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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2014

OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 60186 Employer's ID Number 36-2554642

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

Country of Domicile United States of America

Incorporated/Organized 03/06/1957 Commenced Business 09/03/1957

Statutory Home Office 3100 Sanders Road (Street and Number), Northbrook , IL, US 60062-7154 (City or Town, State, Country and Zip Code)

Main Administrative Office 3100 Sanders Road (Street and Number)

Northbrook , IL, US 60062-7154 (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	DOGAN CIVGIN	Chief Financial Officer	JESSE EDWARD MERTEN
Secretary	ANGELA KAY FONTANA	Actuary	ERROL CRAMER

OTHER

JUDITH PEPPLE GREFFIN, Executive Vice President	SAMUEL HENRY PILCH,* Senior Group Vice President	MARIO RIZZO, Treasurer

DIRECTORS OR TRUSTEES

DOGAN CIVGIN	MICHAEL STEPHEN DOWNING #	ANGELA KAY FONTANA
JUDITH PEPPLE GREFFIN	WILFORD JOHN KAVANAUGH	JESSE EDWARD MERTEN
HARRY ROBERT MILLER #	SAMUEL HENRY PILCH	JOHN CHARLES PINTOZZI
STEVEN EMIL SHEBIK	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.

DOGAN CIVGIN	ANGELA KAY FONTANA	JESSE EDWARD MERTEN
President and Chief Executive Officer	Secretary	Chief Financial Officer

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

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

LINDA SCHMITZ
NOTARY
9/22/2016

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	30,651,789,051		30,651,789,051	31,241,766,028
2. Stocks:				
2.1 Preferred stocks	16,748,477		16,748,477	17,641,640
2.2 Common stocks	1,642,473,909	16,877,275	1,625,596,634	1,364,980,785
3. Mortgage loans on real estate:				
3.1 First liens	4,652,052,075		4,652,052,075	4,927,601,149
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)				
4.2 Properties held for the production of income (less $ .... encumbrances)	27,505,337		27,505,337	27,698,687
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ 275,028,567), cash equivalents ($ 585,164,601) and short-term investments ($ 8,070,110)	868,263,278		868,263,278	533,945,212
6. Contract loans (including $ .... premium notes)	787,167,226	1,157,374	786,009,852	791,521,811
7. Derivatives	147,792,053		147,792,053	237,610,523
8. Other invested assets	2,862,979,269	27,372,020	2,835,607,249	2,765,431,054
9. Receivables for securities	17,589,524		17,589,524	6,267,271
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	41,674,360,199	45,406,669	41,628,953,530	41,914,464,161
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	389,011,792	518,939	388,492,853	392,545,216
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	8,457,446		8,457,446	939,504
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	295,019,127		295,019,127	309,201,937
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,938,141	270,924	4,667,217	2,219,177
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	1,833,780		1,833,780	28,399,239
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				6,196,633
18.2 Net deferred tax asset	402,452,040		402,452,040	401,077,768
19. Guaranty funds receivable or on deposit	25,714,067		25,714,067	26,309,926
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($ ....)	7,687	7,687		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	21,518,345		21,518,345	3,008,670
24. Health care ($ ....) and other amounts receivable	2,473,189	2,473,189		
25. Aggregate write-ins for other than invested assets	482,182,801	445,102,952	37,079,849	47,854,312
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	43,307,968,614	493,780,360	42,814,188,254	43,132,216,545
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	4,586,619,362		4,586,619,362	4,726,294,388
28. Total (Lines 26 and 27)	47,894,587,975	493,780,360	47,400,807,615	47,858,510,933
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. Advanced benefits	33,515,903		33,515,903	43,838,473
2502. Collateral and related receivables	2,894,910		2,894,910	1,776,950
2503. Accounts receivable	663,442	41,342	622,101	2,181,868
2598. Summary of remaining write-ins for Line 25 from overflow page	445,108,546	445,061,610	46,935	57,021
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	482,182,801	445,102,952	37,079,849	47,854,312

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 34,981,068,223 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	34,981,068,223	35,448,679,228
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	306,087,836	302,543,247
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	2,915,042,955	2,961,811,734
4.	Contract claims:		
	4.1 Life	121,808,105	129,488,169
	4.2 Accident and health	15,669,815	14,788,569
5.	Policyholders' dividends $ 413 and coupons $ .... due and unpaid	413	399
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ .... Modco)	47,538	48,103
	6.2 Dividends not yet apportioned (including $ .... Modco)		
	6.3 Coupons and similar benefits (including $ .... Modco)	56,013	46,834
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ 1,213,268 accident and health premiums	4,550,467	3,916,438
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ .... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 95,829,081 assumed and $ 1,534,108 ceded	97,363,189	90,315,545
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 12,122,471 , accident and health $ 1,287,508 and deposit-type contract funds $	13,409,979	20,699,553
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	13,783,436	13,017,593
13.	Transfers to Separate Accounts due or accrued (net) (including $ (36,209,430) accrued for expense allowances recognized in reserves, net of reinsured allowances)	3,633,015	2,629,814
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	27,150,755	31,115,926
15.1	Current federal and foreign income taxes, including $ 40,861,768 on realized capital gains (losses)	21,551,415	
15.2	Net deferred tax liability		
16.	Unearned investment income	2,130,674	1,953,750
17.	Amounts withheld or retained by company as agent or trustee	122,523	381,506
18.	Amounts held for agents' account, including $ .... agents' credit balances	114,761	273,765
19.	Remittances and items not allocated	24,228,978	19,378,698
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	7,140,664	7,488,996
22.	Borrowed money $ .... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	630,767,667	553,447,026
	24.02 Reinsurance in unauthorized and certified ($ ....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	5,235,705	86,636,643
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	103,640,209	171,841,009
	24.09 Payable for securities	116,059,814	67,983,913
	24.10 Payable for securities lending	394,689,353	259,779,173
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	65,084,896	68,831,744
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	39,870,438,396	40,257,097,375
27.	From Separate Accounts Statement	4,586,619,362	4,726,294,388
28.	Total liabilities (Lines 26 and 27)	44,457,057,758	44,983,391,764
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	2,587,510,317	2,587,510,317
34.	Aggregate write-ins for special surplus funds	11,896,737	23,977,553
35.	Unassigned funds (surplus)	338,940,204	258,228,700
36.	Less treasury stock, at cost:		
	36.1 .... shares common (value included in Line 29 $ ....)		
	36.2 .... shares preferred (value included in Line 30 $ ....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	2,938,347,258	2,869,716,569
38.	Totals of Lines 29, 30 and 37	2,943,749,858	2,875,119,169
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	47,400,807,615	47,858,510,933
	DETAILS OF WRITE-INS		
2501.	Reserve for uncashed checks	30,798,150	28,938,355
2502.	Deposit-type fund suspense	22,001,442	25,335,196
2503.	Accounts payable	4,597,876	4,965,511
2598.	Summary of remaining write-ins for Line 25 from overflow page	7,687,429	9,592,682
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	65,084,896	68,831,744
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Deferred gains on reinsurance	11,896,737	23,977,553
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)	11,896,737	23,977,553

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	456,837,581	630,831,509	2,377,450,800
2.	Considerations for supplementary contracts with life contingencies			73,153
3.	Net investment income	484,209,076	536,061,327	2,131,374,568
4.	Amortization of Interest Maintenance Reserve (IMR)	11,323,172	16,311,572	42,311,145
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	15,098,998	14,478,078	143,053,667
7.	Reserve adjustments on reinsurance ceded	(241,848,401)	(246,137,515)	(1,019,140,302)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	14,290,988	14,303,308	57,964,229
	8.2 Charges and fees for deposit-type contracts	648,679	575,373	1,389,836
	8.3 Aggregate write-ins for miscellaneous income	670,937	(350,976)	26,759,319
9.	Totals (Lines 1 to 8.3)	741,231,029	966,072,677	3,761,236,417
10.	Death benefits	215,307,114	205,290,263	780,566,808
11.	Matured endowments (excluding guaranteed annual pure endowments)	853,363	987,703	3,345,572
12.	Annuity benefits	338,268,003	339,400,848	1,325,638,738
13.	Disability benefits and benefits under accident and health contracts	12,562,759	10,633,213	47,013,820
14.	Coupons, guaranteed annual pure endowments and similar benefits	18,022	9,358	83,544
15.	Surrender benefits and withdrawals for life contracts	623,300,291	782,517,001	2,883,751,513
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	40,021,902	53,918,393	176,332,730
18.	Payments on supplementary contracts with life contingencies	46,656	45,206	121,190
19.	Increase in aggregate reserves for life and accident and health contracts	(464,066,101)	(417,283,983)	(1,591,298,966)
20.	Totals (Lines 10 to 19)	766,312,008	975,518,001	3,625,554,948
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	9,304,530	14,217,400	61,775,266
22.	Commissions and expense allowances on reinsurance assumed	20,080,164	41,838,605	118,667,430
23.	General insurance expenses	75,996,298	109,575,860	419,229,998
24.	Insurance taxes, licenses and fees, excluding federal income taxes	11,755,869	13,716,557	51,736,102
25.	Increase in loading on deferred and uncollected premiums	3,542,047	2,102,544	(3,776,079)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(254,300,066)	(231,178,599)	(939,904,725)
27.	Aggregate write-ins for deductions	382	66	7,706
28.	Totals (Lines 20 to 27)	632,691,232	925,790,435	3,333,290,648
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	108,539,797	40,282,242	427,945,769
30.	Dividends to policyholders	11,679	7,258	47,933
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	108,528,118	40,274,985	427,897,835
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	14,142,115	(31,107,112)	(47,165,665)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	94,386,003	71,382,097	475,063,500
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 6,298,141 (excluding taxes of $ 7,463,120 transferred to the IMR)	(12,105,554)	(36,809,655)	(49,969,038)
35.	Net income (Line 33 plus Line 34)	82,280,450	34,572,442	425,094,462
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,875,119,169	3,382,931,325	3,382,931,325
37.	Net income (Line 35)	82,280,450	34,572,442	425,094,462
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 34,364,810	72,068,008	44,988,068	140,882,256
39.	Change in net unrealized foreign exchange capital gain (loss)	1,764,251	1,632,735	8,481,458
40.	Change in net deferred income tax	10,886,991	(9,365,308)	(22,702,157)
41.	Change in nonadmitted assets	(8,967,553)	20,071,696	(85,727,858)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(77,320,641)	(11,734,951)	(146,674,243)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			(200,000,000)
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			(500,000,000)
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(12,080,816)	(11,215,629)	(127,569,462)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus			403,389
54.	Net change in capital and surplus for the year (Lines 37 through 53)	68,630,689	68,949,053	(507,812,156)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,943,749,858	3,451,880,378	2,875,119,169
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	1,804,488	25	1,526
08.302.	Fund manager fees	460,526	433,151	1,810,075
08.303.	Service fees	153,145	(8,872)	182,776
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(1,747,223)	(775,280)	24,764,943
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	670,937	(350,976)	26,759,319
2701.	Fines and penalties	382	66	11,360
2702.	Net change in discontinued operations liability			(3,654)
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	382	66	7,706
5301.	Prior year correction of error			403,389
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			403,389

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	460,594,430	637,668,826	2,376,588,346
2. Net investment income	489,230,957	511,942,191	2,135,805,768
3. Miscellaneous income	44,545,566	47,870,584	110,731,843
4. Total (Lines 1 to 3)	994,370,953	1,197,481,601	4,623,125,957
5. Benefit and loss related payments	1,435,387,181	1,552,721,887	6,079,851,776
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(255,303,266)	(262,258,443)	(1,021,348,240)
7. Commissions, expenses paid and aggregate write-ins for deductions	127,030,284	180,975,289	646,944,365
8. Dividends paid to policyholders	12,231	12,394	50,090
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	155,328	127,358	(28,330,327)
10. Total (Lines 5 through 9)	1,307,281,757	1,471,578,485	5,677,167,664
11. Net cash from operations (Line 4 minus Line 10)	(312,910,805)	(274,096,885)	(1,054,041,707)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,338,968,585	2,252,372,883	8,066,852,959
12.2 Stocks	75,274,346	5,169,753	195,032,636
12.3 Mortgage loans	305,872,177	257,947,575	1,070,739,985
12.4 Real estate			
12.5 Other invested assets	95,506,065	51,205,337	438,023,174
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(61,674)	(270,454)	(268,167)
12.7 Miscellaneous proceeds	121,718,390		
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,937,277,890	2,566,425,095	9,770,380,587
13. Cost of investments acquired (long-term only):			
13.1 Bonds	750,497,516	1,787,659,049	4,502,679,848
13.2 Stocks	304,888,526	3,479,288	386,268,096
13.3 Mortgage loans	27,923,220	118,642,866	738,296,462
13.4 Real estate	13,728	14,730	570,263
13.5 Other invested assets	101,614,328	47,381,382	489,498,129
13.6 Miscellaneous applications		76,424,339	211,008,596
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,184,937,318	2,033,601,654	6,328,321,395
14. Net increase (or decrease) in contract loans and premium notes	(5,637,468)	(6,911,500)	(5,146,833)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	757,978,039	539,734,940	3,447,206,025
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			(200,000,000)
16.2 Capital and paid in surplus, less treasury stock			(500,000,000)
16.3 Borrowed funds		7,000,000	
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(85,126,892)	(50,908,811)	(2,064,325,872)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(25,622,277)	85,834,745	(138,124,024)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(110,749,169)	41,925,934	(2,902,449,896)
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)	334,318,066	307,563,989	(509,285,578)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	533,945,212	1,043,230,790	1,043,230,790
19.2 End of period (Line 18 plus Line 19.1)	868,263,278	1,350,794,779	533,945,212

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

20.0001. Proceeds from bonds sold, matured or repaid	104,682,673	236,954,171	706,672,466
20.0002. Proceeds from equities sold, matured or repaid	1,637,053		185,454
20.0003. Proceeds from other invested assets sold, matured or repaid	30,098		1,671,840
20.0004. Proceeds from other invested assets sold, matured or repaid - return of capital			40,086,106
20.0005. Cost of bonds acquired	104,712,771	236,954,171	706,854,845
20.0006. Cost of equities acquired	2,008,927	1,648,304	6,650,484
20.0007. Cost of mortgage loans acquired - asset transfer			40,086,106
20.0008. Cost of other invested assets acquired	(239,880)		(2,883,574)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	91,204,320	89,699,021	396,735,548
3.	Ordinary individual annuities	68,055,704	172,235,603	706,839,602
4.	Credit life (group and individual)			
5.	Group life insurance	9,025,037	9,736,416	33,977,309
6.	Group annuities	1,841,742	3,494,159	13,425,367
7.	A & H - group	6,392,020	6,962,216	27,106,686
8.	A & H - credit (group and individual)			
9.	A & H - other	484,297	528,901	2,017,194
10.	Aggregate of all other lines of business			
11.	Subtotal	177,003,121	282,656,317	1,180,101,707
12.	Deposit-type contracts	(217,651)	6,736,793	7,527,601
13.	Total	176,785,470	289,393,110	1,187,629,308
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

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(B, C, F, G), 6-8, 9(B-G), 10(A-C, E-L), 11(A), 12(B-I), 13-15, 16 (Off-balance sheet financial instruments), 17(A), 18, 19, 21(A-G), 23, 24 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 Life 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

   A. Mortgage Loans, including Mezzanine Real Estate Loans

      1. The minimum and maximum lending rates for new mortgage loans in the first three months of 2014 were 2.00% and 6.75%, respectively. The minimum and maximum lending rates for new mortgage loans in 2013 were 3.75% and 6.00%, respectively. All new mortgage loans were commercial.

