/14/2014	Various	284,736.000	7,034,504		6,656,857	7,035,827	(378,969)			(378,969)		6,656,857		377,646	377,646	71,184		L
G29183-10-3	EATON CORP PLC	E	03/14/2014	GOLDMAN, SACHS & CO.	33,000.000	2,358,666		2,409,866							2,409,866		(51,201)	(51,201)	16,170		L
278865-10-0	ECOLAB INC		01/21/2014	CITIGROUP GLOBAL MARKETS	11,922.000	1,238,525		654,329	1,243,107	(588,772)			(588,772)		654,335		584,190	584,190	3,279		L
28176E-10-8	EDWARDS LIFESCIENCES CORP		01/09/2014	JPMORGAN CHASE & CO.	106,922.000	7,164,704		6,811,292	7,031,191	(219,899)			(219,899)		6,811,292		353,412	353,412			L
532457-10-8	ELI LILLY & CO		01/21/2014	CITIGROUP GLOBAL MARKETS	25,304.000	1,406,309		902,019	1,290,504	(388,485)			(388,485)		902,019		504,289	504,289			L
291011-10-4	EMERSON ELEC CO		02/28/2014	CHEEVERS	0.000							189	(189)								L
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		03/03/2014	Various	0.864	286		283	16	(3)			(3)		283		3	3			L
29264F-20-5	ENDO HEALTH SOLUTIONS INC		03/04/2014	EXCHANGE	2,300.000	68,794		68,794	148,412	(86,101)			(86,101)		68,794						L
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	03/20/2014	UNION BANK OF SWITZERLAND	169,292.000	913,102		716,933	740,414	(17,630)			(17,630)	(5,850)	716,933	4,549	191,619	196,168			U
T3643A-14-5	ENI SPA	D	02/07/2014	MS PASSPORT	125,760.000	2,791,590		2,921,253	3,030,841	(53,721)			(53,721)	(55,867)	2,921,253	20,257	(149,919)	(129,663)			U
29336T-10-0	ENLINK MIDSTREAM LLC		03/31/2014	DISTRIBUTION	0.000	1,857		1,857							1,857						L
G3157S-10-6	ENSCO PLC	R	03/04/2014	Various	90,988.000	4,746,446		4,583,066	5,202,694	47,648		667,276	(619,628)		4,583,066		163,380	163,380			L
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		02/24/2014	Various	100,000.000	6,568,231		6,639,273							6,639,273		(71,042)	(71,042)			L
26875P-10-1	EOG RESOUR CES INC COM		03/31/2014	Various	31,000.000	6,108,900		5,449,727							5,449,727		659,173	659,173			L
29444U-50-2	EQUINIX INC		01/08/2014	GOLDMAN, SACHS & CO.	40,706.000	7,316,137		6,712,004	7,223,280	(511,276)			(511,276)		6,712,004		604,133	604,133			L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		01/21/2014	CITIGROUP GLOBAL MARKETS	329.000	17,900		14,789	17,065	(2,276)			(2,276)		14,789		3,110	3,110	214		L
G3205Z-10-2	ESURE GROUP PLC	D	03/14/2014	Various	543,976.000	2,410,855		2,176,207	1,865,212	(57,502)			(57,502)	(50,285)	2,176,207	62,003	172,645	234,647			U
G3223R-10-8	EVEREST RE GROUP LTD		01/21/2014	CITIGROUP GLOBAL MARKETS	3,246.000	479,288		414,970	505,954	(90,984)			(90,984)		414,970		64,318	64,318			L
30161N-10-1	EXELON CORP COM		03/05/2014	Various	562,148.000	16,973,379		16,302,292	15,397,234	2,515,619		1,610,560	905,058		16,302,292		671,087	671,087	174,266		L

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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)
30231G-10-2	EXXON MOBIL CORP		03/03/2014	Various	77,167.000	7,412,236		6,749,262	7,809,300	(1,054,124)		5,875	(1,059,999)		6,749,302		662,934	662,934	38,571		L
315616-10-2	F5 NETWORKS INC		03/31/2014	GOLDMAN, SACHS & CO.	32,000.000	3,417,592		3,609,821							3,609,821		(192,229)	(192,229)			L
307000-10-9	FAMILY DOLLAR STORE		01/21/2014	CITIGROUP GLOBAL MARKETS	7,594.000	489,861		410,092	493,382	(83,290)			(83,290)		410,092		79,770	79,770	1,974		L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		01/21/2014	CITIGROUP GLOBAL MARKETS	3,926.000	411,938		398,136	398,136						398,136		13,803	13,803	3,062		L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		01/21/2014	CITIGROUP GLOBAL MARKETS	3,804.000	202,512		129,529	204,199	(74,670)			(74,670)		129,529		72,983	72,983			L
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		01/24/2014	DIRECT	0.130	4		4							4						L
316645-10-0	FIFTH & PACIFIC CO INC		02/27/2014	EXCHANGE	1,800.000	9,503		9,503	57,726	(48,223)			(48,223)		9,503						L
31787A-50-7	FINISAR CORP		03/17/2014	Various	135,000.000	3,311,201		2,946,349							2,946,349		364,852	364,852			L
337738-10-8	FISERV INC COM		01/21/2014	CITIGROUP GLOBAL MARKETS	10,220.000	583,628		441,725	603,491	(161,766)			(161,766)		441,725		141,904	141,904			L
345838-10-6	FOREST LABS INC		01/21/2014	CITIGROUP GLOBAL MARKETS	8,901.000	605,146		304,951	534,327	(229,376)			(229,376)		304,951		300,195	300,195			L
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		02/28/2014	Various	0.719	8,203		8,190							8,190		13	13			L
367299-20-3	GASTAR EXPLORATION INC		02/06/2014	EXCHANGE	800.000	1,328		1,328	5,536	(4,208)			(4,208)		1,328						L
F42768-10-5	GDF SUEZ CMN STK	D	03/26/2014	UNION BANK OF SWITZERLAND	41,464.000	1,053,276		948,866							948,866	6,129	98,281	104,409			U
369550-10-8	GENERAL DYNAMICS CORP		02/06/2014	GOLDMAN, SACHS & CO.	13,823.000	1,390,242		911,032	1,320,788	(409,756)			(409,756)		911,032		479,210	479,210	7,741		L
369604-10-3	GENERAL EL EC CO COM		02/28/2014	Various	0.000						(562)	275,758	(276,320)								L
370334-10-4	GENERAL MLS INC		01/21/2014	CITIGROUP GLOBAL MARKETS	28,856.000	1,400,285		1,142,801	1,440,203	(297,402)			(297,402)		1,142,801		257,484	257,484	10,965		L
37045V-10-0	GENERAL MOTORS CO		03/04/2014	MORGAN STANLEY	44.000	1,613											1,613	1,613			L
37045V-12-6	GENERAL MOTORS WARRANT B		03/04/2014	MORGAN STANLEY	40.000	750											750	750			L
374297-10-9	GETTY REALTY CORP		03/26/2014	DISTRIBUTION	0.000	17		17							17						L
375558-10-3	GILEAD SCIENCES INC		03/14/2014	MORGAN STANLEY	45,000.000	3,393,693		3,498,269							3,498,269		(104,575)	(104,575)			L
38259P-50-8	GOOGLE INC.		01/21/2014	CITIGROUP GLOBAL MARKETS	245.000	285,098		146,850	274,574	(127,723)			(127,723)		146,851		138,248	138,248			L
393122-10-6	GREEN MOUNTAIN COFFEE ROASTE		03/14/2014	EXCHANGE	2,609.000	61,572		61,572	197,188	(135,616)			(135,616)		61,572				652		L
406216-10-1	HALLIBURTON CO		03/03/2014	Various	131,375.000	7,391,196		5,389,103	6,667,281	(1,278,178)			(1,278,178)		5,389,103		2,002,093	2,002,093	19,706		L
414585-10-9	HARRIS TEETER SUPERMARKETS INC		01/29/2014	MERGER	1,000.000	49,380		39,521	49,350	(9,829)			(9,829)		39,521		9,859	9,859	150		L
42217K-10-6	HEALTH CARE REIT INC		01/21/2014	CITIGROUP GLOBAL MARKETS	1,674.000	94,458		89,676	89,676						89,676		4,782	4,782			L
421933-10-2	HEALTH MANAGEMENT A		01/28/2014	Various	5,200.000	69,208		35,881	68,120	(32,239)			(32,239)		35,881		33,327	33,327			L
427866-10-8	HERSHEY COMPANY		01/21/2014	CITIGROUP GLOBAL MARKETS	9,568.000	944,704		820,607	930,297	(109,689)			(109,689)		820,607		124,097	124,097			L
437076-10-2	HOME DEPOT INC		01/21/2014	CITIGROUP GLOBAL MARKETS	1,867.000	150,193		72,962	153,729	(80,764)			(80,764)		72,965		77,228	77,228			L
440452-10-0	HORMEL FOODS CORP		01/21/2014	CITIGROUP GLOBAL MARKETS	17,189.000	789,262		663,152	776,427	(113,276)			(113,276)		663,152		126,111	126,111	3,438		L
445658-10-7	HUNT TRANSPORT SVC		01/21/2014	CITIGROUP GLOBAL MARKETS	364.000	28,773		27,284	28,137	(853)			(853)		27,284		1,489	1,489			L
N4578E-41-3	ING GROEP NV -CVA OTHER	D	01/02/2014	UNION BANK OF SWITZERLAND	9,902.000	137,275		115,881	137,808	(19,546)			(19,546)	(2,382)	115,881	1,000	20,394	21,394			L
458140-10-0	INTEL CORP		01/21/2014	CITIGROUP GLOBAL MARKETS	13,058.000	333,985		278,932	338,986	(60,054)			(60,054)		278,932		55,053	55,053			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		02/28/2014	Various	5,404.000	1,018,190		783,645	1,013,628	(229,983)		1,800	(231,783)		783,645		234,546	234,546			L
T55067-10-1	INTESA SANPAOLO EURO.52	D	03/20/2014	UNION BANK OF SWITZERLAND	331,673.000	1,015,132		946,785							946,785	11,032	57,315	68,347			U
461202-10-3	INTUIT INC.		01/21/2014	CITIGROUP GLOBAL MARKETS	10,975.000	835,924		655,694	837,612	(181,918)			(181,918)		655,694		180,230	180,230	2,085		L
464287-23-4	ISHARES MSCI EMERGING MKT INDEX TRADED	R	02/10/2014	CITIGROUP GLOBAL MARKETS	1,350,000.000	52,110,443		51,468,306							51,468,306		642,136	642,136			L
478160-10-4	JOHNSON & JOHNSON		01/21/2014	CITIGROUP GLOBAL MARKETS	16,433.000	1,544,963		1,064,050	1,505,098	(441,049)			(441,049)		1,064,050		480,913	480,913			L