      4. Age analysis of mortgage loans

($ in millions)		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current year							
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ 27	$ -	$ 27
(b) Number of loans	-	-	-	-	1	-	1
(c) Percent reduced	- %	- %	- %	- %	3.95 %	- %	3.95 %
b. Prior year							
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ 219	$ -	$ 219
(b) Number of loans	-	-	-	-	11	-	11
(c) Percent reduced	- %	- %	- %	- %	1.38 %	- %	1.38 %

   D. Loan-Backed Securities

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

      2. The table below presents the aggregate amortized cost of loan-backed and structured securities before recognized other-than-temporary 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	$ 28	$ 1	$ 27	$ 94	$ 6	$ 88
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	-	-	-	-	-	-
c. Present value of cash flows expected to be collected is less than the amortized cost basis	74	1	72	220	28	222
d. Total 1st Quarter	$ 102	$ 2	$ 99	$ 314	$ 34	$ 310
OTTI recognized 2nd Quarter						
e. Intent to sell				$ 75	$ -	$ 75
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				8	2	6
g. Present value of cash flows expected to be collected is less than the amortized cost basis				25	3	21
h. Total 2nd Quarter				$ 108	$ 5	$ 102
OTTI recognized 3rd Quarter						
i. Intent to sell				$ 96	$ 3	$ 93
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				6	1	5
k. Present value of cash flows expected to be collected is less than the amortized cost basis				40	-	40
l. Total 3rd Quarter				$ 142	$ 4	$ 138
OTTI recognized 4th Quarter						
m. Intent to sell				$ 25	$ -	$ 25
n. Inability or lack of intent to retain the investment in the						

NOTES TO FINANCIAL STATEMENTS

	security for a period of time sufficient to recover the amortized cost basis		-	-	-
o.	Present value of cash flows expected to be collected is less than the amortized cost basis		89	2	90
p.	Total 4th Quarter		$ 114	$ 2	$ 115
q.	Annual Aggregate Total	$ 2		$ 45	

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

($ in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairments	5 Amortized Cost After Other-Than-Temporary Impairments	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
12489WQG2	$ 9	$ 9	$ -	$ 9	$ 9	03/31/2014
12666RAF7	$ 4	$ 4	-	$ 4	$ 4	03/31/2014
126670CK2	$ 11	$ 10	1	$ 10	$ 10	03/31/2014
126670GT9	$ 3	$ 3	-	$ 3	$ 3	03/31/2014
126670TG3	$ 7	$ 7	-	$ 7	$ 7	03/31/2014
49307RAE7	$ 4	$ 4	-	$ 4	$ 4	03/31/2014
65538PAG3	$ 17	$ 17	-	$ 17	$ 17	03/31/2014
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	03/31/2014
73316PGJ3	$ 7	$ 7	-	$ 7	$ 7	03/31/2014
759950EP9	$ 9	$ 9	-	$ 9	$ 8	03/31/2014
			$ 1			
05949CGV2	$ 1	$ 1	$ -	$ 1	$ 1	03/31/2013
059500AG3	$ 14	$ 9	5	$ 9	$ 11	03/31/2013
07387BEG4	$ 5	$ 1	4	$ 1	$ 2	03/31/2013
07387BEH2	$ 12	$ 2	10	$ 2	$ 3	03/31/2013
12489WQG2	$ 13	$ 13	-	$ 13	$ 13	03/31/2013
12543PAK9	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
12544WAG2	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
12666RAF7	$ 5	$ 5	-	$ 5	$ 5	03/31/2013
126670CK2	$ 11	$ 11	-	$ 11	$ 8	03/31/2013
126670GT9	$ 3	$ 3	-	$ 3	$ 3	03/31/2013
161630BD9	$ 9	$ 9	-	$ 9	$ 11	03/31/2013
16208NAD7	$ 8	$ 8	-	$ 8	$ 10	03/31/2013
17025AAF9	$ 7	$ 7	-	$ 7	$ 8	03/31/2013
2254586G8	$ 5	$ 5	-	$ 5	$ 5	03/31/2013
22545DAJ6	$ 6	$ 1	5	$ 1	$ 4	03/31/2013
225470Q89	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
36185MBN1	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
3622MPAA6	$ 5	$ 5	-	$ 5	$ 6	03/31/2013
466247J46	$ 5	$ 5	-	$ 5	$ 6	03/31/2013
46629BAF6	$ 3	$ 3	-	$ 3	$ 4	03/31/2013
46630LAM6	$ -	$ -	-	$ -	$ -	03/31/2013
46630MAG7	$ 8	$ 8	-	$ 8	$ 7	03/31/2013
46630MAH5	$ -	$ -	-	$ -	$ -	03/31/2013
49307RAE7	$ 7	$ 4	3	$ 4	$ 4	03/31/2013
52108MDS9	$ -	$ -	-	$ -	$ -	03/31/2013
59020UH32	$ 5	$ 5	-	$ 5	$ 6	03/31/2013
606935AP9	$ -	$ -	-	$ -	$ 1	03/31/2013
617451FU8	$ 1	$ 1	-	$ 1	$ 1	03/31/2013
61748HVW8	$ 11	$ 11	-	$ 11	$ 11	03/31/2013
67571MAE9	$ 4	$ 4	-	$ 4	$ 6	03/31/2013
67571MAL3	$ 1	$ 1	-	$ 1	$ 3	03/31/2013
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	03/31/2013
69763NAB7	$ 1	$ -	1	$ -	$ -	03/31/2013
69763NAC5	$ 1	$ 1	-	$ 1	$ 1	03/31/2013
73316PBT6	$ 1	$ 1	-	$ 1	$ -	03/31/2013
74957VAJ8	$ 2	$ 2	-	$ 2	$ 3	03/31/2013
76200RAV0	$ 13	$ 13	-	$ 13	$ 16	03/31/2013
86359DSR9	$ 11	$ 11	-	$ 11	$ 13	03/31/2013
949837BY3	$ 3	$ 3	-	$ 3	$ 3	03/31/2013
94983UAD9	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
94984MAE4	$ 1	$ 1	-	$ 1	$ 1	03/31/2013
94985AAA7	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
94985LAG0	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
94985WDZ1	$ 7	$ 7	-	$ 7	$ 8	03/31/2013
			$ 28			
07387BEH2	$ 3	$ 2	$ 1	$ 2	$ 2	06/30/2013
46630LAM6	$ -	$ -	-	$ -	$ -	06/30/2013
52524MAX7	$ 4	$ 4	-	$ 4	$ 4	06/30/2013
593171BK6	$ 1	$ 1	-	$ 1	$ 1	06/30/2013
606935AM6	$ 8	$ 7	1	$ 7	$ 7	06/30/2013
617451FU8	$ 1	$ 1	-	$ 1	$ 1	06/30/2013
70556MAA0	$ 3	$ 2	1	$ 2	$ 2	06/30/2013
73316PBT6	$ 1	$ 1	-	$ 1	$ -	06/30/2013
73316PGK0	$ 4	$ 4	-	$ 4	$ 4	06/30/2013
			$ 3			
12489WQG2	$ 11	$ 11	$ -	$ 11	$ 10	09/30/2013
46629QAH9	$ -	$ -	-	$ -	$ -	09/30/2013

NOTES TO FINANCIAL STATEMENTS

46630LAM6	$	-	$	-		-	$	-	$	-	09/30/2013
65538PAG3	$	18	$	18		-	$	18	$	19	09/30/2013
68403BAG0	$	3	$	3		-	$	3	$	3	09/30/2013
73316PGK0	$	4	$	4		-	$	4	$	4	09/30/2013
7609854U2	$	4	$	4		-	$	4	$	4	09/30/2013
					$	-					
12489WQG2	$	10	$	10	$	-	$	10	$	10	12/31/2013
126670CK2	$	11	$	11		-	$	11	$	10	12/31/2013
126670GT9	$	3	$	3		-	$	3	$	3	12/31/2013
20173MAK6	$	3	$	2		1	$	2	$	3	12/31/2013
225470Q89	$	3	$	3		-	$	3	$	4	12/31/2013
466247J46	$	4	$	4		-	$	4	$	5	12/31/2013
46629BAF6	$	3	$	3		-	$	3	$	3	12/31/2013
46630MAG7	$	8	$	8		-	$	8	$	6	12/31/2013
59020UH32	$	4	$	4		-	$	4	$	4	12/31/2013
65538PAG3	$	17	$	17		-	$	17	$	18	12/31/2013
67571MAE9	$	5	$	5		-	$	5	$	7	12/31/2013
68403BAG0	$	3	$	3		-	$	3	$	3	12/31/2013
70556MAA0	$	2	$	1		1	$	1	$	1	12/31/2013
73316PBT6	$	1	$	1		-	$	1	$	-	12/31/2013
73316PGJ3	$	7	$	7		-	$	7	$	7	12/31/2013
94983PAA6	$	5	$	5		-	$	5	$	6	12/31/2013
					$	2					

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

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

(in millions)			March 31, 2014		December 31, 2013
a. The aggregate amount of unrealized losses:					
	1. Less than 12 months	$	(7)	$	(13)
	2. 12 months or longer	$	(105)	$	(129)
b. The aggregate related fair value of securities with unrealized losses:					
	1. Less than 12 months	$	242	$	494
	2. 12 months or longer	$	1,020	$	1,195

5. At March 31, 2014, the aggregate amount of unrealized losses related to loan-backed and structured securities was $112 million. Of the $112 million of unrealized losses, $66 million was related to loan-backed and structured securities with an unrealized loss position less than 20% of amortized cost, the degree which suggests these securities did not pose a high risk of being other-than-temporarily impaired. Of the $66 million, $41 million were 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 $46 million unrealized losses at March 31, 2014 were related to loan-backed and structured securities in unrealized loss positions greater than or equal to 20% of amortized cost. Investment grade loan-backed and structured securities comprising $41 million of these unrealized losses 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. Of the $46 million, $5 million was related to below investment grade loan-backed and structured securities that had been in an unrealized loss position equal to or greater than 20% of amortized cost for a period of twelve or more consecutive months at March 31, 2014. Unrealized losses on below investment grade securities were the result of wider credit spreads resulting from higher risk premiums since the time of initial purchase. These wider spreads are largely due to the risk associated with the underlying collateral supporting certain loan-backed and structured securities.

   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

a. Aggregate Amount Collateral Received

2.

(in millions)			Fair Value		
			March 31, 2014		December 31, 2013
Securities lending					
(a)	Open	$	395	$	260
(b)	30 days or less		-		-
(c)	31-60 days		-		-
(d)	61-90 days		-		-
(e)	Greater than 90 days		-		-
(f)	Subtotal	$	395	$	260
(g)	Securities received		-		-
(h)	Total collateral received	$	395	$	260

NOTES TO FINANCIAL STATEMENTS

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	$	396	$	261

5. Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

2.

(in millions)		March 31, 2014				December 31, 2013		
		Amortized Cost		Fair Value		Amortized Cost		Fair Value
Securities lending								
(a) Open	$	8	$	8	$	6	$	6
(b) 30 days or less		373		373		255		255
(c) 31-60 days		15		15		-		-
(d) 61-90 days		-		-		-		-
(e) 91-120 days		-		-		-		-
(f) 121-180 days		-		-		-		-
(g) 181-365 days		-		-		-		-
(h) 1 to 2 years		-		-		-		-
(i) 2 to 3 years		-		-		-		-
(j) Greater than 3 years		-		-		-		-
(k) Subtotal	$	396	$	396	$	261	$	261
(l) Securities received		-		-		-		-
(m) Total collateral reinvested	$	396	$	396	$	261	$	261

H. Restricted Assets

1. Restricted assets (including pledged)

($ in millions)	Gross Restricted Current Year									
		1		2		3		4		5
Restricted Asset Category		Total General Account (G/A)		G/A Supporting Separate Account (S/A) Activity (a)		Total S/A Restricted Assets		S/A Assets Supporting G/A Activity (b)		Total (1 plus 3)
a. Subject to contractual obligations for which a liability is not shown	$	-	$	-	$	-	$	-	$	-
b. Collateral held under security lending agreements		395		-		-		-		395
c. Subject to repurchase agreements		-		-		-		-		-
d. Subject to reverse repurchase agreements		-		-		-		-		-
e. Subject to dollar repurchase agreements		-		-		-		-		-
f. Subject to dollar reverse repurchase agreements		-		-		-		-		-
g. Placed under option contracts		-		-		-		-		-
h. Letter stock or securities restricted as to sale		1,163		-		-		-		1,163
i. On deposit with states		18		-		-		-		18
j. On deposit with other regulatory bodies		-		-		-		-		-
k. Pledged as collateral not captured in other categories		27		2		-		-		27
l. Other restricted assets		1		-		-		-		1
m. Total restricted assets	$	1,604	$	2	$	-	$	-	$	1,604

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

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Gross Restricted 6 Total From Prior Year	Gross Restricted 7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	Percentage 9 Gross Restricted To Total Assets	Percentage 10 Admitted Restricted to Total Admitted Assets
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	260	135	395	0.8 %	0.8 %
c. Subject to repurchase agreements	-	-	-	- %	- %
d. Subject to reverse repurchase agreements	-	-	-	- %	- %
e. Subject to dollar repurchase agreements	-	-	-	- %	- %
f. Subject to dollar reverse repurchase agreements	-	-	-	- %	- %
g. Placed under option contracts	-	-	-	- %	- %
h. Letter stock or securities restricted as to sale	1,107	56	1,163	2.4 %	2.5 %
i. On deposit with states	18	-	18	- %	- %
j. On deposit with other regulatory bodies	-	-	-	- %	- %
k. Pledged as collateral not captured in other categories	27	-	27	0.1 %	0.1 %
l. Other restricted assets	1	-	1	- %	- %
m. Total restricted assets	$ 1,413	$ 191	$ 1,604	3.3 %	3.4 %

I. Working Capital Finance Investments

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

9. Income Taxes

A. 4. The impact of tax-planning strategies on adjusted gross and net admitted deferred tax assets ("DTAs") was as follows:

	3/31/2014 (1) Ordinary	3/31/2014 (2) Capital	12/31/2013 (3) Ordinary	12/31/2013 (4) Capital	Change (5) (Col 1-3) Ordinary	Change (6) (Col 2-4) Capital
(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted gross DTAs amount	$ 730	$ 155	$ 750	$ 157	$ (20)	$ (2)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	- %	- %	- %	- %	- %	- %
3. Net admitted adjusted gross DTAs amount	$ 730	$ 155	$ 725	$ 157	$ (5)	$ (2)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax-planning strategies	8.5 %	2.0 %	13.1 %	1.8 %	(4.6) %	0.2 %

(b) Does the Company's tax-planning strategies include the use of reinsurance? Yes X No____

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

D. The Company reported the following as payable to affiliates:

(in millions)	March 31, 2014	December 31, 2013
Allstate Investments, LLC	$ 5	$ 8
Allstate Insurance Company	-	70
ALIC Reinsurance Company	-	7
American Heritage Life Insurance Company	-	1
Allstate Distributors, LLC	-	1
Total	$ 5	$ 87

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. 4. The Company was not a sponsor of defined benefit pension, other postretirement or postemployment plans.

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 March 31, 2014	Assets December 31, 2013	Liabilities March 31, 2014	Liabilities December 31, 2013
a. Swaps	$ 333	$ 286	$ 298	$ 350
b. Futures	-	-	-	-
c. Options	5,254	6,332	-	-
d. Total	$ 5,587	$ 6,618	$ 298	$ 350

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

NOTES TO FINANCIAL STATEMENTS

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

B. Transfer and Servicing of Financial Assets

1. The Company's business activities included securities lending programs with third parties, mostly large brokerage firms. At March 31, 2014 and December 31, 2013, U.S. Treasury and corporate bonds within the General Account with fair values of $374 million and $242 million, respectively, were on loan under these agreements. Additionally, at March 31, 2014 and December 31, 2013, the Company entered into securities lending agreements using corporate bonds within the Separate Accounts. The fair value of securities loaned within the Separate Accounts was $8 million and $9 million at March 31, 2014 and December 31, 2013, respectively. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. For more information on securities lending collateral please see Note 5, Part E.

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)
Unaffiliated common stocks	Unrated	28	$ 2	$ 2	$ -

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. Unaffiliated common stocks were not evaluated for wash sale transactions during the first quarter of 2013.

20. Fair Value Measurements

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

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

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

(in millions)

Description for each class of asset or liability	March 31, 2014 (Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 29	$ 2	$ 31
Unaffiliated common stocks				
Industrial and miscellaneous	360	-	7	367
Mutual funds	283	48	-	331
Total unaffiliated common stocks	643	48	7	698
Derivative assets				
Equity and index contracts	-	139	-	139
Interest rate contracts	-	3	4	7
Total derivative assets	-	142	4	146
Separate Accounts assets	4,314	174	99	4,587
Total assets at fair value	$ 4,957	$ 393	$ 112	$ 5,462
b. Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (2)	$ -	$ (2)
Equity and index contracts	-	(80)	-	(80)
Total derivative liabilities	-	(82)	-	(82)
Separate Accounts - Derivatives	-	(10)	-	(10)
Total liabilities at fair value	$ -	$ (92)	$ -	$ (92)

NOTES TO FINANCIAL STATEMENTS

(in millions) Description for each class of asset or liability	December 31, 2013 (Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 44	$ 3	$ 47
Unaffiliated common stocks				
Industrial and miscellaneous	197	1	7	205
Mutual funds	193	49	-	242
Total unaffiliated common stocks	390	50	7	447
Derivative assets				
Equity and index contracts	-	224	2	226
Interest rate contracts	-	4	6	10
Total derivative assets	-	228	8	236
Separate Accounts assets	4,450	179	97	4,726
Total assets at fair value	$ 4,840	$ 501	$ 115	$ 5,456
b. Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (3)	$ -	$ (3)
Equity and index contracts	-	(148)	-	(148)
Total derivative liabilities	-	(151)	-	(151)
Separate Accounts - Derivatives	-	(19)	-	(19)
Total liabilities at fair value	$ -	$ (170)	$ -	$ (170)

There were no transfers between Level 1 and Level 2 during 2014 or 2013.

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	$ 3	$ -	$ (1)	$ (1)	$ -
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	7	-	-	-	-
Separate Accounts assets	97	-	-	-	2
Derivatives, net	8	-	-	(9)	5
Total assets and liabilities	$ 115	$ -	$ (1)	$ (10)	$ 7

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance at 03/31/2014
Bonds					
Industrial and miscellaneous	$ 1	$ -	$ -	$ -	$ 2
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	-	-	7
Separate Accounts assets	-	-	-	-	99
Derivatives, net	2	-	-	(2)	4
Total assets and liabilities	$ 3	$ -	$ -	$ (2)	$ 112

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	$ 5	$ -	$ -	$ -	$ 1
Redeemable preferred stocks					
Industrial and miscellaneous	17	-	-	-	1
Unaffiliated common stocks					
Industrial and miscellaneous	7	-	-	-	-
Separate Accounts assets	98	-	-	-	-
Derivatives, net	3	-	-	(6)	6
Total assets and liabilities	$ 130	$ -	$ -	$ (6)	$ 8

NOTES TO FINANCIAL STATEMENTS

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance at 03/31/2013
Bonds					
Industrial and miscellaneous	$ -	$ -	$ -	$ -	$ 6
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	18
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	-	-	7
Separate Accounts assets	-	-	-	-	98
Derivatives, net	-	-	-	-	3
Total assets and liabilities	$ -	$ -	$ -	$ -	$ 132

There were no transfers into Level 3 during the three months ended March 31, 2014 or in 2013.

Transfers out of Level 3 during 2014 included situations where assets were measured at the lower of cost or market and reported at cost in 2014 and fair value in 2013. There were no transfers into Level 3 during the three months ended March 31, 2013.

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 residential mortgage-backed securities and asset-backed securities. 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.

   Unaffiliated common stocks - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active.

   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 interest rate swap agreements, foreign currency swap agreements, certain options and 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.

   Separate Accounts - Indexed variable annuity contracts may be supported by corporate bonds, including those that are privately placed. The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Also included are privately placed securities valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. In addition, indexed variable annuity contracts may be supported by exchange listed derivatives that are not actively traded and are valued based on quoted prices for identical instruments in markets that are not active.

   Level 3 measurements

   Bonds - Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed, 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. 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.

   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.

   Derivatives - Certain over-the-counter derivatives, such as interest rate cap agreements and certain options (including swaption agreements) are valued using models that are widely accepted in the financial services industry. These are categorized as Level 3 as a result of the significance of non-market observable inputs such as volatility. Other primary inputs include interest rate yield curves and credit spreads.

   Separate Accounts - Indexed variable annuity contracts are supported by mortgage loans. The fair value of mortgage loans on real estate 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.

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

NOTES TO FINANCIAL STATEMENTS

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

Financial assets

(in millions)

Type of Financial Instrument	March 31, 2014 Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 32,356	$ 30,652	$ 89	$ 30,879	$ 1,388	$ -
Preferred stocks	$ 18	$ 17	$ -	$ 18	$ -	$ -
Unaffiliated common stocks	$ 698	$ 698	$ 643	$ 48	$ 7	$ -
Mortgage loans on real estate	$ 4,899	$ 4,652	$ -	$ -	$ 4,899	$ -
Cash equivalents	$ 585	$ 585	$ 44	$ 541	$ -	$ -
Short-term investments	$ 8	$ 8	$ 8	$ -	$ -	$ -
Derivatives	$ 138	$ 148	$ 1	$ 146	$ (9)	$ -
Other invested assets:						
Low income housing tax credit ("LIHTC") property investments	$ 281	$ 266	$ -	$ -	$ 281	$ -
Unaffiliated surplus notes	$ 62	$ 54	$ -	$ 62	$ -	$ -
Collateral loans	$ 275	$ 275	$ -	$ -	$ 275	$ -
Derivative collateral	$ 2	$ 2	$ -	$ 2	$ -	$ -
Separate Accounts	$ 4,587	$ 4,587	$ 4,314	$ 174	$ 99	$ -

Type of Financial Instrument	December 31, 2013 Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 32,348	$ 31,242	$ 89	$ 30,743	$ 1,516	$ -
Preferred stocks	$ 19	$ 18	$ -	$ 19	$ -	$ -
Unaffiliated common stocks	$ 447	$ 447	$ 390	$ 50	$ 7	$ -
Mortgage loans on real estate	$ 5,110	$ 4,928	$ -	$ -	$ 5,110	$ -
Cash equivalents	$ 504	$ 504	$ 157	$ 347	$ -	$ -
Short-term investments	$ 29	$ 29	$ 19	$ -	$ 10	$ -
Derivatives	$ 225	$ 238	$ -	$ 231	$ (6)	$ -
Other invested assets:						
LIHTC property investments	$ 289	$ 275	$ -	$ -	$ 289	$ -
Unaffiliated surplus notes	$ 60	$ 55	$ -	$ 60	$ -	$ -
Collateral loans	$ 275	$ 275	$ -	$ -	$ 275	$ -
Derivative collateral	$ 1	$ 1	$ -	$ 1	$ -	$ -
Separate Accounts	$ 4,726	$ 4,726	$ 4,450	$ 179	$ 97	$ -

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

The fair value of preferred stocks in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads. The fair value of the preferred stocks in Level 3 is based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

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 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 discounted cash flow calculations using current interest rates for instruments with comparable terms.

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 Levels 2 and 3 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 unaffiliated surplus notes in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

The fair value of 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 assets of the Separate Accounts in Level 1 is based on actively traded mutual funds that have daily quoted net asset values for identical assets the Company can access. The fair value of the assets of the Separate Accounts in Levels 2 and 3 is based on the valuation methods described in Part A4.

NOTES TO FINANCIAL STATEMENTS

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)**
Deposit-type contracts	$ 3,489	$ 2,915	$ -	$ -	$ 3,489	$ -
Securities lending collateral	$ 395	$ 395	$ -	$ 395	$ -	$ -
Derivatives	$ 98	$ 104	$ -	$ 98	$ -	$ -
Derivative collateral	$ 4	$ 4	$ -	$ 4	$ -	$ -
Separate Accounts - Derivatives	$ 10	$ 10	$ -	$ 10	$ -	$ -

	December 31, 2013					
Type of Financial Instrument	**Aggregate Fair Value**	**Statement Value**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Deposit-type contracts	$ 3,547	$ 2,962	$ -	$ -	$ 3,547	$ -
Securities lending collateral	$ 260	$ 260	$ -	$ 260	$ -	$ -
Derivatives	$ 165	$ 172	$ -	$ 165	$ -	$ -
Derivative collateral	$ 6	$ 6	$ -	$ 6	$ -	$ -
Separate Accounts - Derivatives	$ 19	$ 19	$ -	$ 19	$ -	$ -

The fair value of the liability for deposit-type contracts is generally based on the terms of the underlying contracts utilizing prevailing market rates for similar contracts adjusted for credit risk. Immediate annuities without life contingencies are generally valued at the present value of future benefits using market implied interest rates which include the Company's own credit risk. Fixed annuities were valued at the account value less surrender charges.

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

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

21. Other Items

H. Offsetting and Netting of Assets and Liabilities

None of the Company's derivative transactions or securities lending agreements contain 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.

J. 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 entered into a definitive agreement with Resolution Life Holdings, Inc. to sell Lincoln Benefit Life Company ("LBL"), 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 the closing of the sale, LBL business written through independent master brokerage agencies, totaling approximately $12 billion of total policy reserves, and ceded to the Company were recaptured. An estimated $3 billion of LBL's total policy reserves will continue to be reinsured by the Company. An after-tax gain to the Company 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 the Company 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.

25. Change in Incurred Losses and Loss Adjustment Expenses

For accident and health insurance products within the Company's book of business, the changes in the provision for incurred losses and loss adjustment expenses attributable to insured events of prior years were immaterial in both 2014 and 2013. The Company did not accrue additional premiums or return premiums related to the prior-year effects 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

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: $ 15,696,491

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:
$27,541,226 PLEDGED AS COLLATERAL, $1,162,625,375 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $18,312,182 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY AND $948,997 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 747,621,306

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	$ 934,767,439	$ 944,779,343
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 625,510,308	$ 634,485,204
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,560,277,747	$ 1,579,264,548
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. $ 396,180,339

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 396,180,985

16.3 Total payable for securities lending reported on the liability page. $ 394,689,353

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

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 ROAD, NORTHBROOK, IL 60062

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 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 4,567,658,161
	1.14 Total Mortgages in Good Standing	$ 4,567,658,161
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 84,393,914
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 4,652,052,075
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	68.300 %
	2.2 A&H cost containment percent	0.100 %
	2.3 A&H expense percent excluding cost containment expenses	34.600 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	1,827,257	430,083	142,548		2,399,888	
2. Alaska AK	L	336,399	13,855	22,203		372,457	
3. Arizona AZ	L	2,109,462	1,153,559	98,117		3,361,139	
4. Arkansas AR	L	690,483	1,020,061	108,830		1,819,374	
5. California CA	L	13,384,718	9,562,335	868,914		23,815,968	
6. Colorado CO	L	1,591,490	1,248,942	92,270		2,932,702	
7. Connecticut CT	L	1,724,346	692,177	75,048		2,491,570	
8. Delaware DE	L	289,427	150,513	19,017		458,957	
9. District of Columbia DC	L	85,729	1,575	9,757		97,061	
10. Florida FL	L	8,009,611	4,549,589	768,702		13,327,902	
11. Georgia GA	L	4,158,056	2,330,164	272,445		6,760,665	
12. Hawaii HI	L	661,169	533,034	83,032		1,277,235	
13. Idaho ID	L	437,526	305,034	29,337		771,898	
14. Illinois IL	L	9,335,737	3,669,323	291,668		13,296,728	
15. Indiana IN	L	2,447,950	2,689,386	127,296		5,264,632	
16. Iowa IA	L	409,362	344,670	37,358		791,390	
17. Kansas KS	L	557,343	460,103	60,145		1,077,591	
18. Kentucky KY	L	1,465,493	584,037	124,730		2,174,261	
19. Louisiana LA	L	2,912,274	854,008	144,626		3,910,908	
20. Maine ME	L	354,528	62,273	17,378		434,179	
21. Maryland MD	L	2,687,278	1,594,731	109,886		4,391,895	
22. Massachusetts MA	L	653,335	515,239	134,482		1,303,055	
23. Michigan MI	L	3,123,744	641,536	157,696		3,922,976	
24. Minnesota MN	L	878,702	613,935	78,577		1,571,214	
25. Mississippi MS	L	1,053,076	380,619	81,333		1,515,028	
26. Missouri MO	L	1,233,220	548,331	141,215		1,922,765	
27. Montana MT	L	243,553	305,058	21,382		569,993	
28. Nebraska NE	L	390,950	175,364	27,514		593,827	(203,752)
29. Nevada NV	L	1,100,915	1,024,087	56,647		2,181,649	
30. New Hampshire NH	L	511,724	470,455	26,444		1,008,622	
31. New Jersey NJ	L	2,210,847	3,639,125	318,781		6,168,753	
32. New Mexico NM	L	878,296	586,719	53,609		1,518,624	
33. New York NY	Q	380,519	284,463	114,751		779,733	
34. North Carolina NC	L	3,658,510	3,981,287	183,110		7,822,907	
35. North Dakota ND	L	82,273	65,043	12,838		160,154	
36. Ohio OH	L	4,305,033	2,189,319	216,497		6,710,848	
37. Oklahoma OK	L	1,107,875	353,095	84,775		1,545,745	
38. Oregon OR	L	1,159,526	760,473	21,250		1,941,249	
39. Pennsylvania PA	L	5,228,161	3,743,730	397,811		9,369,703	
40. Rhode Island RI	L	416,757	481,934	21,234		919,925	
41. South Carolina SC	L	1,641,144	3,473,726	69,886		5,184,755	
42. South Dakota SD	L	114,168	1,710	14,637		130,516	
43. Tennessee TN	L	2,131,789	722,565	177,138		3,031,491	
44. Texas TX	L	10,858,767	4,756,662	481,218		16,096,647	
45. Utah UT	L	723,076	1,342,841	29,191		2,095,109	
46. Vermont VT	L	147,837	22,248	25,434		195,518	
47. Virginia VA	L	3,556,984	3,555,820	287,516		7,400,320	
48. Washington WA	L	2,284,062	1,938,733	51,394		4,274,189	
49. West Virginia WV	L	468,606	238,496	38,818		745,921	
50. Wisconsin WI	L	989,939	790,991	82,032		1,862,962	
51. Wyoming WY	L	158,321	12,894	16,130		187,346	
52. American Samoa AS	N						
53. Guam GU	N	2,309		180		2,489	
54. Puerto Rico PR	L	7,136	30,000	3,266		40,402	
55. U.S. Virgin Islands VI	N	4,074		689		4,763	
56. Northern Mariana Islands MP	N	1,353				1,353	
57. Canada CAN	N	13,126		1,428		14,554	
58. Aggregate Other Aliens OT	XXX	113,360	1,498	2,664		117,522	(13,898)
59. Subtotal	(a) 51	107,308,705	69,897,446	6,934,873		184,141,024	(217,651)
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	312,926				312,926	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	107,621,630	69,897,446	6,934,873		184,453,949	(217,651)
96. Plus Reinsurance Assumed	XXX	302,048,079	22,707,804	22,272,307		347,028,190	2,305,816
97 Totals (All Business)	XXX	409,669,709	92,605,250	29,207,180		531,482,139	2,088,165
98. Less Reinsurance Ceded	XXX	58,713,760	5,653,517	6,434,869		70,802,146	
99. Totals (All Business) less Reinsurance Ceded	XXX	350,955,949	86,951,733	22,772,311		460,679,993	2,088,165
DETAILS OF WRITE-INS							
58001. Argentina	XXX			30		30	
58002. Australia	XXX	1,754		49		1,803	
58003. Barbados	XXX	333				333	(13,898)
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	111,272	1,498	2,585		115,355	
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	113,360	1,498	2,664		117,522	(13,898)
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