485170-30-2	KANSAS CITY SOUTHERN		02/28/2014	CHEEVERS	0.000							3,073	(3,073)								L

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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)
487836-10-8	KELLOGG CO.		01/21/2014	CITIGROUP GLOBAL MARKETS	7,600.000	461,673		414,100	464,132	(50,032)			(50,032)		414,100		47,573	47,573			L
494368-10-3	KIMBERLY-CLARK CORP		01/21/2014	CITIGROUP GLOBAL MARKETS	14,452.000	1,537,919		1,061,691	1,509,656	(447,954)			(447,954)		1,061,702		476,217	476,217	11,706		L
49456B-10-1	KINDER MORGAN INC DEL		01/21/2014	CITIGROUP GLOBAL MARKETS	29,166.000	1,042,010		1,039,039	1,049,976	(10,937)			(10,937)		1,039,039		2,972	2,972			L
49455U-10-0	KINDER MORGAN MANAGEMENT LLC		02/25/2014	Various	15,099.159	1,264,559		1,217,984	1,245,103	(28,946)			(28,946)		1,217,984		46,575	46,575			L
502424-10-4	L-3 COMMUNICATIONS		02/06/2014	Various	11,120.000	1,217,516		852,848	1,188,283	(335,436)			(335,436)		852,848		364,669	364,669			L
50540R-40-9	LABORATORY CORP AMER HLDGS		01/21/2014	CITIGROUP GLOBAL MARKETS	5,078.000	463,398		456,792	463,977	(7,185)			(7,185)		456,792		6,606	6,606			L
516806-10-6	LAREDO PETROLEUM HOLDINGS INC		03/18/2014	GOLDMAN, SACHS & CO.	12,498.000	309,125		317,074							317,074		(7,949)	(7,949)			L
521863-30-8	LEAP WIRELESS INTERNATIONAL INC		03/14/2014	MERGER	1,400.000	21,000		7,658	24,360	(16,702)			(16,702)		7,658		13,342	13,342			L
F56196-18-5	LEGRAND	D	03/26/2014	UNION BANK OF SWITZERLAND	1,566.000	97,896		84,901	86,444	(944)			(944)	(599)	84,901	630	12,365	12,995			U
52602E-10-2	LENDER PROCESSING SERVICES		01/06/2014	Various	1,500.000	56,057		21,939	56,070	(34,131)			(34,131)		21,939		34,118	34,118			L
526057-10-4	LENNAR COR P CL A		01/09/2014	Various	192,056.000	7,396,070		6,712,245	7,597,735	(885,490)			(885,490)		6,712,245		683,825	683,825			L
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	R	03/13/2014	DISTRIBUTION	0.000	144,164		144,164							144,164						L
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	R	03/13/2014	DISTRIBUTION	0.000	91,125		91,125							91,125						L
53217V-10-9	LIFE TECHNOLOGIES CORP		02/03/2014	Various	13,195.000	1,004,457		870,272	1,000,181	(129,909)			(129,909)		870,272		134,185	134,185			L
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	03/20/2014	CREDIT SUISSE	113,273.000	146,409		135,375	147,987	(7,175)			(7,175)	(5,437)	135,375	4,713	6,321	11,034			U
539830-10-9	LOCKHEED MARTIN CORP		02/06/2014	Various	23,633.000	3,603,649		2,054,018	3,513,282	(1,459,261)			(1,459,261)		2,054,021		1,549,628	1,549,628			L
565849-10-6	MARATHON OIL CORP		03/03/2014	Various	161,039.000	5,400,472		5,111,355	5,684,677	(449,914)		123,408	(573,322)		5,111,355		289,117	289,117	30,597		L
56585A-10-2	MARATHON PETROLEUM CORP		02/28/2014	CABRERA CAPITAL	0.000							194	(194)								L
571748-10-2	MARSH + MCLENNAN COS INC		01/21/2014	CITIGROUP GLOBAL MARKETS	10,446.000	506,701		297,220	505,169	(207,941)			(207,941)		297,228		209,473	209,473			L
573284-10-6	MARTIN MARIETTA MATERIALS		01/08/2014	GOLDMAN, SACHS & CO.	67,868.000	6,982,640		6,681,280	6,782,728	(101,448)			(101,448)		6,681,280		301,360	301,360			L
57636Q-10-4	MASTERCARD INC CLASS A		01/21/2014	CITIGROUP GLOBAL MARKETS	999.000	817,635		251,080	83,462	(58,354)	225,972		167,617		251,080		566,555	566,555	1,099		L
579780-20-6	MCCORMICK & CO.		01/21/2014	CITIGROUP GLOBAL MARKETS	14,544.000	1,017,008		940,997	1,002,372	(61,376)			(61,376)		940,997		76,011	76,011	5,381		L
580135-10-1	MCDONALDS CORP		02/28/2014	Various	16,085.000	1,529,134		1,172,111	1,560,728	(388,617)		633	(389,250)		1,172,111		357,023	357,023			L
58155Q-10-3	MCKESSON CORP		01/21/2014	CITIGROUP GLOBAL MARKETS	3,861.000	650,712		436,658	623,165	(186,508)			(186,508)		436,658		214,054	214,054	927		L
585055-10-6	MEDTRONIC INC.		02/06/2014	Various	12,943.000	758,996		575,367	742,799	(167,432)			(167,432)		575,367		183,629	183,629	3,624		L
58933Y-10-5	MERCK & CO. INC.		02/06/2014	Various	31,585.000	1,639,648		1,120,760	1,580,829	(460,058)			(460,058)		1,120,771		518,877	518,877	13,897		L
D5357W-10-3	MERCK KGAA ORD NPV	D	02/06/2014	Various	11,294.000	1,818,539		1,811,321	2,027,012	(177,563)			(177,563)	(38,129)	1,811,321	15,014	(7,796)	7,218			U
594918-10-4	MICROSOFT CORP		01/21/2014	CITIGROUP GLOBAL MARKETS	11,702.000	423,108		325,815	438,006	(112,191)			(112,191)		325,815		97,292	97,292			L
602720-10-4	MINE SAFETY APPLIANCES CO		03/12/2014	EXCHANGE	600.000	16,392		16,392	30,726	(14,334)			(14,334)		16,392				180		L
609207-10-5	MONDELEZ INTERNATIONAL INC		01/21/2014	CITIGROUP GLOBAL MARKETS	12,467.000	429,325		256,499	440,085	(183,586)			(183,586)		256,499		172,826	172,826	1,745		L
61166W-10-1	MONSANTO CO		03/03/2014	Various	58,636.000	6,520,668		6,086,165	6,834,026	(730,347)		17,513	(747,860)		6,086,165		434,503	434,503	25,213		L
61945C-10-3	MOSAIC COMPANY		03/03/2014	Various	91,618.000	4,485,510		4,091,660	4,330,783	1,099,885		1,372,915	(273,030)		4,091,660		393,850	393,850			L
620076-30-7	MOTOROLA SOLUTIONS INC		01/22/2014	Various	8,289.000	596,774		469,066	559,508	(90,440)			(90,440)		469,068		127,706	127,706	2,570		L
62010U-10-1	MOTORS LIQUIDATION COMPANY GUC TRUST		03/04/2014	GOLDMAN, SACHS & CO.	12.000	379											379	379			U
64704V-10-6	NEW MEDIA INVESTMENT GROUP INC		03/10/2014	DIRECT	0.830	11		4							4		8	8			L
65105M-10-8	NEWCASTLE INVESTMENT CORP		02/21/2014	DISTRIBUTION	0.000	669		669							669						L
651639-10-6	NEWMONT MINING CORP		03/20/2014	Various	211,665.000	5,236,230		5,333,231	268,645						5,333,231		(97,001)	(97,001)	30,000		L
65339F-10-1	NEXTERA ENERGY INC		03/03/2014	Various	65,147.000	5,863,087		5,033,511	5,577,886	(544,375)			(544,375)		5,033,511		829,576	829,576	41,939		L
655044-10-5	NOBLE ENER GY INC COM		03/04/2014	Various	96,692.000	6,592,042		5,417,325	6,585,692	(1,168,367)			(1,168,367)		5,417,325		1,174,718	1,174,718	13,537		L
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	D	03/20/2014	UNION BANK OF SWITZERLAND	10,380.000	148,889		123,551	140,041	(14,694)			(14,694)	(1,796)	123,551	1,838	23,500	25,338			U
655844-10-8	NORFOLK SOUTHERN CORP		03/04/2014	Various	72,508.000	6,653,889		5,562,163	6,730,918	(1,168,755)			(1,168,755)		5,562,163		1,091,727	1,091,727	39,154		L
D5813Z-10-4	NORMA GROUP ORD	D	02/24/2014	MS PASSPORT	8,600.000	499,996		396,708	427,618	(23,422)			(23,422)	(7,488)	396,708	5,826	97,462	103,288			U
664397-10-6	NORTHEAST UTILITIES		03/07/2014	Various	329,760.000	14,456,491		13,827,477	13,978,526	(73,649)		77,400	(151,049)		13,827,477		629,014	629,014	129,431		L
666807-10-2	NORTHROP GRUMMAN CORP		02/06/2014	JPMORGAN CHASE & CO.	23,761.000	2,666,137		1,556,235	2,723,248	(1,167,013)			(1,167,013)		1,556,235		1,109,902	1,109,902			L
670346-10-5	NUCOR CORP.		02/28/2014	CHEEVERS	0.000							361	(361)								L
674215-10-8	OASIS PETROLEUM INC		03/14/2014	Various	82,000.000	3,370,800		3,315,779							3,315,779		55,022	55,022			L

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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)
674599-10-5	OCCIDENTAL PETROLEUM CORP		03/03/2014	Various	58,852.000	5,633,612		4,977,087	5,596,825	(489,627)		130,112	(619,738)		4,977,087		656,525	656,525	37,665		L
681919-10-6	OMNICOM GROUP		02/06/2014	GOLDMAN, SACHS & CO.	3,400.000	250,577		170,951	252,858	(81,907)			(81,907)		170,951		79,626	79,626	1,360		L
682680-10-3	ONEOK INC		02/05/2014	DISTRIBUTION	0.000	26,504		26,504							26,504						L
67103H-10-7	OREILLY AUTOMOTIVE INC		01/21/2014	CITIGROUP GLOBAL MARKETS	4,333.000	589,180		423,750	557,700	(133,949)			(133,949)		423,751		165,429	165,429			L
69331C-10-8	P G & E CORP		03/05/2014	Various	397,147.000	17,309,283		16,620,947	15,997,081	1,708,394		1,084,528	623,866		16,620,947		688,336	688,336	180,702		L
697435-10-5	PALO ALTO NETWORKS INC		03/17/2014	Various	96,000.000	7,453,851		6,601,973							6,601,973		851,879	851,879			L
G6852T-10-5	PARTNERRE LTD		01/21/2014	CITIGROUP GLOBAL MARKETS	2,542.000	252,893		230,204	268,003	(37,800)			(37,800)		230,204		22,689	22,689			L
703395-10-3	PATTERSON COS INC		01/21/2014	CITIGROUP GLOBAL MARKETS	3,504.000	144,774		131,750	144,365	(12,614)			(12,614)		131,750		13,024	13,024	561		L
704326-10-7	PAYCHEX INC		01/21/2014	CITIGROUP GLOBAL MARKETS	31,926.000	1,397,297		1,125,085	1,453,591	(328,506)			(328,506)		1,125,085		272,212	272,212			L
704549-10-4	PEABODY ENERGY		01/10/2014	Various	328,730.000	5,845,998		6,141,596	6,420,097	(278,501)			(278,501)		6,141,596		(295,598)	(295,598)			L
713448-10-8	PEPSICO INC.		02/28/2014	Various	18,011.000	1,493,221		1,179,463	1,493,832	(314,369)		1,993	(316,362)		1,179,463		313,758	313,758	10,221		L
G97822-10-3	PERRIGO PLC	E	01/21/2014	Various	3,803.000	590,301		416,086	583,608	(167,606)			(167,606)		416,086		174,214	174,214			L
SB1HH9-36-5	PETROPLUS HLDS AG .	D	02/20/2014	EXCHANGE	10,373.000				1	(1)			(1)								U
716768-10-6	PETSMART INC		01/21/2014	CITIGROUP GLOBAL MARKETS	3,576.000	228,029		260,154	260,154						260,154		(32,125)	(32,125)			L
717081-10-3	PFIZER INC		01/21/2014	CITIGROUP GLOBAL MARKETS	42,766.000	1,335,024		729,951	1,309,923	(579,971)			(579,971)		729,951		605,073	605,073			L
729251-10-8	PLUM CREEK TIMBER CO INC COM		03/04/2014	Various	116,878.000	5,019,740		5,033,935	5,435,996	504,448		906,509	(402,060)		5,033,935		(14,196)	(14,196)	51,426		L
73755L-10-7	POTASH CORP OF SASKATCHEWAN	A	03/03/2014	Various	132,947.000	4,440,922		4,163,900	4,381,933	1,001,474		1,219,507	(218,033)		4,163,900		277,022	277,022	39,552		L
69351T-10-6	PPL CORP		03/03/2014	Various	314,578.000	10,038,485		9,547,048	9,465,652	355,533		274,137	81,396		9,547,048		491,437	491,437	115,607		L
74005P-10-4	PRAXAIR INC.		01/21/2014	CITIGROUP GLOBAL MARKETS	8,129.000	1,082,744		870,859	1,057,014	(186,143)			(186,143)		870,870		211,873	211,873			L
742718-10-9	PROCTER & GAMBLE CO		02/28/2014	Various	18,298.000	1,466,879		1,163,477	1,489,640	(326,163)		5,224	(331,387)		1,163,477		303,402	303,402			L
74460D-10-9	PUBLIC STORAGE		01/21/2014	CITIGROUP GLOBAL MARKETS	4,455.000	690,591		487,213	670,567	(183,350)			(183,350)		487,217		203,374	203,374			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		03/05/2014	Various	351,773.000	12,687,744		11,586,254	11,270,807	598,033		282,586	315,447		11,586,254		1,101,490	1,101,490	40,488		L
74736L-10-9	Q2 HOLDINGS INC		03/20/2014	GOLDMAN, SACHS & CO.	5,000.000	84,873		65,000							65,000		19,873	19,873			L
747525-10-3	QUALCOMM INC		01/21/2014	CITIGROUP GLOBAL MARKETS	13,338.000	1,006,301		730,605	990,347	(259,726)			(259,726)		730,621		275,681	275,681			L
74834L-10-0	QUEST DIAGNOSTICS INC		02/28/2014	Various	6,731.000	366,951		360,373	360,378			315	(315)		360,378		6,573	6,573	2,019		L
754907-10-3	RAYONIER INC		03/06/2014	Various	69,705.000	3,253,134		3,085,143	2,934,581	1,040,953		890,391	150,563		3,085,143		167,991	167,991			L
755111-50-7	RAYTHEON COMPANY		02/06/2014	JPMORGAN CHASE & CO.	26,929.000	2,509,775		1,442,686	2,442,460	(999,775)			(999,775)		1,442,686		1,067,090	1,067,090	14,811		L
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		01/21/2014	CITIGROUP GLOBAL MARKETS	5,223.000	475,219		451,095	508,407	(57,311)			(57,311)		451,095		24,124	24,124			L
F77098-10-5	RENAULT SA COMMON STOCK	D	03/26/2014	UNION BANK OF SWITZERLAND	3,254.000	309,410		261,393	262,079	1,423			1,423	(2,110)	261,393	2,238	45,780	48,018			U
760759-10-0	REPUBLIC S VCS INC COM		01/21/2014	CITIGROUP GLOBAL MARKETS	12,005.000	387,245		370,751	398,566	(27,815)			(27,815)		370,751		16,494	16,494	3,121		L
F7782J-36-6	REXEL S.A.	D	02/19/2014	CREDIT SUISSE	20,008.000	539,705		498,690	525,895	(24,171)			(24,171)	(3,034)	498,690	379	40,636	41,015			U
269279-13-9	Rights on EXCO RESOURCES INC. Strike = 5		01/03/2014	INSTINET	2,500.000	155			400	(400)			(400)				155	155			U
G75754-10-4	RIO TINTO CMN STK	D	03/20/2014	CREDIT SUISSE	7,808.000	404,626		376,223	440,919	(48,496)			(48,496)	(16,200)	376,223	13,098	15,305	28,403			U
767204-10-0	RIO TINTO PLC ADR		03/04/2014	Various	127,800.000	7,140,072		5,711,013	7,211,754	(1,500,741)			(1,500,741)		5,711,013		1,429,059	1,429,059			L
778296-10-3	ROSS STORES, INC.		01/21/2014	CITIGROUP GLOBAL MARKETS	5,404.000	380,476		322,673	404,922	(82,248)			(82,248)		322,673		57,802	57,802			L
F5548N-10-1	SANOFI S.A.	D	02/14/2014	CREDIT SUISSE	7,545.000	765,261		732,780	344,623	(18,432)			(18,432)	(6,426)	732,780	5,784	26,697	32,481			U
80283M-10-1	SANTANDER CONSUMER USA HOLDINGS IN		01/23/2014	GOLDMAN, SACHS & CO.	75,000.000	1,911,769		1,800,000							1,800,000		111,769	111,769			L
802817-30-4	SANTARUS INC		01/03/2014	MERGER	1,200.000	38,400		38,339	38,352	(13)			(13)		38,339		61	61			L
78388J-10-6	SBA COMMUNICATIONS CORP CL A		01/21/2014	CITIGROUP GLOBAL MARKETS	6,016.000	545,266		379,862	540,477	(160,615)			(160,615)		379,862		165,403	165,403			L
806407-10-2	SCHEIN HENRY INC		01/21/2014	CITIGROUP GLOBAL MARKETS	1,442.000	168,794		138,072	164,763	(26,691)			(26,691)		138,072		30,722	30,722			L
806857-10-8	SCHLUMBERGER LTD		03/03/2014	MORGAN STANLEY	75,977.000	6,893,511		5,581,707	6,846,287	(1,264,581)			(1,264,581)		5,581,707		1,311,804	1,311,804	23,743		L
816851-10-9	SEMPRA ENERGY		01/21/2014	CITIGROUP GLOBAL MARKETS	2,859.000	265,647		252,581	256,624	(4,043)			(4,043)		252,581		13,065	13,065	1,801		L

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)
824348-10-6	SHERWIN WILLIAMS CO		01/21/2014	CITIGROUP GLOBAL MARKETS	1,906.000	377,415		154,837	349,751	(194,914)			(194,914)		154,837		222,578	222,578			L
83088M-10-2	SKYWORKS SOLUTIONS INC		03/17/2014	Various	216,000.000	7,946,361		6,528,027							6,528,027		1,418,334	1,418,334			L
832696-40-5	SMUCKER J M CO COM NEW		02/28/2014	Various	2,307.000	224,208		239,051	239,051			175	(175)		239,051		(14,844)	(14,844)			L
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	01/23/2014	CREDIT SUISSE	2,753.000	168,627		137,251	160,160	(17,894)			(17,894)	(5,015)	137,251	3,420	27,956	31,375			U
842587-10-7	SOUTHERN CO		01/21/2014	CITIGROUP GLOBAL MARKETS	36,263.000	1,509,874		1,441,854	1,490,772	(48,896)			(48,896)		1,441,875		67,999	67,999			L
847560-10-9	SPECTRA ENERGY CORP		03/04/2014	Various	232,226.000	8,518,711		6,996,596	8,271,890	(1,275,236)			(1,275,236)		6,996,654		1,522,057	1,522,057	61,705		L
85375C-10-1	STANDARD-PACIFIC CORP.		01/10/2014	Various	840,183.000	7,458,404		6,777,445	7,603,656	(826,211)			(826,211)		6,777,445		680,959	680,959			L
855244-10-9	STARBUCKS CORP		01/21/2014	CITIGROUP GLOBAL MARKETS	6,032.000	444,174		380,438	472,848	(92,410)			(92,410)		380,438		63,735	63,735			L
85571B-10-5	STARWOOD PROPERTY TRUST INC		02/05/2014	DISTRIBUTION	0.000	4,239		4,239							4,239						L
85856G-10-0	STELLARONE CORP		01/02/2014	MERGER	300.000	7,182		3,002	7,221	(4,219)			(4,219)		3,002		4,180	4,180			L
858912-10-8	STERICYCLE INC		01/21/2014	CITIGROUP GLOBAL MARKETS	7,740.000	925,746		822,819	899,156	(76,337)			(76,337)		822,819		102,927	102,927			L
H8431B-10-9	SWISS RE LTD	D	03/07/2014	CITIGROUP GLOBAL MARKETS	45,035.000	4,171,589		3,947,294	3,285,137	(188,205)			(188,205)	5,566	3,947,294	39,568	184,727	224,294			U
871503-10-8	SYMANTEC CORP.		03/27/2014	Various	125,000.000	2,408,079		2,321,886							2,321,886		86,192	86,192			L
871607-10-7	SYNOPSYS INC		01/21/2014	CITIGROUP GLOBAL MARKETS	17,349.000	720,969		611,158	703,849	(92,691)			(92,691)		611,158		109,810	109,810			L
87612E-10-6	TARGET CORP		02/28/2014	Various	14,731.000	871,876		752,289	932,030	(179,742)		595	(180,337)		752,289		119,587	119,587			L
G86954-10-7	TAYLOR WIMPEY PLC 25P	D	03/04/2014	Various	999,078.000	2,057,694		1,735,303	1,845,027	(87,770)			(87,770)	(21,954)	1,735,303	33,230	289,161	322,391			U
T92778-10-8	TELECOM ITALIA EURO.55	D	02/25/2014	Various	1,469,067.000	1,692,646		1,266,964	1,459,518	(173,742)			(173,742)	(18,812)	1,266,964	7,527	418,155	425,682			U
D8T9CK-10-1	TELEFONICA DEUTSCHLAND HOLDING AG	D	03/28/2014	Various	317,599.000	2,549,164		2,503,843	2,076,164	(74,896)			(74,896)	(39,291)	2,503,843	52,599	(7,278)	45,321			U
881609-10-1	TESORO CORP		02/28/2014	CHEEVERS	0.000						(147)	147	(294)								L
88732J-20-7	TIME WARNER CABLE INC		03/27/2014	Various	40,200.000	5,390,537		5,366,901	27,100	(14,206)			(14,206)		5,366,901		23,637	23,637	30,000		L