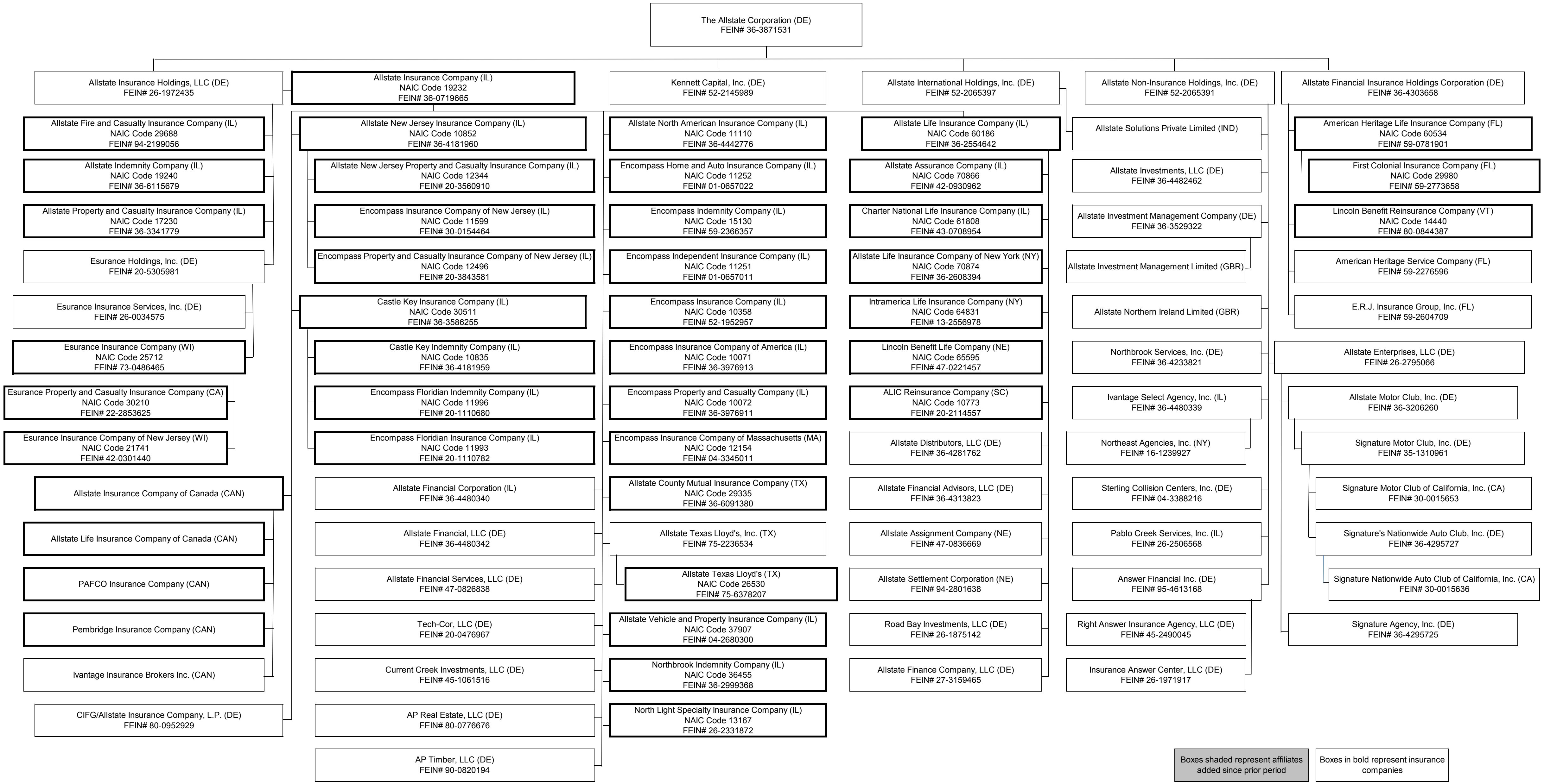
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business 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 LIFE 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	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)	*
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					
0008	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	IA	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	NIA	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	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	NIA	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	UDP	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
							Allstate Insurance Company of Canada	CAN	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UIP	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	RE	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Life Insurance Company of Canada	CAN	IA	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	IA	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	IA	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	IA	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	IA	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	IA	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	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			90-0820194				AP Timber, LLC	DE	NIA	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	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	IA	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	NIA	Allstate Insurance Company	Ownership	99.000	The Allstate Corporation	
			45-1061516				Current Creek Investments, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	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	IA	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	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	36455	36-2999368				Northbrook Indemnity Company	IL	IA	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	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
							Pembridge Insurance Company	CAN	IA	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	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	

Asterisk	Explanation

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 the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	SEE EXPLANATION
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	SEE EXPLANATION
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	SEE EXPLANATION
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES

Explanation:

1.

2.

3. The Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.

5. The Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.

6. The Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 2a methods. The Company uses a Type 2 method.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] 6 0 1 8 6 2 0 1 4 4 9 0 0 0 0 0 1

2. Medicare Part D Coverage Supplement [Document Identifier 365] 6 0 1 8 6 2 0 1 4 3 6 5 0 0 0 0 1

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. Premium tax recoverable	47,531	14,542	32,988	32,988
2505. Prepaid expenses	7,513,947	7,500,000	13,947	24,032
2506. Negative interest maintenance reserve	400,487,064	400,487,064		
2507. Prepaid commissions	34,107,253	34,107,253		
2508. Customer receivables	2,952,711	2,952,711		
2509. Receivable for securities	40	40		
2597. Summary of remaining write-ins for Line 25 from overflow page	445,108,546	445,061,610	46,935	57,021

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Collateral and related interest payable	4,082,963	5,871,192
2505. Deferred fee income	2,804,429	2,878,688
2506. Contingent financial guarantee	386,501	414,414
2507. Accrued investment expenses	232,792	247,723
2508. Discontinued operations	141,704	141,704
2509. Security deposit on building	39,040	38,961
2597. Summary of remaining write-ins for Line 25 from overflow page	7,687,429	9,592,682

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Allocated share of gain (loss) on sale of fixed assets	5,174	(26,746)	(235,057)
08.305. Experience refund on reinsurance			25,000,000
08.306. Loss on sale of business	(1,752,397)	(748,534)	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(1,747,223)	(775,280)	24,764,943

Additional Write-ins for Schedule T Line 58

		Direct Business Only					
	1	Life Contracts 2	3	4	5	6	7
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
58004. Belgium	XXX	162				162	
58005. Bermuda	XXX	138				138	
58006. Brazil	XXX	228		98		326	
58007. Bahamas	XXX			25		25	
58008. Bolivia	XXX			30		30	
58009. China	XXX	398		180		578	
58010. Chile	XXX			9		9	
58011. Cape Verde	XXX			(10)		(10)	
58012. Ecuador	XXX			24		24	
58013. England	XXX	3,125		18		3,143	
58014. Fiji	XXX			29		29	
58015. France	XXX	458		9		467	
58016. Greece	XXX	88		66		154	
58017. Germany	XXX	782		58		840	
58018. Honduras	XXX			32		32	
58019. Ireland	XXX			161		161	
58020. India	XXX	231				231	
58021. Israel	XXX	684				684	
58022. Italy	XXX		1,000	28		1,028	
58023. Jordan	XXX	330				330	
58024. Japan	XXX	244				244	
58025. South Korea	XXX			25		25	
58026. Mexico	XXX			112		112	
58027. Netherlands	XXX			45		45	
58028. Nicaragua	XXX			13		13	
58029. New Zealand	XXX			21		21	
58030. Other Foreign	XXX	90,149				90,149	
58031. Philippines	XXX	693		30		723	
58032. Poland	XXX			30		30	
58033. Palau	XXX			53		53	
58034. Switzerland	XXX	535		25		560	
58035. Russian Federation	XXX			20		20	
58036. Sweden	XXX		498	39		537	
58037. Singapore	XXX	395		13		409	
58038. South Africa	XXX	288				288	
58039. Thailand	XXX	391				391	
58040. Trinidad & Tobago	XXX			6		6	
58041. Taiwan	XXX			30		30	
58042. United Kingdom	XXX	186		180		366	
58043. Venezuela	XXX			52		52	
58044. Army & Fleet Post Office	XXX	11,766		1,135		12,901	
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	111,272	1,498	2,585		115,355	

OVERFLOW PAGE FOR WRITE-INS

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	27,698,687	27,929,402
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	13,728	570,263
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	207,078	800,979
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	27,505,337	27,698,687
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	27,505,337	27,698,687

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	4,927,601,149	5,238,909,065
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	28,288,136	737,610,417
	2.2 Additional investment made after acquisition		905,363
3.	Capitalized deferred interest and other	(364,916)	(219,319)
4.	Accrual of discount	3,147,934	44,936,384
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	4,206,003	6,322,082
7.	Deduct amounts received on disposals	305,872,177	1,070,739,985
8.	Deduct amortization of premium and mortgage interest points and commitment fees	2,783,013	14,858,243
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	2,171,042	15,264,616
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,652,052,075	4,927,601,149
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	4,652,052,075	4,927,601,149
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	4,652,052,075	4,927,601,149

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	2,796,623,711	2,653,192,524
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	19,895,060	193,055,825
	2.2 Additional investment made after acquisition	81,719,268	296,442,304
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	70,878,294	109,653,697
6.	Total gain (loss) on disposals	(2,010,184)	6,515,556
7.	Deduct amounts received on disposals	95,506,065	438,023,174
8.	Deduct amortization of premium and depreciation	7,439,800	30,694,169
9.	Total foreign exchange change in book/adjusted carrying value	1,488,193	6,481,148
10.	Deduct current year's other than temporary impairment recognized	2,669,209	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,862,979,269	2,796,623,711
12.	Deduct total nonadmitted amounts	27,372,020	31,192,657
13.	Statement value at end of current period (Line 11 minus Line 12)	2,835,607,249	2,765,431,054

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	32,640,974,778	35,882,032,349
2.	Cost of bonds and stocks acquired	1,055,386,042	4,888,947,945
3.	Accrual of discount	19,999,904	91,388,356
4.	Unrealized valuation increase (decrease)	29,955,374	107,526,960
5.	Total gain (loss) on disposals	(1,996,211)	58,117,563
6.	Deduct consideration for bonds and stocks disposed of	1,414,242,931	8,261,885,595
7.	Deduct amortization of premium	13,923,676	67,597,675
8.	Total foreign exchange change in book/adjusted carrying value	753,882	(4,616,598)
9.	Deduct current year's other than temporary impairment recognized	5,895,726	52,938,526
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	32,311,011,436	32,640,974,778
11.	Deduct total nonadmitted amounts	16,877,275	16,586,326
12.	Statement value at end of current period (Line 10 minus Line 11)	32,294,134,161	32,624,388,453

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)	17,451,102,668	9,619,911,546	10,209,268,809	202,115,490	17,063,860,894			17,451,102,668
2. NAIC 2 (a)	11,363,395,956	128,515,843	261,156,238	(133,212,454)	11,097,543,107			11,363,395,956
3. NAIC 3 (a)	1,927,753,829	287,485,650	136,619,811	2,030,714	2,080,650,382			1,927,753,829
4. NAIC 4 (a)	903,845,675	71,122,072	55,583,132	(69,930,719)	849,453,896			903,845,675
5. NAIC 5 (a)	80,473,625	16,631,343	1,751,364	7,686,135	103,039,739			80,473,625
6. NAIC 6 (a)	48,807,862	4,942,371	1,501,979	(1,772,511)	50,475,743			48,807,862
7. Total Bonds	31,775,379,615	10,128,608,826	10,665,881,334	6,916,654	31,245,023,761			31,775,379,615
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	17,284,838	492,255	1,057,883	(59,718)	16,659,493			17,284,838
10. NAIC 3	267,818	214,091	476,848	(5,061)				267,818
11. NAIC 4								
12. NAIC 5	88,984				88,984			88,984
13. NAIC 6								
14. Total Preferred Stock	17,641,640	706,346	1,534,730	(64,779)	16,748,477			17,641,640
15. Total Bonds and Preferred Stock	31,793,021,255	10,129,315,172	10,667,416,065	6,851,875	31,261,772,237			31,793,021,255

(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 $ 593,234,710 ; NAIC 2 $; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	8,070,109	XXX	8,070,110	504	

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	29,369,223	193,284,995
2.	Cost of short-term investments acquired	88,574,420	557,505,349
3.	Accrual of discount	539	8,973
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	554	828
6.	Deduct consideration received on disposals	109,874,627	721,201,137
7.	Deduct amortization of premium		229,784
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)	8,070,109	29,369,223
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	8,070,109	29,369,223

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)	65,769,514
2.	Cost Paid/(Consideration Received) on additions	10,323,155
3.	Unrealized Valuation increase/(decrease)	5,599,149
4.	Total gain (loss) on termination recognized	(9,975,054)
5.	Considerations received/(paid) on terminations	34,033,981
6.	Amortization	6,946,885
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(477,824)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	44,151,844
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	44,151,844

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				310,000
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				730,000
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	1,047,775			
	3.12 Section 1, Column 15, prior year	816,093	231,683		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus				
	3.14 Section 1, Column 18, prior year			231,683	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	1,047,775			
	3.24 Section 1, Column 19, prior year	816,093	231,683	231,683	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		(928,324)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(928,324)	(928,324)		
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)				1,040,000
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				1,040,000