872540-10-9	TJX COMPANIES INC		01/21/2014	CITIGROUP GLOBAL MARKETS	22,560.000	1,358,032		1,085,534	1,437,749	(352,214)			(352,214)		1,085,534		272,498	272,498			L
891906-10-9	TOTAL SYSTEM SERVICES INC		01/21/2014	CITIGROUP GLOBAL MARKETS	9,035.000	290,809		220,075	300,685	(80,610)			(80,610)		220,075		70,734	70,734	904		L
89417E-10-9	TRAVELERS COS INC		01/21/2014	CITIGROUP GLOBAL MARKETS	7,129.000	605,865		386,145	645,460	(259,315)			(259,315)		386,145		219,721	219,721			L
895848-10-9	TRIANGLE CAPITAL CORP		03/31/2014	DISTRIBUTION	0.000	60											60	60			L
896288-10-7	TRINET GROUP INC		03/27/2014	CITIGROUP GLOBAL MARKETS	20,000.000	374,364		320,000							320,000		54,364	54,364			L
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B		01/29/2014	CHEEVERS	100.000	3,066		1,404	3,460	(2,056)			(2,056)		1,404		1,663	1,663			L
903293-40-5	U S G CORP.		01/09/2014	Various	251,916.000	7,592,392		6,712,567	7,149,376	(436,809)			(436,809)		6,712,567		879,825	879,825			L
90662P-10-4	UNION FIRST MARKET BANKSHARES CORP		01/21/2014	DIRECT	0.170	4		4							4						L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		01/21/2014	CITIGROUP GLOBAL MARKETS	10,797.000	1,064,107		716,224	1,134,549	(418,324)			(418,324)		716,224		347,882	347,882			L
913017-10-9	UNITED TECHNOLOGIES CORP		02/06/2014	CITIGROUP GLOBAL MARKETS	2,527.000	276,302		232,906	287,573	(54,666)			(54,666)		232,906		43,396	43,396			L
91324P-10-2	UNITEDHEALTH GROUP INC		01/21/2014	CITIGROUP GLOBAL MARKETS	1,077.000	78,778		80,243	81,098	(855)			(855)		80,243		(1,464)	(1,464)			L
902973-30-4	US BANCORP		01/21/2014	CITIGROUP GLOBAL MARKETS	13,219.000	549,471		518,925	534,048	(15,123)			(15,123)		518,925		30,546	30,546	3,040		L
918866-10-4	VALASSIS COMMUNICATION		02/04/2014	MERGER	1,000.000	34,040		18,740	34,250	(15,510)			(15,510)		18,740		15,300	15,300	310		L
91913Y-10-0	VALERO ENERGY CORP		03/14/2014	CITIGROUP GLOBAL MARKETS	38,000.000	2,065,027		1,507,364	1,915,200	(407,836)			(407,836)		1,507,364		557,663	557,663	9,500		L
92046N-10-2	VALUECLICK INC		02/06/2014	EXCHANGE	1,500.000	23,924		23,924	35,055	(11,131)			(11,131)		23,924						L
922280-10-2	VARONIS SYSTEMS INC		02/28/2014	GOLDMAN, SACHS & CO.	1,000.000	41,298		22,000							22,000		19,298	19,298			L
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		01/21/2014	CITIGROUP GLOBAL MARKETS	13,730.000	878,808		815,695	902,336	(86,640)			(86,640)		815,695		63,113	63,113			L
92343V-10-4	VERIZON COMMUNICATIONS		01/21/2014	CITIGROUP GLOBAL MARKETS	25,344.000	1,208,571		946,831	1,245,404	(298,536)			(298,536)		946,868		261,703	261,703	13,432		L
S00895-60-7	VERIZON COMMUNICATIONS INC.		02/24/2014	UNION BANK OF SWITZERLAND	72,369.000	3,383,155		3,228,958							3,228,958		154,197	154,197			U
F5879X-10-8	VINCI	D	03/26/2014	Various	13,479.000	957,292		758,227	886,317	(100,336)			(100,336)	(27,754)	758,227	22,585	176,480	199,066			U

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928241-10-8	VIROPHARMA INC		01/27/2014	MERGER	2,100.000	105,000		60,021	104,685	(44,664)			(44,664)		60,021		44,979	44,979			L
92826C-83-9	VISA INC		01/21/2014	CITIGROUP GLOBAL MARKETS	4,178.000	968,934		488,251	930,357	(442,106)			(442,106)		488,251		480,684	480,684			L
F97982-10-6	VIVENDI EUR5.50	D	02/19/2014	Various	38,736.000	1,076,369		897,205	1,022,417	(96,609)			(96,609)	(28,602)	897,205	20,903	158,261	179,164			U
BAS07N-FE-3	VODAFONE	R	03/28/2014	Various	2,751,680.000	1,356,029											1,356,029	1,356,029			U
G93882-19-2	VODAFONE GROUP PLC	D	03/20/2014	CREDIT SUISSE	112,006.000	419,179		461,343							461,343	(4,784)	(37,380)	(42,164)			U
G93882-13-5	VODAFONE GROUP PLC COMMON STOCK	D	02/26/2014	Various	1,500,916.349	10,077,275		9,800,581	8,148,931	(585,440)			(585,440)	(233,733)	9,800,581	276,694		276,694	80,913		U
931142-10-3	WAL-MART STORES		01/21/2014	CITIGROUP GLOBAL MARKETS	20,796.000	1,576,881		1,048,946	1,636,437	(587,491)			(587,491)		1,048,946		527,935	527,935	9,774		L
37045V-11-8	WARRANT GENERAL MTRS CO *W EXP 07/10/2		03/04/2014	MORGAN STANLEY	40.000	1,080											1,080	1,080			U
94106L-10-9	WASTE MGMT INC DEL		01/21/2014	CITIGROUP GLOBAL MARKETS	17,770.000	762,275		611,644	797,340	(185,696)			(185,696)		611,644		150,631	150,631			L
962166-10-4	WEYERHAEUSER CO		03/04/2014	Various	193,503.000	5,673,655		5,688,349	6,108,890	(275,536)		145,005	(420,541)		5,688,349		(14,694)	(14,694)	42,571		L
G96666-10-5	WILLIS GROUP HOLDINGS,INC	R	01/21/2014	CITIGROUP GLOBAL MARKETS	7,169.000	321,076		280,021	321,243	(41,222)			(41,222)		280,021		41,055	41,055	2,007		L
976657-10-6	WISCONSIN ENERGY		01/21/2014	CITIGROUP GLOBAL MARKETS	23,850.000	989,460		935,403	985,959	(50,551)			(50,551)		935,408		54,051	54,051			L
98389B-10-0	XCEL ENERGY INC		03/05/2014	Various	567,213.000	17,017,265		16,058,902	15,847,931	486,732		275,757	210,975		16,058,906		958,358	958,358	158,820		L
984332-10-6	YAHOO INC COM		01/21/2014	CITIGROUP GLOBAL MARKETS	2,541.000	100,387		41,998	102,758	(60,760)			(60,760)		41,998		58,389	58,389			L
988498-10-1	YUM! BRANDS INC		01/21/2014	CITIGROUP GLOBAL MARKETS	6,585.000	468,432		269,176	497,892	(228,715)			(228,715)		269,176		199,256	199,256	2,436		L
N9837R-10-5	ZIGGO N.V.	D	01/28/2014	Various	45,310.000	2,017,882		1,838,700	2,072,827	(194,398)			(194,398)	(39,729)	1,838,700	21,128	158,055	179,183			U
98975W-10-4	ZOLTEK COS INC		02/28/2014	MERGER	600.000	10,050		4,027	10,050	(6,023)			(6,023)		4,027		6,023	6,023			L
G0692#-10-2	AURIGEN RE CAPITAL LIMITED	C	03/31/2014	DISTRIBUTION	0.000	(387)										(387)		(387)			A
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						652,532,904	XXX	595,698,130	504,487,367	(35,959,510)	254,317	11,898,626	(47,603,820)	(816,993)	593,725,245	795,179	58,012,480	58,807,659	2,344,751	XXX	XXX
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	R	02/28/2014	Various	3,400,000.000	158,221,087		159,014,617	169,354,000	3,276,885		13,616,268	(10,339,383)		159,014,617		(793,530)	(793,530)			L
464287-20-0	ISHARES CORE S&P 500 ETF		02/10/2014	Various	1,015,000.000	182,192,187		183,868,227	108,050,342	(2,384,486)			(2,384,486)		183,868,227		(1,676,040)	(1,676,040)			L
464286-53-3	ISHARES MSCI EMERGING MARKETS MINI	R	03/04/2014	Various	900,000.000	49,936,950		48,168,000	52,434,000	(2,943,606)		1,322,394	(4,266,000)		48,168,000		1,768,950	1,768,950			L
46429B-69-7	ISHARES MSCI USA MIN VOL		02/24/2014	Various	400,000.000	14,175,013		13,414,754	10,650,000	(710,202)			(710,202)		13,414,754		760,259	760,259			L
464288-37-2	ISHARES S&P GLOBAL INFRASTRUCTURE		03/04/2014	Various	671,173.000	27,079,010		25,321,460	26,135,477	(742,454)		71,562	(814,016)		25,321,460		1,757,550	1,757,550			L
922042-85-8	VANGUARD FTSE EMERGING MARKETS ETF	R	01/08/2014	JPMORGAN CHASE & CO.	2,113,742.000	83,385,451		84,782,192	86,959,346	(2,177,154)			(2,177,154)		84,782,192		(1,396,740)	(1,396,740)			L
9299999. Subtotal - Common Stocks - Mutual Funds						514,989,698	XXX	514,569,251	453,583,165	(5,681,016)		15,010,224	(20,691,241)		514,569,251		420,447	420,447		XXX	XXX
9799997. Total - Common Stocks - Part 4						1,167,522,602	XXX	1,110,267,381	958,070,531	(41,640,527)	254,317	26,908,851	(68,295,060)	(816,993)	1,108,294,496	795,179	58,432,927	59,228,106	2,344,751	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						1,167,522,602	XXX	1,110,267,381	958,070,531	(41,640,527)	254,317	26,908,851	(68,295,060)	(816,993)	1,108,294,496	795,179	58,432,927	59,228,106	2,344,751	XXX	XXX
9899999. Total - Preferred and Common Stocks						1,174,180,483	XXX	1,116,625,841	963,593,054	(42,068,962)	254,317	26,908,851	(68,723,496)	(919,591)	1,114,652,956	878,467	58,649,060	59,527,527	2,344,751	XXX	XXX
9999999 - Totals						6,695,715,182	XXX	6,615,105,872	4,556,343,801	(38,606,117)	2,460,398	27,114,674	(63,260,394)	(919,591)	6,604,527,181	878,467	90,309,535	91,188,002	47,586,680	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 37

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)
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 W22LROWP2IHZNBB6K528	01/30/2013	03/20/2018		5,000,000	credit event/- (1.0000	12,201		(13,094)	(83,149)		(83,149)	(12,488)		(594)			1FE	0001
CDS CS4205452 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2013	06/20/2018		3,000,000	credit event/- (5.0000	(277,041)		(24,216)	(466,987)		(466,987)	(76,630)		13,284			3FE	0001
CDS CS4205460 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/02/2013	06/20/2018		3,000,000	credit event/- (5.0000	(274,069)		(24,359)	(466,987)		(466,987)	(76,487)		13,141			3FE	0001
CDS CS4205494 ON WFC 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/02/2013	06/20/2018		5,000,000	credit event/- (1.0000	(72,999)		(9,000)	(149,786)		(149,786)	(6,739)		3,500			1FE	0001
CDS CS4213167 ON ANZ 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/- (1.0000	78,719		(28,846)	(51,073)		(51,073)	(58,084)		(3,846)			1FE	0001
CDS CS4213142 ON CBA 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/- (1.0000	78,719		(28,846)	(49,817)		(49,817)	(53,869)		(3,846)			1FE	0001
CDS CS4213126 ON NAB 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/- (1.0000	78,719		(28,846)	(51,511)		(51,511)	(59,577)		(3,846)			1FE	0001
CDS CS4213159 ON WSTP 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/- (1.0000	78,719		(28,846)	(59,225)		(59,225)	(59,204)		(3,846)			1FE	0001
CDS CS4215683 ON ACE 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2013	06/20/2018		5,000,000	credit event/- (1.0000	(147,658)		(5,182)	(157,851)		(157,851)	77		7,318			1FE	0001
CDS SINGLE SWAP CDS (VZ)	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/10/2013	09/20/2014		15,000,000	credit event/- (1.0000	(198,209)		10,844	(67,132)		(67,132)	(10,196)		48,344			2FE	0001
CDS SINGLE SWAP CDS (PBI)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/03/2013	12/20/2018		10,000,000	credit event/- (1.0000	427,912		(45,529)	1,426		1,426	(24,620)		(20,529)			2FE	0001
CDS SINGLE SWAP CDS (VLO)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/12/2013	12/20/2018		5,000,000	credit event/- (1.0000	(47,240)		(10,147)	(52,825)		(52,825)	(16,828)		2,353			2FE	0001
CDS SINGLE SWAP CDS (CNQCN)	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/12/2013	03/20/2019		5,000,000	credit event/- (1.0000	(98,875)		(7,809)	(103,971)		(103,971)	(13,415)		4,691			2FE	0001
CDS SINGLE SWAP SCDS (CHTR)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/- (5.0000	(99,463)		5,112	(104,509)		(104,509)	(42,775)		4,973			3FE	0001
CDS SINGLE SWAP SCDS (LVLT)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/- (5.0000	(109,666)		5,622	(122,793)		(122,793)	(13,487)		5,483			5FE	0001

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 SINGLE SWAP SCDS (UIS)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/- (5.0000	(116,561)		5,967	(113,423)		(113,423)	4,477		5,828			4FE	0001
CDS SINGLE SWAP SCDS (BAC)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/15/2014	03/20/2015		25,000,000	credit event/- (1.0000		(244,703)	(46,299)	(198,061)		(198,061)	3,358		43,285			1FE	0001
CDS SINGLE SWAP CDS (JPM)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/21/2014	03/20/2015		50,000,000	credit event/- (1.0000		(470,928)	(109,763)	(408,230)		(408,230)	(15,038)		77,737			1FE	0001
CDS SINGLE SWAP SCDS (DHI)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/18/2014	03/20/2019		5,000,000	credit event/- (1.0000		119,071	(25,370)	162,725		162,725	46,386		(2,731)			3FE	0001
CDS SINGLE SWAP SCDS (LEN)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/18/2014	03/20/2019		4,000,000	credit event/- (5.0000		(631,332)	(76,074)	(567,942)		(567,942)	48,908		14,482			3FE	0001
CDS SINGLE SWAP SCDS (RYL)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/18/2014	03/20/2019		5,000,000	credit event/- (5.0000		(742,717)	(96,158)	(621,297)		(621,297)	104,384		17,037			4FE	0001
CDS SINGLE SWAP SCDS (MDC)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/18/2014	03/20/2019		12,000,000	credit event/- (1.0000		405,528	(63,635)	430,868		430,868	34,642		(9,302)			3FE	0001
CDS SINGLE SWAP SCDS (KBH)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/18/2014	03/20/2019		12,000,000	credit event/- (5.0000		(1,323,173)	(241,316)	(1,130,738)		(1,130,738)	162,084		30,351			4FE	0001
CDS SINGLE SWAP SCDS (HOV)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/18/2014	03/20/2019		5,000,000	credit event/- (5.0000		(259,983)	(107,231)	(79,214)		(79,214)	174,806		5,964			5FE	0001
CDS SINGLE SWAP SCDS (BZH)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/18/2014	03/20/2019		7,000,000	credit event/- (5.0000		(453,551)	(148,069)	(399,216)		(399,216)	43,932		10,404			5FE	0001
CDS CS2390413 ON AMERICAN ELECTRIC POWER	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2008	06/20/2015		5,000,000	credit event/- (0.5800			(7,250)	(32,781)		(32,781)	4,542					2FE	0001
CDS CS3276173 ON DHI 500 12/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2010	12/20/2015		1,000,000	credit event/- (5.0000	(56,846)		(9,748)	(78,656)		(78,656)	8,449		2,752			3FE	0001
CDS CS2997134 ON HSECN 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/29/2009	12/20/2014		10,000,000	credit event/- (1.0000	(119,551)		(19,184)	(70,793)		(70,793)	14,575		5,816			2FE	0001
CDS CS3217326 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2010	09/20/2015		550,000	credit event/- (1.0000	56,687		(4,121)	(2,009)		(2,009)	(148)		(2,746)			4FE	0001
CDS CS3452816 ON THCC 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/09/2011	09/20/2017		10,000,000	credit event/- (1.0000	(171,979)		(17,867)	(287,461)		(287,461)	761		7,133			1FE	0001
CDS CS3498884 ON EP 100 12/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/17/2011	12/20/2016		5,000,000	credit event/- (1.0000	365,580		(30,170)	(15,143)		(15,143)	26,132		(17,670)			3FE	0001
CDS CS3516800 ON CRDSUI-USA 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/30/2011	12/20/2014		10,000,000	credit event/- (1.0000	(44,863)		(21,326)	(65,123)		(65,123)	9,606		3,674			1FE	0001
CDS CS3596166 ON MWD 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/17/2012	06/20/2014		10,000,000	credit event/- (1.0000	453,913		(77,241)	(17,050)		(17,050)	72,095		(52,241)			1FE	0001
CDS CS3598725 ON PLCOAL 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/18/2012	06/20/2017		3,000,000	credit event/- (5.0000	(150,368)		(30,228)	(311,764)		(311,764)	(20,864)		7,272			3FE	0001
CDS CS3603848 ON PKD 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		3,000,000	credit event/- (5.0000	(89,593)		(33,151)	(306,647)		(306,647)	55,239		4,349			4FE	0001
CDS CS3603863 ON LTD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		5,000,000	credit event/- (1.0000	211,900		(22,786)	(27,524)		(27,524)	7,852		(10,286)			3FE	0001
CDS CS3655053 ON KMG 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/17/2012	06/20/2014		5,000,000	credit event/- (1.0000	(5,171)		(11,881)	(9,173)		(9,173)	9,333		619			2FE	0001
CDS CS3739527 ON MMM 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/25/2012	09/20/2017		5,000,000	credit event/- (1.0000	(174,272)		(4,175)	(155,171)		(155,171)	(334)		8,325			1FE	0001
CDS CS3798408 ON MWD 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2012	09/20/2014		10,000,000	credit event/- (1.0000	420,484		(73,957)	(36,149)		(36,149)	69,343		(48,957)			1FE	0001
CDS CS3857295 ON MCD 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/21/2012	09/20/2017		5,000,000	credit event/- (1.0000	(179,713)		(3,652)	(154,759)		(154,759)	6,067		8,848			1FE	0001
CDS CS3900806 ON GS 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/10/2012	09/20/2014		10,000,000	credit event/- (1.0000	63,860		(32,884)	(33,523)		(33,523)	36,371		(7,884)			1FE	0001
CDS SINGLE SWAP ICE (CDX.NA.HY.21.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	02/18/2014	12/20/2018		50,000,000	credit event/- (5.0000		(4,747,222)	(1,017,422)	(3,962,500)		(3,962,500)	670,200		114,522			4FE	0001
CDS SINGLE SWAP ICE (CDX.NA.HY.21.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	02/21/2014	12/20/2018		25,000,000	credit event/- (5.0000		(2,350,694)	(526,288)	(1,981,250)		(1,981,250)	319,343		50,101			4FE	0001