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
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-BEMIS COMPANY INC	2FE	10,000,000	10,008,353	10,733,220	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	59,612	196,490	081437-AH-8	BEMIS COMPANY INC	2FE	9,948,742	10,536,730
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-COMMONWEALTH EDISON	2FE	10,000,000	10,057,057	10,410,630	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	59,612	196,490	202795-HZ-6	COMMONWEALTH EDISON	1FE	9,997,445	10,214,140
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-ING BANK NV	2FE	20,000,000	20,060,633	19,392,980	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	119,223	392,980	44986L-2A-6	ING BANK NV	1FE	19,941,410	19,000,000
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-LOWE'S COMPANIES INC	2FE	20,000,000	20,838,558	21,500,820	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	119,223	392,980	548661-CT-2	LOWE'S COMPANIES INC	1FE	20,719,335	21,107,840
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-STARWOOD HOTELS & RESORT	2FE	20,000,000	20,047,416	19,204,860	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	119,223	392,980	85590A-AP-9	STARWOOD HOTELS & RESORT	2FE	19,928,193	18,811,880
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-GRUPO BIMBO SAB DE CV	1FE	20,000,000	19,962,734	18,989,027	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(2,387,693)	40052V-AA-2	GRUPO BIMBO SAB DE CV	2FE	19,962,734	21,376,720
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-INTER-AMERICAN DEVEL BK	1FE	25,000,000	24,912,405	22,996,909	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(2,984,616)	4581X0-BQ-0	INTER-AMERICAN DEVEL BK	1FE	24,912,405	25,981,525
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-ONEOK PARTNERS LP	1FE	5,000,000	4,981,616	4,223,797	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(596,923)	68268N-AJ-2	ONEOK PARTNERS LP	2FE	4,981,616	4,820,720
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-THERMO FISHER SCIENTIFIC	1FE	25,000,000	24,963,183	22,477,984	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(2,984,616)	883556-AZ-5	THERMO FISHER SCIENTIFIC	2FE	24,963,183	25,462,600
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-USB CAPITAL IX	1FE	25,000,000	25,000,000	17,890,384	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(2,984,616)	91731K-AA-8	USB CAPITAL IX	1AM	25,000,000	20,875,000
548661D*5	LOWES COMPANIES due 09/20/2014, CDS attached to Cash Security-RREEF AMERICA REIT II, 5.29% SR. NTS	1FE	5,000,000	5,000,000	5,122,983	11/01/2009	09/20/2014	CDS SPI200TT8 ON LOWES COMPANIES		7,513	74986@-AC-5	RREEF AMERICA REIT II, 5.29% SR. NTS	1	5,000,000	5,115,470
9999999 - Totals				185,831,955	172,943,593	XXX	XXX	XXX	476,893	(10,359,032)	XXX	XXX	XXX	185,355,061	183,302,625

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	10	185,919,152							10	185,919,152
2. Add: Opened or Acquired Transactions	1	10,008,354							1	10,008,354
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	9,035	XXX		XXX		XXX		XXX	9,035
4. Less: Closed or Disposed of Transactions		10,060,514								10,060,514
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	44,072	XXX		XXX		XXX		XXX	44,072
7. Ending Inventory	11	185,831,955							11	185,831,955

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	44,151,844	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	2,087,775	
3.	Total (Line 1 plus Line 2)		46,239,619
4.	Part D, Section 1, Column 5	149,879,828	
5.	Part D, Section 1, Column 6	(103,640,209)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	39,534,328	
8.	Part B, Section 1, Column 13	550,250	
9.	Total (Line 7 plus Line 8)		40,084,578
10.	Part D, Section 1, Column 8	150,297,812	
11.	Part D, Section 1, Column 9	(110,213,234)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	186,886,846	
14.	Part B, Section 1, Column 20	3,351,875	
15.	Part D, Section 1, Column 11	190,238,721	
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	504,244,363	623,705,020
2.	Cost of cash equivalents acquired	9,289,536,890	42,135,021,193
3.	Accrual of discount	233,146	1,262,842
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	1,574	2,952
6.	Deduct consideration received on disposals	9,208,851,372	42,255,747,644
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)	585,164,600	504,244,363
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	585,164,600	504,244,363

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
Apartments	Alexandria	VA	11/30/2012	Tuscany Apartments, LLC				13,728
0199999. Acquired by Purchase								13,728
0399999 - Totals								13,728

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
0399999 - Totals																			

NONE

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
123478	HONOLULU	HI		01/30/2014	6.750	1,250,000		2,403,703
123488	CANTON	MA		02/13/2014	2.000	27,038,136		26,848,135
0599999. Mortgages in good standing - Commercial mortgages-all other						28,288,136		29,251,838
0899999. Total Mortgages in good standing						28,288,136		29,251,838
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						28,288,136		29,251,838

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
121374	WILMETTE	IL		05/15/1995	03/05/2014	4,527,998							4,527,998	4,527,998			
121609	GARDENA	CA		04/08/1998	02/21/2014	657,776							657,776	657,776			
121688	SAN DIEGO	CA		03/01/1999	02/28/2014	1,857,019							1,857,019	1,857,019			
121713	KENT	WA		03/25/1999	03/18/2014	115,184							115,184	115,184			
121714	GREENVILLE	SC		04/27/1999	01/16/2014	940,307		315,124			315,124		1,255,431	1,255,431			
122282	SHIRLEY	NY		08/08/2003	01/16/2014	9,169,380		92,620			92,620		9,262,000	9,262,000			
122316	SAN DIEGO	CA		11/06/2003	02/28/2014	1,929,762							1,929,762	1,929,762			
122462	NAPERVILLE	IL		05/27/2004	01/31/2014	14,135,888		8,702			8,702		14,144,590	14,100,000		(44,590)	(44,590)
122714	INDIO	CA		11/30/2005	02/28/2014	4,143,325							4,143,325	5,773,099		1,629,774	1,629,774
122846	DOVER	DE		12/05/2006	02/12/2014	6,700,000							6,700,000	6,700,000			
122934	SHIRLEY	NY		02/28/2007	01/16/2014	1,294,401							1,294,401	1,294,401			
122935	ARLINGTON	VA		02/12/2007	01/30/2014	34,952,962		(101,386)			(101,386)		34,851,576	34,750,000		(101,576)	(101,576)
122936	ARLINGTON	VA		02/12/2007	01/30/2014	24,140,175		(70,022)			(70,022)		24,070,154	24,000,000		(70,154)	(70,154)
122937	ARLINGTON	VA		02/12/2007	01/30/2014	10,480,860		(30,401)			(30,401)		10,450,458	10,420,000		(30,458)	(30,458)
122938	ARLINGTON	VA		02/12/2008	01/30/2014	1,500,000							1,500,000	1,500,000			
122939	ARLINGTON	VA		02/12/2008	01/30/2014	2,250,000							2,250,000	2,250,000			
122940	ARLINGTON	VA		02/12/2008	01/30/2014	1,070,000							1,070,000	1,070,000			
123001	NEW YORK	NY		05/01/2007	02/14/2014	31,504,307		(181,249)			(181,249)		31,323,058	31,050,000		(273,058)	(273,058)
123013	NEW YORK	NY		05/18/2007	02/14/2014	17,198,003		(98,942)			(98,942)		17,099,061	16,950,000		(149,061)	(149,061)
123028	CANTON	MA		09/10/2007	02/13/2014	27,061,940		(23,804)			(23,804)		27,038,136	27,038,136			
123197	JOLIET	IL		12/30/2009	01/07/2014	19,522,560							19,522,560	21,335,796		1,813,236	1,813,236
123432	WILMETTE	IL		12/11/2012	03/05/2014	4,000,000							4,000,000	4,000,000			
123433	ROCKVILLE	MD		11/30/2012	01/10/2014	8,857,011		497			497		8,857,508	8,881,250		23,742	23,742

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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
500003	PORTLAND	ME		02/08/2006	03/14/2014	36,416,382		613,859			613,859		37,030,241	37,030,241			
0199999. Mortgages closed by repayment						264,425,242		524,999			524,999		264,950,240	267,748,094		2,797,853	2,797,853
111001	SAN DIEGO	CA		04/22/1999		67,693							67,693	67,693			
121361	BUTLER	PA		09/30/1994		50,248							50,248	50,248			
121485	SALT LAKE CITY	UT		07/22/1996		100,465							100,465	100,465			
121489	LOS ANGELES	CA		07/18/1996		51,603							51,603	51,603			
121493	PHOENIX	AZ		08/07/1996		39,560							39,560	39,560			
121557	HAUPPAUGE	NY		09/30/1997		26,941							26,941	26,941			
121563	CARROLLTON	TX		10/06/1997		171,805							171,805	171,805			
121581	LAS VEGAS	NV		12/16/1999		138,657							138,657	138,657			
121594	O'HARA TOWNSHIP	PA		01/27/1998		87,359							87,359	87,359			
121599	YORK	SC		06/03/1998		75,221							75,221	75,221			
121623	SEATTLE	WA		05/29/1998		28,366							28,366	28,366			
121651	SUNRISE	FL		08/25/1998		61,369		(170)			(170)		61,200	61,200			
121652	LOMBARD	IL		10/14/1998		57,719							57,719	57,719			
121658	RANCHO CUCAMONGA	CA		12/29/1998		31,565							31,565	31,565			
121659	IRWINDALE	CA		09/15/1998		28,725							28,725	28,725			
121665	FT. COLLINS	CO		08/27/1998		27,838							27,838	27,838			
121697	ALEXANDRIA	VA		03/30/1999		129,391							129,391	129,391			
121709	PITTSBURGH	PA		04/01/1999		472,912							472,912	472,912			
121715	CHARLOTTE	NC		04/15/1999		30,545							30,545	30,545			
121734	PITTSBURGH	PA		06/30/1999		102,311							102,311	102,311			
121753	RANCHO CORDOVA	CA		09/03/1999		119,291							119,291	119,291			
121754	RANCHO CORDOVA	CA		09/02/1999		88,447							88,447	88,447			
121755	NEWARK	NJ		09/30/1999		60,607							60,607	60,607			
121759	MINNEAPOLIS	MN		11/09/1999		94,669							94,669	94,669			
121765	LOS ANGELES	CA		11/10/1999		15,825							15,825	15,825			
121766	CARSON	CA		11/10/1999		22,966							22,966	22,966			
121785	ALPHARETTA	GA		12/22/1999		34,328							34,328	34,328			
121825	SAN DIEGO	CA		03/27/2000		152,320							152,320	152,320			
121843	FAIRFAX	VA		05/31/2000		176,497							176,497	176,497			
121874	PALO ALTO	CA		07/21/2000		63,406							63,406	63,406			
121898	COLUMBIA	SC		10/31/2000		61,832							61,832	61,832			
121900	PORT ORCHARD	WA		10/04/2000		79,376							79,376	79,376			
121911	BRAINTREE	MA		12/28/2000		142,637							142,637	142,637			
121946	BAINBRIDGE ISLAND	WA		03/14/2001		154,662							154,662	154,662			
121959	WARREN	OH		05/04/2001		33,755							33,755	33,755			
121977	IRVING	TX		03/16/2001		51,590							51,590	51,590			
121987	DES MOINES	IA		05/23/2001		42,425							42,425	42,425			
122019	GARDENDALE	AL		12/11/2001		39,213							39,213	39,213			
122077	NASHVILLE	TN		09/04/2001		55,517							55,517	55,517			
122090	ROSCOE	IL		11/16/2001		35,003							35,003	35,003			
122091	APPLETON	WI		11/20/2001		47,096							47,096	47,096			
122092	BELOIT	WI		11/16/2001		47,170							47,170	47,170			
122093	GREEN BAY	WI		11/16/2001		45,684							45,684	45,684			
122106	FOUNTAIN VALLEY	CA		12/21/2001		127,889							127,889	127,889			
122112	SHAKOPEE	MN		12/20/2001		46,082							46,082	46,082			
122113	SHEBOYGAN	WI		12/20/2001		40,563							40,563	40,563			
122173	BALTIMORE	MD		08/29/2002		82,331							82,331	82,331			
122183	PURCHASE	NY		08/16/2002		117,875		3,359			3,359		121,235	121,235			
122224	HOLLAND	MI		11/27/2002		67,236							67,236	67,236			
122226	GREAT NECK	NY		12/10/2002		46,624							46,624	46,624			
122305	CERRITOS	CA		10/29/2003		21,818							21,818	21,818			
122307	HENDERSON	NV		07/01/2003		56,347		16			16		56,363	56,363			
122324	SAN MARCOS	CA		12/09/2003		53,191							53,191	53,191			
122362	MURFREESBORO	TN		02/13/2004		23,669							23,669	23,669			
122370	GLENDALE	WI		12/12/2003		159,755							159,755	159,755			
122394	CHEEKTOWAGA	NY		03/18/2004		234,478							234,478	234,478			
122415	MENTOR	OH		05/11/2004		97,959		(284)			(284)		97,675	97,675			
122420	GREENVALE	NY		04/08/2004		67,701		(239)			(239)		67,462	67,462			

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
122423	WHITESTONE	NY		06/09/2004		75,147							75,147	75,147			
122424	TUSTIN	CA		03/31/2004		124,130							124,130	124,130			
122430	FREEHOLD	NJ		09/21/2004		72,273							72,273	72,273			
122451	MURRIETA	CA		06/28/2004		44,082							44,082	44,082			
122452	TEMPE	AZ		05/27/2004		99,090							99,090	99,090			
122456	OCEAN	NJ		12/21/2004		181,876							181,876	181,876			
122457	RED BANK	NJ		04/29/2005		66,907							66,907	66,907			
122458	SEA GIRT	NJ		06/24/2004		119,280		173		(1,137)	(964)		118,316	118,316			
122466	STERLING	VA		07/01/2004		135,447		159			159		135,605	135,605			
122469	NORTH BRANCH	MN		07/26/2004		96,500		143			143		96,642	96,642			
122506	SEWICKLEY	PA		01/14/2005		28,372							28,372	28,372			
122509	DENVER	CO		10/15/2004		41,305		25			25		41,330	41,330			
122510	DENVER	CO		02/01/2005		169,127		71			71		169,198	169,198			
122537	PALM SPRINGS	CA		04/01/2005		56,867							56,867	56,867			
122544	EDEN PRAIRE	MN		11/30/2004		127,830		(59)			(59)		127,770	127,770			
122545	STAMFORD	CT		11/22/2005		160,201							160,201	160,201			
122554	ROCKVILLE	MD		02/18/2005		56,114		100			100		56,214	56,214			
122555	ROCKVILLE	MD		02/18/2005		59,187							59,187	59,187			
122556	CHICAGO	IL		01/21/2005		99,608							99,608	99,608			
122560	KENOSHA	WI		01/26/2005		41,747							41,747	41,747			
122568	COLUMBUS	OH		04/28/2005		80,664		208			208		80,872	80,872			
122575	DENVER	CO		02/22/2005		75,015		332			332		75,347	75,347			
122581	SAN DIEGO	CA		04/15/2005		53,281							53,281	53,281			
122586	FEDERAL WAY	WA		04/22/2005		91,626							91,626	91,626			
122594	WESTMONT	IL		03/04/2005		61,471							61,471	61,471			
122603	RICHARDSON	TX		04/29/2005		34,979		658			658		35,637	35,637			
122615	COSTA MESA	CA		05/31/2005		48,620		(330)			(330)		48,290	48,290			
122618	GREENSBORO	NC		08/02/2005		63,321							63,321	63,321			
122632	CHULA VISTA	CA		07/25/2005		60,692							60,692	60,692			
122634	PARK CITY	IL		09/06/2005		43,152							43,152	43,152			
122635	LAS VEGAS	NV		08/10/2005		51,014							51,014	51,014			
122640	FREEHOLD	NJ		07/25/2005		104,751							104,751	104,751			
122643	WILLIAMSBURG	VA		01/19/2006		174,558							174,558	174,558			
122657	SACRAMENTO	CA		09/08/2005		114,932		371			371		115,302	115,302			
122659	WEST HENRIETTA	NY		03/07/2006		105,828							105,828	105,828			
122673	ADDISON	TX		10/17/2005		54,551							54,551	54,551			
122675	LOUISVILLE	KY		05/24/2006		114,008							114,008	114,008			
122678	HERNDON	VA		11/01/2005		48,184		43			43		48,227	48,227			
122680	LAKEVILLE	MN		11/15/2005		55,594							55,594	55,594			
122684	BLUE SPRINGS	MO		10/14/2005		47,479							47,479	47,479			
122687	MELVILLE	NY		11/30/2005		58,239							58,239	58,239			
122694	DAVENPORT	IA		12/22/2005		62,073							62,073	62,073			
122697	ST. LOUIS	MO		12/08/2005		76,400							76,400	76,400			
122712	CHICAGO	IL		12/08/2005		54,203							54,203	54,203			
122713	SAN FRANCISCO	CA		11/30/2005		88,695							88,695	88,695			
122715	TUALATIN	OR		11/15/2006		160,563							160,563	160,563			
122718	LOS ANGELES	CA		12/14/2005		43,081							43,081	43,081			
122720	NAPERVILLE	IL		12/21/2005		219,972							219,972	219,972			
122722	SALT LAKE CITY	UT		03/23/2006		258,657							258,657	258,657			
122759	CHANDLER	AZ		02/08/2006		99,110		(677)			(677)		98,433	98,433			
122764	BALTIMORE	MD		01/20/2006		42,642							42,642	42,642			
122765	MORENO VALLEY	CA		05/04/2006		90,276							90,276	90,276			
122766	NORCROSS	GA		02/14/2006		318,487		(1,017)			(1,017)		317,470	317,470			
122776	LOS ANGELES	CA		03/28/2006		163,151		(721)			(721)		162,430	162,430			
122779	MIDDLETOWN	NJ		11/29/2006		22,413							22,413	22,413			
122782	NEW YORK	NY		01/05/2006		89,160							89,160	89,160			
122787	GREAT NECK	NY		05/17/2006		16,243							16,243	16,243			
122789	SACRAMENTO	CA		04/17/2006		42,064							42,064	42,064			
122791	FREEHOLD	NJ		05/01/2006		62,495							62,495	62,495			
122795	SHIREMANSTOWN	PA		05/15/2006		204,544							204,544	204,544			