CDS SINGLE SWAP ICE (CDX.NA.HY.21.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	02/24/2014	12/20/2018		50,000,000	credit event/- (5.0000		(4,895,556)	(1,072,032)	(3,962,500)		(3,962,500)	831,476		101,579			4FE	0001

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 SINGLE SWAP ICE (CDX.NA.IG.22.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	03/21/2014	06/20/2019		250,000,000	credit event/-(1.0000		(3,742,625)	(83,331)	(3,832,000)		(3,832,000)	(103,266)		13,891			2FE	0001
0929999. Subtotal - Swaps - Hedging Other - Credit Default										(106,724)	(19,337,885)	(4,239,783)	(20,252,691)	XXX	(20,252,691)	2,100,389		448,731			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(106,724)	(19,337,885)	(4,239,783)	(20,252,691)	XXX	(20,252,691)	2,100,389		448,731			XXX	XXX
CDS CS4192650 ON STAN-BANK 100 03/20/2018	853250A@7 - STAN-BANK 100 03/20/201 due 03/20/2018, CDS attached to Cash Security - (628530AL1)		Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/30/2013	03/20/2018		5,000,000	1.0000/(credit event)	12,253		11,904	9,465		11,320			(596)		5,000,000	1FE	
CDS CS4200321 ON WMI 100 03/20/2018	94106LF#1 - WMI 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security - (372917AS3)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2013	03/20/2018		10,000,000	1.0000/(credit event)	48,609		22,605	38,020		248,049			(2,395)		10,000,000	2FE	
CDS CS4205502 ON BAC 100 06/20/2018	06051GA#6 - BAC 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security - (03076CAE6)		Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/02/2013	06/20/2018		5,000,000	1.0000/(credit event)	(83,296)		16,494	(67,409)		99,545			3,994		5,000,000	1FE	
CDS CS4215691 ON HIG 100 06/20/2018	416515E@9 - HIG 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security - (635300AE9, 714294AE5)		Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2013	06/20/2018		5,000,000	1.0000/(credit event)	(11,976)		13,094	(10,017)		98,828			594		5,000,000	2FE	
CDS CS4218240 ON HIG 100 09/20/2018	APPLIED - HIG 100 09/20/2018 due 09/20/2018, CDS attached to Cash Security - (78403DAE0)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2013	09/20/2018		10,000,000	1.0000/(credit event)	(19,550)		25,941	(16,821)		189,385			941		10,000,000	2FE	
CDS SINGLE SWAP CDS (NE)	65505LA*8 - DS (NE) due 12/20/2018, CDS attached to Cash Security - (31620MAD8)		Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/26/2013	12/20/2018		5,000,000	1.0000/(credit event)	(111,790)		17,843	(100,866)		(1,454)			5,343		5,000,000	2FE	
CDS SINGLE SWAP CDS (ECACN)	APPLIED - DS (ECACN) due 03/20/2019, CDS attached to Cash Security - (02364WAV7)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/12/2013	03/20/2019		5,000,000	1.0000/(credit event)	23,334		11,393	22,006		31,537			(1,107)		5,000,000	2FE	
CDS SINGLE SWAP CDS (WHR)	APPLIED - DS (WHR) due 03/20/2019, CDS attached to Cash Security - (693656AA8, 81725WAG8)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2014	03/20/2019		5,000,000	1.0000/(credit event)		29,527	22,271	28,882		37,598			(646)		5,000,000	2FE	
CDS SINGLE SWAP CDS (WHR)	APPLIED - DS (WHR) due 03/20/2019, CDS attached to Cash Security - (552953CA7, 81725WAG8)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2014	03/20/2019		5,000,000	1.0000/(credit event)		29,527	22,271	28,882		37,598			(646)		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 - (78355HJS9)		Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/23/2011	06/20/2016		10,000,000	1.0000/(credit event)	(75,655)		28,729	(33,104)		161,200			3,729		10,000,000	2FE	

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 CS3529613 ON PFE 100 03/20/2017	717081C80 - PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security - (00817YAL2, 677050AE6)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/06/2012	03/20/2017		10,000,000	1.0000/(credit event)	59,338		22,149	33,867		261,135			(2,851)		10,000,000	1FE	
CDS CS3537285 ON PG 100 03/20/2017	742718G#0 - PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security - (191216BA7, 887317AF2)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/26/2012	03/20/2017		20,000,000	1.0000/(credit event)	428,401		29,193	247,146		510,119			(20,807)		20,000,000	1FE	
CDS CS3739535 ON CBE-COOPIN 100 09/20/2017	216871A*4 - CBE-COOPIN 100 09/20/20 due 09/20/2017, CDS attached to Cash Security - (380956AC6)		Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/25/2012	09/20/2017		5,000,000	1.0000/(credit event)	45,140		10,344	29,926		62,622			(2,156)		5,000,000	2FE	
CDS CS3857303 ON KO 100 09/20/2017	191216E#3 - KO 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security - (891906AA7)		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/21/2012	09/20/2017		5,000,000	1.0000/(credit event)	121,120		6,537	82,757		149,978			(5,963)		5,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default										435,928	59,055	260,766	292,730	XXX	1,897,460			(22,567)		105,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										435,928	59,055	260,766	292,730	XXX	1,897,460			(22,567)		105,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default										329,204	(19,278,831)	(3,979,017)	(19,959,961)	XXX	(18,355,232)	2,100,389		426,164		105,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										329,204	(19,278,831)	(3,979,017)	(19,959,961)	XXX	(18,355,232)	2,100,389		426,164		105,000,000	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										(106,724)	(19,337,885)	(4,239,783)	(20,252,691)	XXX	(20,252,691)	2,100,389		448,731			XXX	XXX
1419999. Subtotal - Replication										435,928	59,055	260,766	292,730	XXX	1,897,460			(22,567)		105,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										329,204	(19,278,831)	(3,979,017)	(19,959,961)	XXX	(18,355,232)	2,100,389		426,164		105,000,000	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.

SCHEDULE DB - PART 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			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	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
ESM4	14		FUTURE S&P500 EMINI JUN 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/20/2014	CME LCZ7XYGSLJUHFXXNXD88	03/20/2014	1,852.0000	1,864.6000	9,940		8,820				8,820	60,550	100/100	50
MFSM4	229		FUTURE EMINI MSCI EAFE INDEX JUN 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/20/2014	LIFFE	03/20/2014	1,836.7000	1,895.0000	119,080		667,535				667,535	1,374,000	100/100	50
RTAM4	364		FUTURE RUSSELL 2000 EMINI ICE JUN 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/20/2014	ICE	03/20/2014	1,191.5500	1,170.5000	855,400		(766,220)				(766,220)	1,856,400	100/100	100
SPM4	147		FUTURE S&P 500 JUN 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/20/2014	CME LCZ7XYGSLJUHFXXNXD88	03/20/2014	1,852.0000	1,864.6000	521,850		463,050				463,050	3,178,875	100/100	250
1279999. Subtotal - Long Futures - Hedging Effective												1,506,270		373,185				373,185	6,469,825	XXX	XXX
1329999. Subtotal - Long Futures												1,506,270		373,185				373,185	6,469,825	XXX	XXX
ESM4	1,100		FUTURE S&P500 EMINI JUN 14	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/20/2014	CME LCZ7XYGSLJUHFXXNXD88	03/20/2014	1,852.0500	1,864.6000	(781,000)					(690,250)	(690,250)	4,757,500	0001	50
USM4	500		FUTURE US LONG BOND JUN 14	DEBT SECURITIES	SCHEDULE D	Interest Rate	06/19/2014	CBOT	03/13/2014	133.1900	133.2200	156,250					(15,625)	(15,625)	1,400,000	0002	1,000
1349999. Subtotal - Short Futures - Hedging Other												(624,750)					(705,875)	(705,875)	6,157,500	XXX	XXX
1389999. Subtotal - Short Futures												(624,750)					(705,875)	(705,875)	6,157,500	XXX	XXX
1399999. Subtotal - Hedging Effective												1,506,270		373,185				373,185	6,469,825	XXX	XXX
1409999. Subtotal - Hedging Other												(624,750)					(705,875)	(705,875)	6,157,500	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												881,520		373,185			(705,875)	(332,690)	12,627,325	XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Equity futures provide an offset to decreases in equity markets.