STATEMENT AS OF MARCH 31, 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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
122809	ASHEVILLE	NC		07/27/2006		264,746							264,746	264,746			
122812	WOODINVILLE	WA		06/07/2006		41,195		774			774		41,969	41,969			
122817	DENVER	CO		06/01/2006		35,993		9			9		36,001	36,001			
122828	ELK GROVE VILLAGE	IL		06/26/2006		64,399							64,399	64,399			
122830	DENVER	CO		07/19/2006		145,884							145,884	145,884			
122835	SAN DIEGO	CA		08/17/2006		74,542		32			32		74,574	74,574			
122836	GOSHEN	NY		08/29/2006		104,871							104,871	104,871			
122850	SCOTTS VALLEY	CA		11/29/2006		26,107							26,107	26,107			
122855	ROUND ROCK	TX		09/22/2006		44,691							44,691	44,691			
122857	SAN JOSE	CA		09/27/2006		25,219							25,219	25,219			
122858	RNCHO SNTA MARGARITA	CA		09/20/2006		62,478							62,478	62,478			
122870	VENTURA	CA		11/20/2006		46,450		18			18		46,468	46,468			
122873	SAN JOSE	CA		09/27/2006		8,772							8,772	8,772			
122876	SEATTLE	WA		11/17/2006		129,284							129,284	129,284			
122878	BRAINTREE	MA		11/20/2006		12,672							12,672	12,672			
122879	BRAINTREE	MA		11/20/2006		17,342							17,342	17,342			
122880	BRAINTREE	MA		11/20/2006		29,936							29,936	29,936			
122881	BRAINTREE	MA		11/20/2006		17,630							17,630	17,630			
122882	BRAINTREE	MA		11/20/2006		12,108							12,108	12,108			
122890	WOOD DALE	IL		10/26/2006		81,727		52			52		81,779	81,779			
122891	SPRING VALLEY	CA		12/28/2006		101,652							101,652	101,652			
122896	HONOLULU	HI		01/25/2007		202,842							202,842	202,842			
122897	HONOLULU	HI		01/10/2007		44,505							44,505	44,505			
122899	CORONA	CA		12/06/2006		32,232							32,232	32,232			
122905	STOCKTON	CA		02/20/2007		16,817							16,817	16,817			
122906	SAN JOSE	CA		02/20/2007		20,847							20,847	20,847			
122914	SPARKS	NV		12/19/2006		89,304							89,304	89,304			
122917	KENOSHA	WI		02/07/2007		44,901							44,901	44,901			
122921	EAST LONGMEADOW	MA		03/29/2007		21,520							21,520	21,520			
122925	SAN DIEGO	CA		02/16/2007		46,128							46,128	46,128			
122929	HIGHLANDS RANCH	CO		02/16/2007		57,880		169			169		58,049	58,049			
122943	SAN DIEGO	CA		05/15/2007		118,002							118,002	118,002			
122944	SAN DIEGO	CA		03/15/2007		38,534							38,534	38,534			
122946	BRAINTREE	MA		05/01/2007		23,834							23,834	23,834			
122947	HOUSTON	TX		03/30/2007		106,543							106,543	106,543			
122949	LAKE OSWEGO	OR		04/26/2007		29,917							29,917	29,917			
122952	PORTLAND	ME		03/06/2007		37,405							37,405	37,405			
122953	MURRIETA	CA		04/26/2007		16,831							16,831	16,831			
122954	CERRITOS	CA		04/26/2007		25,056		10			10		25,066	25,066			
122956	WINSTON-SALEM	NC		04/13/2007		186,016							186,016	186,016			
122964	MINNEAPOLIS	MN		04/09/2007		25,633							25,633	25,633			
122970	BRENTWOOD	NY		05/23/2007		215,633							215,633	215,633			
122972	SAN DIEGO	CA		05/21/2007		38,791							38,791	38,791			
122974	PARAMOUNT	CA		04/14/2008		83,720							83,720	83,720			
122975	HAWAIIAN GARDENS	CA		05/30/2007		15,445							15,445	15,445			
122978	CLEVELAND	OH		05/01/2007		30,925							30,925	30,925			
122979	PENSACOLA	FL		06/27/2007		69,058							69,058	69,058			
122981	BRENTWOOD	NY		05/23/2007		59,556							59,556	59,556			
122983	NAPERVILLE	IL		06/13/2007		64,821		(321)			(321)		64,499	64,499			
122984	PORTLAND	OR		06/26/2007		33,641							33,641	33,641			
122993	VARIOUS	NY		07/12/2007		46,252							46,252	46,252			
122994	VARIOUS	NY		07/12/2007		37,581							37,581	37,581			
122995	VARIOUS	NY		07/12/2007		38,512							38,512	38,512			
122996	VARIOUS	NY		07/12/2007		44,555							44,555	44,555			
122998	SAN DIEGO	CA		05/15/2007		20,115							20,115	20,115			
123008	NASHVILLE	TN		04/01/2008		24,666							24,666	24,666			
123010	THORNWOOD	NY		08/27/2007		67,280		(299)			(299)		66,981	66,981			
123011	EAST HANOVER	NJ		10/01/2007		36,199		76			76		36,276	36,276			
123012	DENVER	CO		07/31/2007		34,754							34,754	34,754			
123016	COLUMBUS	OH		09/28/2007		12,251							12,251	12,251			

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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
123018	SAN DIEGO	CA		08/08/2007		47,533							47,533	47,533			
123019	SIMI VALLEY	CA		06/28/2007		32,266							32,266	32,266			
123027	MADISON	WI		08/08/2007		54,158							54,158	54,158			
123029	DARIEN	CT		06/29/2007		51,488							51,488	51,488			
123031	HAWTHORNE	CA		06/28/2007		92,575							92,575	92,575			
123043	BRANCHBURG	NJ		10/25/2007		26,761							26,761	26,761			
123044	WHITSETT	NC		08/27/2007		252,137							252,137	252,137			
123054	BLAINE	MN		12/21/2007		43,137							43,137	43,137			
123061	NEW YORK	NY		09/10/2007		73,740							73,740	73,740			
123064	AURORA	OH		08/23/2007		130,995							130,995	130,995			
123065	BALTIMORE	MD		09/25/2007		82,989							82,989	82,989			
123066	WEYMOUTH	MA		09/24/2007		49,841		24			24		49,865	49,865			
123067	MATAWAN	NJ		09/27/2007		16,854							16,854	16,854			
123070	BIRMINGHAM	AL		10/02/2007		83,403							83,403	83,403			
123072	CHICAGO	IL		09/25/2007		65,418		(394)			(394)		65,024	65,024			
123073	PASADENA	CA		10/09/2007		104,952		(235)			(235)		104,717	104,717			
123074	CITY OF INDUSTRY	CA		09/12/2007		98,491		(203)			(203)		98,288	98,288			
123076	GREENWICH	CT		10/11/2007		44,282							44,282	44,282			
123081	RALEIGH	NC		11/06/2007		52,850							52,850	52,850			
123084	SHREWSBURY	NJ		09/26/2007		224,230		(491)		(1,592)	(2,084)		222,147	222,147			
123089	ANNAPOLIS	MD		12/26/2007		28,674							28,674	28,674			
123090	CAMBRIDGE	MA		10/18/2007		25,526							25,526	25,526			
123094	SAN YSIDRO	CA		10/24/2007		179,204							179,204	179,204			
123097	VALLEY VIEW	OH		01/22/2008		42,526							42,526	42,526			
123104	SANDY	UT		11/20/2007		85,766							85,766	85,766			
123105	TEMPE	AZ		10/24/2007		27,710							27,710	27,710			
123107	SAN ANTONIO	TX		10/18/2007		73,781							73,781	73,781			
123108	EVERETT	WA		12/03/2007		26,853							26,853	26,853			
123115	IRVINE	CA		12/20/2007		127,844							127,844	127,844			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		18,076							18,076	18,076			
123118	MIRA LOMA	CA		12/12/2007		26,467							26,467	26,467			
123121	NEW BRAUNFELS	TX		12/21/2007		45,131							45,131	45,131			
123122	NEW BRAUNFELS	TX		12/21/2007		44,413							44,413	44,413			
123124	BUFFALO GROVE	IL		11/15/2007		8,688							8,688	8,688			
123125	PHILADELPHIA	PA		12/17/2007		148,999							148,999	148,999			
123126	MEDFORD	MA		12/07/2007		26,186							26,186	26,186			
123127	NEW WINDSOR	NY		03/17/2008		10,777							10,777	10,777			
123128	LENEXA	KS		01/15/2008		61,865							61,865	61,865			
123129	SAN FRANCISCO	CA		12/10/2007		58,243							58,243	58,243			
123130	OGDEN	UT		03/13/2008		136,122							136,122	136,122			
123136	HOCKESSIN	DE		02/11/2008		104,217							104,217	104,217			
123137	RIVERSIDE	CA		01/10/2008		15,301							15,301	15,301			
123138	MIDDLEBURG HEIGHTS	OH		03/21/2008		39,315							39,315	39,315			
123139	TAMPA	FL		01/15/2008		90,678							90,678	90,678			
123140	PACOINA	CA		01/24/2008		21,095							21,095	21,095			
123141	BRANCHBURG	NJ		02/05/2008		57,235							57,235	57,235			
123143	HOCKESSIN	DE		04/10/2008		18,437							18,437	18,437			
123145	BOSTON	MA		02/14/2008		217,268							217,268	217,268			
123146	LAYTON	UT		02/22/2008		43,419							43,419	43,419			
123151	SHREWSBURY	NJ		02/13/2008		50,356		18		(482)	(464)		49,892	49,892			
123158	SALT LAKE CITY	UT		04/01/2008		19,465							19,465	19,465			
123161	PHILADELPHIA	PA		03/31/2008		38,946							38,946	38,946			
123169	ALEXANDRIA CITY	VA		03/31/2008		50,682							50,682	50,682			
123171	HOUSTON	TX		03/31/2008		64,127							64,127	64,127			
123173	WARMINSTER	PA		06/03/2008		20,301							20,301	20,301			
123174	BOUND BROOK	NJ		06/18/2008		39,504							39,504	39,504			
123178	TOWSON	MD		06/26/2008		148,212							148,212	148,212			
123195	MEDFORD	NY		12/11/2009		75,555							75,555	75,555			
123215	ONTARIO	CA		06/02/2011		132,060		48			48		132,108	132,108			
123216	GOLETA	CA		07/29/2010		33,077							33,077	33,077			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123224	HARTSDALE	NY		07/28/2010		29,988							29,988	29,988			
123229	HAMPTON	VA		10/13/2010		26,788							26,788	26,788			
123230	SECAUCUS	NJ		10/07/2010		33,799							33,799	33,799			
123231	MIAMI	FL		09/23/2010		272,736							272,736	272,736			
123232	DENVER	CO		11/01/2010		108,497							108,497	108,497			
123233	DENVER	CO		11/01/2010		122,506							122,506	122,506			
123234	MACUNGIE	PA		10/26/2010		16,123							16,123	16,123			
123236	PORTLAND	OR		09/15/2010		96,347		12			12		96,359	96,359			
123237	SEATTLE	WA		09/15/2010		121,754		19			19		121,773	121,773			
123238	JERSEY CITY	NJ		12/01/2010		224,296							224,296	224,296			
123240	PLANO	TX		09/22/2010		69,035							69,035	69,035			
123242	RICHMOND HEIGHTS	MO		11/23/2010		91,374							91,374	91,374			
123244	MACEDONIA	OH		01/28/2011		112,261		(41)			(41)		112,220	112,220			
123247	LAKEWOOD	CA		11/24/2010		22,917							22,917	22,917			
123248	WINSTON SALEM	NC		12/15/2010		71,331							71,331	71,331			
123249	DES PLAINES	IL		02/24/2011		118,090							118,090	118,090			
123250	MENDOTA HEIGHTS	MN		03/01/2011		66,865							66,865	66,865			
123251	MENDOTA	MN		03/01/2011		31,794							31,794	31,794			
123255	LOS ANGELES	CA		10/03/2011		144,440							144,440	144,440			
123256	MORRISTOWN	NJ		06/01/2011		89,922		259			259		90,181	90,181			
123257	AUSTIN	TX		06/01/2011		48,606							48,606	48,606			
123258	SAN ANTONIO	TX		06/20/2011		59,700							59,700	59,700			
123259	PITTSBURGH	PA		04/01/2011		82,818		64			64		82,883	82,883			
123261	GLENVIEW	IL		05/19/2011		27,613							27,613	27,613			
123262	WYCKOFF	NJ		05/25/2011		174,570							174,570	174,570			
123267	MACON	GA		05/04/2011		15,835							15,835	15,835			
123268	KATY	TX		06/28/2011		65,473							65,473	65,473			
123271	RANCHO CORDOVA	CA		05/31/2011		179,900		(77)			(77)		179,823	179,823			
123275	BAKERSFIELD	CA		05/31/2011		338,077		(135)			(135)		337,943	337,943			
123278	ALISO VIEJO	CA		05/31/2011		189,195		(71)			(71)		189,124	189,124			
123280	DANA POINT	CA		07/22/2011		35,857							35,857	35,857			
123281	WESTERVILLE	OH		05/02/2011		74,458							74,458	74,458			
123282	SUNNYVALE	CA		06/06/2011		43,846							43,846	43,846			
123283	MOUNTAIN VIEW	CA		06/06/2011		41,616							41,616	41,616			
123286	SPRING HILL	FL		09/14/2011		27,543							27,543	27,543			
123288	LOS ANGELES	CA		06/13/2011		54,390							54,390	54,390			
123289	AURORA	IL		08/10/2011		58,586							58,586	58,586			
123290	OAK BROOK	IL		06/30/2011		141,496		(37)			(37)		141,458	141,458			
123292	CHULA VISTA	CA		07/14/2011		30,763		(1)			(1)		30,762	30,762			
123293	HOPKINS	MN		06/29/2011		37,106							37,106	37,106			
123294	WOODBURY	NY		07/01/2011		25,496							25,496	25,496			
123297	LAKE OSWEGO	OR		06/01/2011		34,287		3			3		34,290	34,290			
123298	DEVON	PA		06/29/2011		47,759		4			4		47,763	47,763			
123301	CHICAGO	IL		09/01/2011		35,743							35,743	35,743			
123302	ST. LOUIS	MO		06/30/2011		28,359							28,359	28,359			
123303	PHOENIX	AZ		06/30/2011		5,284							5,284	5,284			
123304	PHILADELPHIA	PA		06/30/2011		58,605							58,605	58,605			
123305	MINNEAPOLIS	MN		06/30/2011		17,805							17,805	17,805			
123306	HOUSTON	TX		06/30/2011		4,154							4,154	4,154			
123307	CHELSEA	MA		06/30/2011		37,656							37,656	37,656			
123308	BALTIMORE	MD		06/30/2011		16,373							16,373	16,373			
123309	ATLANTA	GA		06/30/2011		24,232							24,232	24,232			
123310	WASHINGTON	DC		06/30/2011		9,230							9,230	9,230			
123312	DEERFIELD	IL		12/01/2011		145,329							145,329	145,329			
123314	SARASOTA	FL		08/08/2011		19,708							19,708	19,708			
123315	DALLAS	TX		09/01/2011		21,617							21,617	21,617			
123318	INDIANAPOLIS	IN		07/13/2011		47,249							47,249	47,249			
123324	SEATTLE	WA		09/29/2011		89,286							89,286	89,286			
123328	ST. LOUIS	MO		10/11/2011		114,636							114,636	114,636			
123331	ALPHARETTA	GA		07/29/2011		54,698							54,698	54,698			

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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
123335	BOSTON	MA		11/30/2011		17,175							17,175	17,175			
123337	BOSTON	MA		11/30/2011		16,830							16,830	16,830			
123338	BOSTON	MA		11/30/2011		13,739							13,739	13,739			
123339	BOSTON	MA		11/30/2011		27,478							27,478	27,478			
123340	BOSTON	MA		11/30/2011		16,486							16,486	16,486			
123341	BOSTON	MA		11/30/2011		15,801							15,801	15,801			
123342	BOSTON	MA		11/30/2011		16,486							16,486	16,486			
123343	BOSTON	MA		11/30/2011		105,089							105,089	105,089			
123347	LAKEWOOD	CA		12/13/2011		25,049							25,049	25,049			
123348	OREGON CITY	OR		12/15/2011		79,687							79,687	79,687			
123353	DENVER	CO		12/19/2011		10,428							10,428	10,428			
123355	PHOENIX	AZ		12/19/2011		102,367							102,367	102,367			
123356	AURORA	CO		12/19/2011		29,073							29,073	29,073			
123357	MESA	AZ		12/19/2011		24,490							24,490	24,490			
123358	MAINVILLE	OH		11/30/2011		37,058							37,058	37,058			
123364	MIRA LOMA	CA		01/19/2012		51,291							51,291	51,291			
123366	COLUMBUS	OH		03/28/2012		76,576							76,576	76,576			
123369	NEW YORK	NY		01/11/2012		105,362		(35)			(35)		105,326	105,326			
123374	ALEXANDRIA	VA		03/07/2012		225,661							225,661	225,661			
123375	DENVER	CO		02/21/2012		83,530							83,530	83,530			
123376	HOUSTON	TX		05/15/2012		99,046							99,046	99,046			
123378	SAN MARCOS	CA		02/14/2012		25,767							25,767	25,767			
123379	NEWARK	NJ		01/20/2012		116,824							116,824	116,824			
123380	PLANT CITY	FL		12/16/2011		105,279							105,279	105,279			
123381	HIGH POINT	NC		07/19/2012		25,511							25,511	25,511			
123387	JESSUP	MD		05/21/2012		40,993							40,993	40,993			
123390	NEWTOWN SQUARE	PA		05/01/2012		177,418		(178)			(178)		177,239	177,239			
123391	NEWTOWN SQUARE	PA		05/01/2012		60,567		28			28		60,595	60,595			
123392	NEWTOWN SQUARE	PA		05/01/2012		27,285		6			6		27,292	27,292			
123393	NEWTOWN SQUARE	PA		05/01/2012		20,451							20,451	20,451			
123396	SANTA FE SPRINGS	CA		06/29/2012		42,710							42,710	42,710			
123397	OAKLAND	CA		08/08/2012		203,402							203,402	203,402			
123398	UNIVERSITY CITY	MO		06/27/2012		34,810		1,937			1,937		36,747	36,747			
123399	AUSTIN	TX		09/13/2012		184,752							184,752	184,752			
123400	DENVER	CO		07/26/2012		21,051							21,051	21,051			
123401	MADISON	WI		07/10/2012		52,229							52,229	52,229			
123402	COSTA MESA	CA		07/16/2012		164,426							164,426	164,426			
123404	SAN DIEGO	CA		09/04/2012		35,954							35,954	35,954			
123405	SAN DIEGO	CA		09/04/2012		69,698							69,698	69,698			
123406	NORTH HOLLYWOOD	CA		09/04/2012		9,073							9,073	9,073			
123407	LINTHICUM	MD		08/28/2012		64,920							64,920	64,920			
123408	DENVER	CO		08/01/2012		8,325							8,325	8,325			
123409	DENVER	CO		08/01/2012		8,148							8,148	8,148			
123414	ONTARIO	CA		10/02/2012		24,765							24,765	24,765			
123416	LODI	NJ		02/13/2013		161,322							161,322	161,322			
123418	STERLING HEIGHTS	MI		10/16/2012		45,189		(37)			(37)		45,152	45,152			
123419	ANNAPOLIS	MD		12/18/2012		44,155							44,155	44,155			
123426	ROCKY POINT	NY		01/25/2013		55,865							55,865	55,865			
123427	GEORGETOWN	TX		07/30/2013		77,065							77,065	77,065			
123428	CULVER CITY	CA		11/14/2012		84,066							84,066	84,066			
123429	CHICAGO	IL		11/29/2012		91,043		(61)			(61)		90,982	90,982			
123436	PHOENIX	AZ		02/14/2013		88,548		(28)			(28)		88,520	88,520			
123437	LAS VEGAS	NV		02/14/2013		12,473							12,473	12,473			
123438	TEMPE	AZ		02/14/2013		16,698							16,698	16,698			
123440	PORTLAND	OR		03/25/2013		23,304							23,304	23,304			
123441	IRVINE	CA		03/28/2013		96,074		(22)			(22)		96,052	96,052			
123442	ALISO VIEJO	CA		04/30/2013		90,068							90,068	90,068			
123443	SEATTLE	WA		03/25/2013		38,513							38,513	38,513			
123444	DALLAS	TX		03/28/2013		24,051							24,051	24,051			
123445	MOORESVILLE	NC		04/09/2013		57,989							57,989	57,989			

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
123446	BOULDER	CO		06/20/2013		56,787							56,787	56,787			
123448	CHANTILLY	VA		05/13/2013		57,105							57,105	57,105			
123451	PLEASANTON	CA		04/18/2013		69,693							69,693	69,693			
123452	HOUSTON	TX		06/13/2013		49,306							49,306	49,306			
123458	LOS ANGELES	CA		05/23/2013		22,957		(5)			(5)		22,953	22,953			
123459	MARLTON	NJ		06/13/2013		104,263							104,263	104,263			
123460	SANTA CLARA	CA		06/12/2013		319,543		(359)			(359)		319,184	319,184			
123463	SAN DIEGO	CA		06/24/2013		50,851		(54)			(54)		50,797	50,797			
123464	HOUSTON	TX		07/29/2013		49,377							49,377	49,377			
123465	PHOENIXVILLE	PA		07/09/2013		43,289		(24)			(24)		43,266	43,266			
123469	LANCASTER	NY		08/15/2013		85,641							85,641	85,641			
123472	CHICAGO	IL		08/13/2013		195,803							195,803	195,803			
123474	LAS VEGAS	NV		07/10/2013		76,098							76,098	76,098			
123476	ODENTON	MD		07/25/2013		54,287							54,287	54,287			
123477	NEW BRAUNFELS	TX		08/29/2013		5,962							5,962	5,962			
123478	HONOLULU	HI		01/30/2014		1,605							1,605	1,605			
123479	CHICAGO	IL		09/26/2013		29,477		7			7		29,484	29,484			
123480	FULTON	MD		10/30/2013		110,641							110,641	110,641			
123481	FULTON	MD		10/30/2013		95,021							95,021	95,021			
123483	LOS ANGELES	CA		10/29/2013		85,923							85,923	85,923			
123484	CHARLOTTE	NC		10/01/2013		121,572							121,572	121,572			
123485	EATONTOWN	NJ		10/29/2013		419,617		(177)			(177)		419,440	419,440			
325005	GREENSBORO	NC		12/07/1998		57,185							57,185	57,185			
0299999. Mortgages with partial repayments						28,123,097		2,445		(3,211)	(766)		28,122,331	28,122,331			
122480	ALLENTOWN	PA		07/01/2004	03/21/2014	10,574,015			2,171,042	190,630	(1,980,412)		8,593,603	10,001,752		1,408,149	1,408,149
0399999. Mortgages disposed						10,574,015			2,171,042	190,630	(1,980,412)		8,593,603	10,001,752		1,408,149	1,408,149
0599999 - Totals						303,122,353		527,444	2,171,042	187,419	(1,456,178)		301,666,175	305,872,177		4,206,003	4,206,003

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
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	RP5U	10/21/2008	2		2,312,251		7,668,897	6.890
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									2,312,251		7,668,897	XXX
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers		09/30/2008	3		17,580		594,819	3.310
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	AFFINITY EQUITY PARTNERS		09/30/2008	3		109,969		2,200,129	0.730
000000-00-0	ACTIS AFRICA IV	London	EG	ACTIS CAPITAL		07/19/2013			702,994		14,470,309	6.800
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group		05/11/2009	2		12,393			3.540
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Grand Cayman Islands	KY	AFFINITY EQUITY PARTNERS		08/16/2013	3		347,844		24,833,319	0.770
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital		05/24/2004	3		19,003		179,291	2.340
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		09/30/2008	3		393,186		1,137,738	1.780
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		159,238		5,062,643	0.300
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			285,676		12,014,347	0.330
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital		05/05/2009	3		119,048			2.700
000000-00-0	ASTORG V	Paris	FR	Astorg Partners		03/21/2011	3		2,061,120		9,643,096	1.020
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN		12/14/2011			370,287		3,876,581	0.840
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BR	Axxon Group		08/11/2011	3		184,760		4,444,735	7.870
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	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		09/30/2008	3		36,967		685,500	0.050
000000-00-0	BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	New York	NY	Behrman Capital		08/23/2012	3		20,549		1,086,531	0.530
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	BIRCH HILL EQUITY PARTNERS		05/01/2009	3		88,094		780,027	5.990
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group		05/11/2009	3		23,088		547,145	0.020
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners		09/30/2008	3		5,759		994,568	4.300
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		04/18/2008	3		89,322		3,729,235	2.210
13138#-10-4	CALTIUS MEZZANINE PARTNERS II-A, L.P.	Los Angeles	CA	Caltius Capital		12/31/2008	2		16,634			22.920
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital		05/01/2009	2		12,824		1,151,064	5.000
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GB	ARDIAN		01/09/2014	3	11,662,607			1,281,398	16.380
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP CAPITAL ADVISORS		01/17/2014	3	632,453	181,865		9,389,552	0.260
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC		12/30/2013	2		2,190,737		14,788,146	4.860
000000-00-0	DB SECONDARY OPPORTUNITIES FUND II	London	EG	DEUTSCHE BANK PRIVATE EQUITY		08/24/2011			2,259,857		7,950,434	2.440
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE CAPITAL PARTNERS		12/31/2008	3		42,560		4,467,905	2.500
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS		03/07/2011	2		409,500		5,277,340	0.310
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS		12/13/2013	2		500,000		17,750,000	0.330
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates		05/11/2009	3		13,543		1,393,033	0.930
000000-00-0	EQT V FUND	St Peter Port	GR	EQT		12/31/2008	3		62,108		1,415,048	0.290
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE CAPITAL PARTNERS		12/31/2008	3		41,106		4,828,967	33.470
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.		09/30/2008	3		60,475		2,963,080	3.980
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		12/27/2010	3		8,935			2.590
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	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS, LLC		10/03/2011	3		1,720,416		14,496,665	4.240
000000-00-0	GLOBAL PRIVATE EQUITY VII-B	Boston	MA	Advent Group		10/31/2012	3		2,313,600		14,821,500	0.760
000000-00-0	GTCR INVESTORS (CROWN) LP/CALLCREDIT	Chicago	IL	GTCR		03/10/2014		2,600,000			650,000	2.550
000000-00-0	GTCR FUND X	Chicago	IL	GTCR		07/18/2011	3		2,782,500		4,735,793	0.840
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			2,431,000		9,707,000	1.060
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CN	Jade Invest		07/12/2012			429,000		4,910,880	6.240
000000-00-0	KAINOS CAPITAL PARTNERS, ADVANCED SAV LP	Dallas	TX	Kainos Capital		04/08/2013	3		2,075		18,780	1.730
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital		05/10/2013	3		571,008		7,663,238	1.700
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	Dallas	TX	Kainos Capital		04/08/2013	3		2,866		119,937	1.720
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners		01/31/2011			582,897		4,362,234	0.250
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS		08/05/2009	3		829,142		6,267,836	2.170
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS		09/30/2008	3		19,508		594,979	2.600
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.		09/30/2008	3		57,468		1,595,282	0.660
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners		12/31/2008			70,914		118,645	2.340
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB ALTERNATIVE ADVISORS LLC		12/31/2008			204,955		1,895,045	15.340
000000-00-0	MARLIN EQUITY PARTNERS IV, L.P.	HERMOSA BEACH	CA	MARLIN EQUITY PARTNERS		11/26/2013			591,294		11,952,402	0.830
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC		09/30/2008			682,500		1,720,692	0.300
000000-00-0	MBK PARTNERS FUND III	Grand Cayman Islands	KY	MBK Partners		04/17/2013			336,747		27,570,408	1.390
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PE	NEXUS GROUP		07/22/2013			280,555		9,364,717	2.070
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		03/28/2008	3		1,562		619,880	0.270
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	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners		09/30/2008	3		25,906		177,206	0.720
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		99,095		5,128,257	1.020
000000-00-0	OFI GLOBAL: EMERGING MARKETS EQUITY FUND, LP	New York	NY	OFI GLOBAL TRUST COMPANY		03/03/2014		5,000,000				0.730