0002	Interest Rate Futures are used to change the duration of the bond portfolio and hedged against the increase or decrease in the interest rate.

SCHEDULE DB - PART 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
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	1,139,405	(766,220)	1,139,405	1,662,520	(781,000)	1,662,520	12,627,325	11,861,105
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y			(212,627)		161,200	(80,111)	81,090	15,000,000	14,787,373
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y		57,763	(16,821)	40,942	264,582		264,582	20,000,000	20,000,000
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y			(323,428)			(323,428)			
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Y	Y		29,926	(434,206)		162,167	(366,797)		10,000,000	9,595,719
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y			(354,593)			(354,593)			
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y			(87,843)			(87,843)			
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y		341,038	(1,861,476)		1,050,839	(1,861,476)		45,000,000	43,479,562
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y		10,890	(591,742)		111,574	(581,725)		10,000,000	9,419,148
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y		676,350	(3,420,152)		743,571	(3,420,152)		5,000,000	2,256,198
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y			(34,789)			(34,789)			
0299999. Total NAIC 1 Designation					1,115,967	(7,337,678)	40,942	2,493,933	(7,110,914)	345,671	105,000,000	99,538,000
0899999. Aggregate Sum of Central Clearing houses						(13,738,250)			(13,738,250)			
0999999 - Totals					2,255,372	(21,842,148)	1,180,347	4,156,453	(21,630,164)	2,008,191	117,627,325	111,399,105

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)
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Treasury	912828-RT-9	TREASURY NOTE	504,263	510,000	506,480	11/30/2018	V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912828-RT-9	TREASURY NOTE	3,218,381	3,255,000	3,232,533	11/30/2018	V
JPMORGAN CHASE BANK, N.A. (CME, ICE, LIFFE, CBOT)	Treasury	912796-CH-0	TREASURY NOTE	5,999,928	6,000,000	5,999,848	04/17/2014	I
JPMORGAN CHASE BANK, N.A. (ICE)	Treasury	912828-RT-9	TREASURY NOTE	6,080,813	6,150,000	6,107,550	11/30/2018	I
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	13,526,375	13,526,375	13,526,375		V
0199999 - Total				29,329,760	29,441,375	29,372,786	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0299999 - Total						XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned 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		13,351,327	13,351,327	03/31/2014
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				13,351,327	13,351,327	XXX
9999999 - Totals				13,351,327	13,351,327	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 668,219 Book/Adjusted Carrying Value $ 668,219
2. Average balance for the year to date Fair Value $ 13,707,750 Book/Adjusted Carrying Value $ 13,707,750
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 13,351,327 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
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			7,550	7,550	12/31/2015
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			62,625	62,625	12/31/2015
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			5,046	5,046	12/31/2015
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			1,495,897	1,495,897	12/31/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				1,571,117	1,571,117	XXX
00038C-E2-1	ABB TREASURY CENTER USA INC			2,499,705	2,499,742	05/02/2014
00915T-D8-0	AIR PRODUCTS AND CHEMICALS INC			4,499,906	4,499,913	04/08/2014
00915T-DA-5	AIR PRODUCTS AND CHEMICALS INC			9,499,744	9,499,739	04/10/2014
01880S-D1-6	ALLIANT ENERGY CORP			499,998	500,000	04/01/2014
05722M-D7-9	BAKER HUGHES INC			5,499,907	5,499,890	04/07/2014
06416K-D7-2	BANK OF NOVA SCOTIA NY			999,996	999,983	04/07/2014
06416K-DH-0	BANK OF NOVA SCOTIA NY			999,984	999,964	04/17/2014
20279W-D2-4	COMMONWEALTH EDISON COMPANY			1,999,978	1,999,985	04/02/2014
20279W-D7-3	COMMONWEALTH EDISON COMPANY			3,303,878	3,303,846	04/07/2014
20279W-D9-9	COMMONWEALTH EDISON COMPANY			3,999,804	3,999,760	04/09/2014
2082P3-D4-1	CONOCOPHILLIPS QATAR			1,999,992	1,999,985	04/04/2014
2082P3-DM-1	CONOCOPHILLIPS QATAR			7,441,829	7,441,545	04/21/2014
22404B-D8-1	COX ENTERPRISES			5,499,764	5,499,744	04/08/2014
24422D-DN-8	JOHN DEERE CREDIT INC			2,999,871	2,999,825	04/22/2014
24423J-DG-9	JOHN DEERE LTD			999,969	999,954	04/16/2014
28504H-DE-1	ELECTRICITE DE FRANCE			6,999,622	6,999,726	04/14/2014
29251V-DA-1	ENBRIDGE (US) INC			4,239,767	4,239,746	04/10/2014
36161B-D7-6	GDF SUEZ			7,499,873	7,499,825	04/07/2014
36161B-DE-1	GDF SUEZ			3,499,853	3,499,823	04/14/2014
36161B-DH-4	GDF SUEZ			4,699,751	4,699,728	04/17/2014
36161B-DP-6	GDF SUEZ			999,922	999,921	04/23/2014
44881M-DF-7	HYDRO-QUEBEC			6,999,769	6,999,728	04/15/2014
4523EM-D3-4	ILLINOIS TOOL WORKS INC			4,949,985	4,949,973	04/03/2014
4523EM-DE-0	ILLINOIS TOOL WORKS INC			2,999,952	2,999,892	04/14/2014
4581A3-D8-7	INTEGRYS ENERGY GROUP INC			1,999,914	1,999,895	04/08/2014
63743D-D1-6	NATIONAL RURAL UTILITIES COOP FINA			4,950,990	4,951,000	04/01/2014
65489K-D7-0	NOBLE CORP/CAYMAN ISLANDS			9,499,649	9,499,580	04/07/2014
66522U-D8-3	NORTHERN ILLINOIS GAS COMPANY			1,999,914	1,999,934	04/08/2014
66578R-D7-5	NORTHERN STATES POWER COMPANY (WIS			6,999,741	6,999,743	04/07/2014
66765F-D2-5	NORTHWEST NATURAL GAS COMPANY			3,999,964	3,999,982	04/02/2014
68323K-DF-6	ONTARIO (PROVINCE OF)			4,999,835	4,999,806	04/15/2014
69352U-D1-7	PPL ENERGY SUPPLY LLC			5,069,975	5,070,000	04/01/2014
69352U-D4-1	PPL ENERGY SUPPLY LLC			4,499,906	4,499,831	04/04/2014
70962W-D1-3	PENTAIR FINANCE SA			1,599,989	1,600,000	04/01/2014
70962W-DB-1	PENTAIR FINANCE SA			399,966	399,969	04/11/2014
71112K-D7-3	PEOPLES GAS LIGHT AND COKE COMPANY			999,963	999,972	04/07/2014
72018U-D7-4	PIEDMONT NATURAL GAS COMPANY INC.			999,969	999,983	04/07/2014
72650X-D4-8	PLAINS ALL AMERICAN PIPELINE LP			4,299,910	4,299,903	04/04/2014
72650X-D7-1	PLAINS ALL AMERICAN PIPELINE LP			4,999,815	4,999,783	04/07/2014
74018L-D1-3	PRECISION CASTPARTS CORP.			13,199,974	13,200,000	04/01/2014
74018L-DB-1	PRECISION CASTPARTS CORP.			2,999,907	2,999,908	04/11/2014
74018L-DH-8	PRECISION CASTPARTS CORP.			799,958	799,964	04/17/2014
74018L-DP-0	PRECISION CASTPARTS CORP.			6,999,454	6,999,572	04/23/2014
74835K-D7-3	QUESTAR CORPORATION			3,999,876	3,999,935	04/07/2014
74835K-DH-1	QUESTAR CORPORATION			9,999,140	9,999,467	04/17/2014
74835K-DM-0	QUESTAR CORPORATION			2,299,745	2,299,872	04/21/2014
8426E3-D8-7	SOUTHERN COMPANY FUNDING CORP			2,149,923	2,149,925	04/08/2014
8426E3-DQ-7	SOUTHERN COMPANY FUNDING CORP			4,099,471	4,099,581	04/24/2014
8522W3-DW-0	ST JUDE MEDICAL INC			7,399,016	7,399,106	04/30/2014
85462D-D1-8	STANLEY WORKS			4,999,980	5,000,000	04/01/2014
85462D-D2-6	STANLEY WORKS			8,099,935	8,099,960	04/02/2014
8716A3-D1-0	SYNGENTA WILMINGTON INC			14,999,970	15,000,000	04/01/2014
8716A3-D3-6	SYNGENTA WILMINGTON INC			2,999,979	2,999,983	04/03/2014
89116F-DU-1	TORONTO DOMINION HOLDINGS USA INC			10,499,465	10,499,134	04/28/2014
9292E1-D4-5	WGL HLDGS INC.			2,999,946	2,999,958	04/04/2014
9292E1-D9-4	WGL HLDGS INC.			1,499,939	1,499,953	04/09/2014
9292E1-DE-3	WGL HLDGS INC.			999,931	999,935	04/14/2014
9292E1-DP-8	WGL HLDGS INC.			4,999,385	4,999,511	04/23/2014
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				258,997,305	258,997,381	XXX
9999999 - Totals				260,568,422	260,568,498	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (14,853,795) Book/Adjusted Carrying Value $ (14,853,981)
2. Average balance for the year to date Fair Value $ 274,032,156 Book/Adjusted Carrying Value $ 274,031,950

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					(718,759,413)	(726,493,585)	(703,803,180)	XXX
Bank of Montreal	Toronto, Canada		3.000	564		227,148	202,190	593,716	XXX
Bank of New York Mellon	New York, New York		0.010	322		29,155,092	13,657,660	78,299,285	XXX
Bank of Oklahoma	Tulsa, Oklahoma					185,715	774,040	552,513	XXX
Citibank, N.A.	New York, New York		0.020	121		13,325,857	11,614,505	137,677,404	XXX
Fifth Third Bank	Cincinnati, Ohio					2,650,005	1,186,521	2,470,417	XXX
First Hawaiian Bank	Honolulu, Hawaii					554,197	525,733	606,188	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					2,295,540	1,981,379	1,087,016	XXX
Branch Banking and Trust Co.	Richmond, Virginia					20,523,234	21,192,950	19,491,541	XXX
Capital One N.A.	New Orleans, Louisiana					12,333,224	12,177,834	8,744,797	XXX
Huntington National Bank	Columbus, Ohio					911,546	739,551	925,300	XXX
JP Morgan Chase Bank, N.A.	New York, New York		0.290	14		13,609,285	43,130,984	110,602,357	XXX
KeyBank National Association	Cleveland, Ohio					16,696,810	18,812,293	16,509,878	XXX
HSBC Bank, USA	Buffalo, New York					643,722	1,183,863	1,895,232	XXX
RBC Global Services	Toronto, Canada					398,647	398,975	7,835	XXX
PNC Bank N.A.	Cherry Hill, New Jersey					3,284,152	8,189,755	5,601,804	XXX
Regions Bank	Birmingham, Alabama					2,987,544	2,133,949	2,436,709	XXX
U.S. Bank, N.A.	St. Paul, Minnesota					4,064,467	4,425,969	1,471,445	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(69,982,265)	(98,602,136)	(64,308,436)	XXX
Bank of Alaska	Anchorage, Alaska		0.250	1,870		266,260	266,260	266,260	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	2,891		(664,629,234)	(682,501,309)	(378,871,920)	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	2,891		(664,629,234)	(682,501,309)	(378,871,920)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,126,844	1,379,090	909,727	XXX
0599999. Total - Cash		XXX	XXX	2,891		(663,502,390)	(681,122,219)	(377,962,193)	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		03/27/2014		04/17/2014	77,499,264		1,160
TREASURY BILL	C	03/20/2014		04/17/2014	5,999,848		114
TREASURY BILL		02/07/2014		04/24/2014	2,999,847		353
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					86,498,959		1,628
0599999. Total - U.S. Government Bonds					86,498,959		1,628
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
ABB TREASURY CENTER USA INC		03/28/2014		05/02/2014	5,199,463		69
AIR PRODUCTS AND CHEMICALS INC		03/11/2014		04/08/2014	4,499,913		263
AIR PRODUCTS AND CHEMICALS INC		03/21/2014		04/10/2014	9,499,739		319
ALLIANT ENERGY CORP		03/26/2014		04/01/2014	500,000		21
AMERICAN ELECTRIC POWER COMPANY IN		03/31/2014		04/02/2014	17,999,900		100
BAKER HUGHES INC		03/07/2014		04/07/2014	5,499,890		458
BANK OF NOVA SCOTIA NY		03/05/2014		04/07/2014	999,983		75
BANK OF NOVA SCOTIA NY		03/31/2014		04/17/2014	999,964		2
CBS CORP		03/27/2014		04/01/2014	8,927,000		260
COMMONWEALTH EDISON COMPANY		03/26/2014		04/02/2014	1,999,985		90
COMMONWEALTH EDISON COMPANY		03/24/2014		04/07/2014	3,303,846		206
COMMONWEALTH EDISON COMPANY		03/27/2014		04/09/2014	5,899,646		221
CONOCOPHILLIPS QATAR		03/04/2014		04/04/2014	1,999,985		140
CONOCOPHILLIPS QATAR		03/06/2014		04/07/2014	5,154,923		335
CONOCOPHILLIPS QATAR		03/18/2014		04/17/2014	10,744,570		376
CONOCOPHILLIPS QATAR		03/21/2014		04/21/2014	7,441,545		250
CONSOLIDATED EDISON COMPANY OF NEW		03/31/2014		04/08/2014	5,881,794		29
COX ENTERPRISES		03/31/2014		04/08/2014	12,499,431		185
JOHN DEERE CREDIT INC		03/21/2014		04/22/2014	2,999,825		92
JOHN DEERE LTD		03/17/2014		04/16/2014	999,954		46
ERAC USA FINANCE COMPANY		03/31/2014		04/07/2014	3,999,853		24
ELECTRICITE DE FRANCE		03/24/2014		04/14/2014	6,999,726		241
ENBRIDGE (US) INC		03/31/2014		04/10/2014	4,239,746		98
FLORIDA POWER AND LIGHT CO		03/31/2014		04/01/2014	8,450,000		23
GDF SUEZ		03/13/2014		04/07/2014	7,499,825		554
GDF SUEZ		03/24/2014		04/14/2014	3,499,823		109
GDF SUEZ		03/18/2014		04/17/2014	4,699,728		238
GDF SUEZ		03/31/2014		04/23/2014	999,921		4
HYDRO-QUEBEC		03/19/2014		04/15/2014	6,999,728		319
ILLINOIS TOOL WORKS INC		03/20/2014		04/03/2014	4,949,973		165
ILLINOIS TOOL WORKS INC		03/28/2014		04/14/2014	2,999,892		33
INTEGRYS ENERGY GROUP INC		03/25/2014		04/08/2014	1,999,895		105
KINDER MORGAN ENERGY PARTNERS L.P.		03/27/2014		04/02/2014	13,749,916		420
NATIONAL RURAL UTILITIES COOP FINA		02/27/2014		04/01/2014	4,951,000		454
NOBLE CORP/CAYMAN ISLANDS		03/31/2014		04/07/2014	9,499,580		295
NORTHEAST UTILITIES		03/26/2014		04/02/2014	7,499,958		250
NORTHERN ILLINOIS GAS COMPANY		03/31/2014		04/01/2014	16,000,000		58
NORTHERN ILLINOIS GAS COMPANY		03/25/2014		04/08/2014	1,999,934		66
NORTHERN STATES POWER COMPANY (MIN		03/28/2014		04/03/2014	5,499,942		116
NORTHERN STATES POWER COMPANY (WIS		03/31/2014		04/07/2014	6,999,743		43
NORTHWEST NATURAL GAS COMPANY		03/31/2014		04/01/2014	9,675,000		43
NORTHWEST NATURAL GAS COMPANY		03/25/2014		04/02/2014	3,999,982		124
ONTARIO (PROVINCE OF)		03/21/2014		04/15/2014	4,999,806		153
PPL ENERGY SUPPLY LLC		03/18/2014		04/01/2014	5,070,000		828
PPL ENERGY SUPPLY LLC		03/21/2014		04/04/2014	4,499,831		619
PENTAIR FINANCE SA		03/18/2014		04/01/2014	1,600,000		162
PENTAIR FINANCE SA		03/28/2014		04/11/2014	399,969		12
PEOPLES GAS LIGHT AND COKE COMPANY		03/25/2014		04/07/2014	999,972		33
PIEDMONT NATURAL GAS COMPANY INC.		03/31/2014		04/07/2014	4,999,917		14
PLAINS ALL AMERICAN PIPELINE LP		03/28/2014		04/04/2014	4,299,903		129
PLAINS ALL AMERICAN PIPELINE LP		03/31/2014		04/07/2014	9,499,588		69
PRECISION CASTPARTS CORP.		02/25/2014		04/01/2014	13,200,000		1,412
PRECISION CASTPARTS CORP.		03/07/2014		04/11/2014	2,999,908		229
PRECISION CASTPARTS CORP.		03/13/2014		04/17/2014	799,964		42
PRECISION CASTPARTS CORP.		03/28/2014		04/23/2014	6,999,572		78

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
QUESTAR CORPORATION		03/20/2014		04/07/2014	3,999,935		140
QUESTAR CORPORATION		03/14/2014		04/17/2014	9,999,467		600
QUESTAR CORPORATION		03/28/2014		04/21/2014	2,299,872		26
SAN DIEGO GAS AND ELECTRIC CO		03/31/2014		04/01/2014	5,545,000		12
SOUTHERN COMPANY FUNDING CORP		03/06/2014		04/08/2014	2,149,925		280
SOUTHERN COMPANY FUNDING CORP		03/26/2014		04/24/2014	4,099,581		109
ST JUDE MEDICAL INC		03/31/2014		04/17/2014	14,999,067		58
ST JUDE MEDICAL INC		03/28/2014		04/30/2014	7,399,106		123
STANLEY WORKS		03/20/2014		04/01/2014	5,000,000		300
STANLEY WORKS		03/27/2014		04/02/2014	13,599,932		340
SYNGENTA WILMINGTON INC		02/25/2014		04/01/2014	15,000,000		1,750
SYNGENTA WILMINGTON INC		03/27/2014		04/03/2014	2,999,983		42
TARGET CORPORATION		03/31/2014		04/01/2014	8,870,000		10
3M COMPANY		03/28/2014		04/01/2014	21,000,000		117
3M COMPANY		03/31/2014		04/04/2014	16,999,929		24
TORONTO DOMINION HOLDINGS USA INC		03/26/2014		04/28/2014	10,499,134		192
UNITED PARCEL SERVICE INC		03/28/2014		04/02/2014	12,999,975		101
WGL HLDGS INC.		03/10/2014		04/04/2014	2,999,958		312
WGL HLDGS INC.		03/12/2014		04/09/2014	1,499,953		117
WGL HLDGS INC.		03/21/2014		04/14/2014	999,935		55
WGL HLDGS INC.		03/21/2014		04/23/2014	4,999,511		244
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					478,593,213		16,053
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					478,593,213		16,053
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					565,092,172		17,680
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					565,092,172		17,680
8699999 - Total Cash Equivalents					565,092,172		17,680