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	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		03/11/2008	3		251,995		6,026,970	0.600
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		29,541		1,488,859	2.670
000000-00-0	ORCHID ASIA V	Grand Cayman Islands	KY	ORCHID ASIA GROUP MANAGEMENT		07/22/2011			961,732		3,643,329	1.570
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BR	Patria Investimentos		08/29/2011			219,234		10,231,731	1.120
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BR	Patria Investimentos		10/16/2008			84,375		2,408,478	1.760
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC		08/05/2013			2,787,681		18,402,230	0.540
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group		05/05/2009	3		266,644		1,130,453	3.910
000000-00-0	LEXINGTON PE II PROJECT CARRICK CO-INVEST	New York	NY	Lexington Partners		03/14/2011			58,656		879,686	1.190
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3		125,360		2,845,374	0.220
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		05/11/2009	2		25,244		1,161,141	1.940
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		10/16/2008	2		319,504		3,786,495	3.100
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	Boston	MA	Sankaty Advisors		10/17/2012			1,638,000		4,134,000	0.570
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor		04/28/2008	3		388,583		3,251,461	1.450
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners		01/29/2009	3		1,323,528		2,817,904	2.210
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		68,232		16,123,791	0.170
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		09/30/2008	3		22,283		3,359,343	0.170
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS		07/10/2012	3		91,931		7,822,125	1.160
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.		03/25/2005	3		26,006		171,295	1.490
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.		09/30/2008	3		3,586		3,025,854	1.270
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma		04/30/2007	3		449,299		629,053	0.380
000000-00-0	TPG V	Fort Worth	TX	TPG Capital		09/30/2008	3		13,325		1,370,462	0.080
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		05/22/2008	3		274,297		4,663,568	0.110
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	Singapore	CN	TEMPLETON ASSET MANAGEMENT		12/12/2012			7,773,764		18,735,163	15.140
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3		4,295		1,029,783	1.840
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		47,646		3,454,253	0.760
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Toronto	ON	VICTORIA CAPITAL PARTNERS		03/28/2012	3		700,196		5,814,524	0.850
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners		05/24/2013			801,720		17,947,920	0.790
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE		02/13/2009	3		338,169		3,393,746	0.680
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners		09/30/2008	3		278,950		2,104,210	1.680
1599999. Joint Venture Interests - Common Stock - Unaffiliated								19,895,060	56,645,303		552,885,623	XXX
02001@-AH-6	ALLSTATE FINANCE COMPANY	DOVER	DE	DIRECT		08/19/2010			10,000,000			100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									10,000,000			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 V	New York	NY	Blackstone Group		09/30/2007			52,254			0.370
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 EUROPE III	New York	NY	Blackstone Group		03/31/2009			220,848		4,656,159	0.550
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis		09/30/2008			54,548		2,420,636	3.530
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties		12/12/2012			17,540			49.000
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			34,480			2.020
000000-00-0	KTR INDUSTRIAL FUND III LP	Conshohocken	PA	KTR CAPITAL PARTNERS		06/26/2013			2,500,000		33,150,656	4.170
000000-00-0	SILVERPEAK LEGACY PARTNERS II (LEHMAN BROTHERS REAL ESTATE PARTNERS II) LP	New York	NY	SILVERPEAK REAL ESTATE PARTNERS		09/30/2008			18,249			0.350
000000-00-0	ML-AI VENTURE 1	Chicago	IL	METLIFE INVESTMENT MANAGEMENT. LLC		12/30/2013			1,258,103			49.000
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		09/30/2008			4,107			0.890
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		09/30/2008			7,935			0.130
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	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital		09/30/2008			869			1.810
000000-00-0	ROCKPOINT REAL ESTATE FUND I	Boston	MA	Rockpoint Group		09/30/2008			402			0.940
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			13,356			0.790
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	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties		12/12/2012			244,367			49.000
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	Starwood Capital		04/28/2010			804,000		3,220,800	2.650
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners		06/11/2013			99,863		24,547,358	1.500
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		09/30/2008			30,163			1.200
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/28/2009			32,472		1,034,535	0.530
1799999. Joint Venture Interests - Real Estate - Unaffiliated									8,590,473		83,247,353	XXX
000000-00-0	KREOS CAPITAL IV	London	EG	Kreos Capital		04/26/2012	2		1,288,130		7,045,275	4.680
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2		3,122,991		29,306,279	3.300
2199999. Joint Venture Interests - Other - Unaffiliated									4,411,121		36,351,554	XXX
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD	Palm Beach	FL	Alliant Capital		06/12/2012			(230,400)		3,810,448	10.410
000000-00-0	RED STONE 2011 NATIONAL FUND	Cleveland	OH	RED STONE EQUITY PARTNERS		08/15/2011			(9,480)		380,151	11.810

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
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
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									(239,880)		4,190,599	XXX
4499999. Total - Unaffiliated								19,895,060	71,719,268		684,344,027	XXX
4599999. Total - Affiliated									10,000,000			XXX
4699999 - Totals								19,895,060	81,719,268		684,344,027	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	H/2 SPECIAL OPPORTUNITIES	Stamford	CT	H/2 Capital Partners	05/11/2009	01/07/2014	791,054							791,054	791,054				
40450#-AA-5	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024	MIAMI	FL	DIRECT	01/01/2008	03/10/2014	38,207							38,207	38,207				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							829,261							829,261	829,261				
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008	03/26/2014	471,463							471,463	471,463				
45827@-11-2	INTEGRACOLOR LTD CLASS C PREFERRED LP INTEREST	Boston	MA	Hancock Partners	02/01/2007	01/31/2014	1,055,650	(490,211)				(490,211)		565,439	1,348,438		782,999	782,999	
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							1,527,113	(490,211)				(490,211)		1,036,902	1,819,901		782,999	782,999	
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	AFFINITY EQUITY PARTNERS	09/30/2008	02/07/2014	7,921							7,921	7,921				
000000-00-0	ACTIS AFRICA IV	London	EG	ACTIS CAPITAL	07/19/2013	03/31/2014	77,839							77,839	77,839				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008	02/26/2014	872,393							872,393	872,393				
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	05/11/2009	03/05/2014	779,798							779,798	779,798				
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Grand Cayman Islands	KY	AFFINITY EQUITY PARTNERS	08/16/2013	02/07/2014	337,351							337,351	337,351				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	09/30/2008	03/28/2014	88,815							88,815	88,815				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	03/28/2014	1,537,580							1,537,580	1,537,580				
000000-00-0	CENTERLINE (ARCAP) HIGH YIELD CMBS FUND II	New York	NY	C III CAPITAL PARTNERS	05/31/2009	01/21/2014									63		63	63	
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	05/05/2009	03/31/2014									(1,478)	(1,478)		(1,478)	
000000-00-0	ASTORG V	Paris	FR	Astorg Partners	03/21/2011	03/31/2014									(11,596)	(11,596)		(11,596)	
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	09/30/2008	03/20/2014	91,301							91,301	91,301				
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011	03/31/2014	431,998							431,998	431,998				
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	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	09/30/2008	03/24/2014	553,918							553,918	553,918				
000000-00-0	BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	New York	NY	Behrman Capital	08/23/2012	01/09/2014	2,446							2,446	2,446				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	BIRCH HILL EQUITY PARTNERS	05/01/2009	01/23/2014	1,190,361							1,190,361	1,158,302	(32,059)		(32,059)	
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	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	05/11/2009	03/24/2014	713,651							713,651	713,651				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	09/30/2008	03/31/2014	1,802,333							1,802,333	1,802,333				
13138#-10-4	CALTIUS MEZZANINE PARTNERS II-A, L.P.	Los Angeles	CA	Caltius Capital	12/31/2008	02/04/2014	245,796							245,796	245,796				
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	05/01/2009	01/21/2014	162,824							162,824	162,824				
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GB	ARDIAN	01/09/2014	02/24/2014								147,394	147,394				
15672@-11-1	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)	New York	NY	CERBERUS CAPITAL MANAGEMENT LP	09/30/2008	02/24/2014	348,792							348,792	348,792				
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LU	CMP CAPITAL MANAGEMENT-PARTNERS	05/17/2011	03/20/2014	319,580							319,580	335,478	15,898		15,898	
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC	12/30/2013	01/30/2014	63,228							63,228	63,228				

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	DB SECONDARY OPPORTUNITIES FUND II	London	EG	DEUTSCHE BANK PRIVATE EQUITY	08/24/2011	03/20/2014	443,995							443,995	443,995				
000000-00-0	EQT V FUND	St Peter Port	GR	EQT	12/31/2008	03/31/2014									(290)	(290)		(290)	
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE CAPITAL PARTNERS	12/31/2008	03/31/2014									(384)	(384)		(384)	
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	12/31/2008	03/31/2014	193,606							193,606	193,606				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	12/27/2010	02/28/2014	7,531,961							7,531,961	7,531,961				
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	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS, LLC	10/03/2011	03/31/2014	893,401							893,401	893,401				
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	05/11/2009	03/31/2014	1,617,947							1,617,947	1,617,947				
000000-00-0	GLOBAL PRIVATE EQUITY VII-B	Boston	MA	Advent Group	10/31/2012	02/21/2014	241,000							241,000	241,000				
000000-00-0	GTCR FUND VII/A	Chicago	IL	GTCR	01/19/2001	03/31/2014		(21,894)				(21,894)		(21,894)	9,872		31,766	31,766	
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	03/28/2008	02/10/2014	768,000							768,000	768,000				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	St Peter Port	GR	HarbourVest Partners	12/31/2012	03/21/2014	958,020							958,020	958,020				
45827@-10-4	INTEGRACOLOR LTD CLASS B LP INTERESTS	Boston	MA	Hancock Partners	02/01/2005	01/31/2014	32,889							32,889	30,098		(2,792)	(2,792)	
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CN	Jade Invest	07/12/2012	01/22/2014	4,899							4,899	4,899				
000000-00-0	KAINOS CAPITAL PARTNERS, EARTHBOUND SAV LP	Dallas	TX	Kainos Capital	04/08/2013	01/06/2014	3,073,698							3,073,698	3,073,698				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	03/31/2014	330,757							330,757	330,757				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011	03/31/2014	408,108							408,108	408,108				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	08/05/2009	01/13/2014	99,304							99,304	99,304				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	12/31/2008	03/31/2014	187,200							187,200	187,200				
000000-00-0	MARLIN EQUITY PARTNERS IV, L.P.	HERMOSA BEACH	CA	MARLIN EQUITY PARTNERS	11/26/2013	03/31/2014	1,647,657							1,647,657	1,647,657				
000000-00-0	MBK PARTNERS FUND III	Grand Cayman Islands	KY	MBK Partners	04/17/2013	01/17/2014	180,141							180,141	180,141				
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	12/31/2008	02/13/2014	1,366,940							1,366,940	1,366,940				
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PE	NEXUS GROUP	07/22/2013	02/21/2014	163,003							163,003	163,003				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	03/28/2008	02/04/2014	1,660,033							1,660,033	1,660,033				
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	03/24/2014	936,044							936,044	936,044				
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC	09/30/2008	03/04/2014	391,699							391,699	391,699				
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	09/30/2008	03/27/2014	804,143							804,143	804,143				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	02/18/2014	2,981,640							2,981,640	2,981,640				
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BR	Patria Investimentos	08/29/2011	02/05/2014	169,925							169,925	169,925				
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BR	Patria Investimentos	10/16/2008	02/18/2014	70,383							70,383	70,383				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	08/05/2013	03/27/2014	2,179,392							2,179,392	2,179,392				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group	05/05/2009	01/27/2014	376,605							376,605	367,591	(9,014)		(9,014)	
000000-00-0	LEXINGTON PE II PROJECT CARRICK CO-INVEST	New York	NY	Lexington Partners	03/14/2011	03/28/2014	405,289							405,289	405,289				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	03/27/2014	4,918,743							4,918,743	4,918,743				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	05/11/2009	03/27/2014	173,939							173,939	173,939				
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	10/16/2008	03/25/2014	365,451							365,451	365,451				
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor	04/28/2008	03/31/2014									(6,020)	(6,020)		(6,020)	
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	01/02/2014	341							341	341				
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	09/30/2008	03/31/2014	1,208,789							1,208,789	1,208,789				
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	03/28/2014	1,261,865							1,261,865	1,261,865				
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS	07/10/2012	03/20/2014	2,504,210							2,504,210	2,504,210				
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	09/30/2008	01/09/2014	158,240							158,240	158,240				
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma	04/30/2007	03/31/2014									355	355		355	
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	09/30/2008	03/25/2014	796,555							796,555	796,555				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	03/19/2014	603,250							603,250	603,250				
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS	11/04/2008	03/13/2014	2,717,413							2,717,413	2,717,413				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	09/30/2008	03/24/2014	1,708,302							1,708,302	1,708,302				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	03/20/2014	673,969							673,969	673,969				
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	03/12/2014	1,377,918							1,377,918	1,377,918				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							64,488,199	(21,894)				(21,894)		64,613,699	64,598,149	(44,587)	29,037	(15,551)	
02001@-AC-7	ROAD BAY INVESTMENTS, LLC	DOVER	DE	DIRECT	06/30/2008	03/31/2014	7,000,000							7,000,000	7,000,000				

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
1699999. Joint Venture Interests - Common Stock - Affiliated							7,000,000							7,000,000	7,000,000				
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	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008	03/06/2014	260,000							260,000	260,000				
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	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	02/27/2014	1,321,563							1,321,563	1,321,563				
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 EUROPE III	New York	NY	Blackstone Group	03/31/2009	03/13/2014	3,587,045							3,587,045	3,662,602	75,557		75,557	
000000-00-0	BROADWAY PARTNERS REAL ESTATE FUND II, LP	New York	NY	Broadway Partners	09/30/2008	02/28/2014									549,998		549,998	549,998	
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	09/30/2008	03/28/2014	300,398							300,398	300,398				
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	03/31/2014	200,027							200,027	200,027				
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	267,626							267,626	267,626				
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	08/20/2010	03/13/2014	712,707							712,707	712,707				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	02/28/2014	224,792							224,792	224,792				
000000-00-0	SILVERPEAK LEGACY PARTNERS II (LEHMAN BROTHERS REAL ESTATE PARTNERS II) LP	New York	NY	SILVERPEAK REAL ESTATE PARTNERS	09/30/2008	03/21/2014	741,706							741,706	741,706				
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	668,928							668,928	668,928				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	09/30/2008	03/13/2014	90,496							90,496	90,496				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	White Plains	NY	Rockwood Capital	09/30/2008	01/31/2014	429,004							429,004	429,004				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	03/31/2014	455,197							455,197	455,197				
000000-00-0	WESTBROOK REAL ESTATE FUND I	New York	NY	Westbrook Partners	03/29/1995	03/31/2014	43,617	620,605				620,605		664,222	44,640		(619,582)	(619,582)	
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/28/2009	01/31/2014	448,002							448,002	448,002				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							15,698,463	620,605				620,605		16,319,068	16,325,041	75,557	(69,583)	5,973	
000000-00-0	AQR GRP EL FUND, LP	Greenwich	CT	AQR CAPITAL MANAGEMENT HOLDINGS LLC	07/08/2013	02/03/2014	938,677							938,677			(938,677)	(938,677)	
000000-00-0	KREOS CAPITAL IV	London	EG	Kreos Capital	04/26/2012	03/31/2014	106,316							106,316	102,221	(4,095)		(4,095)	
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	112,755							112,755	112,755				
2199999. Joint Venture Interests - Other - Unaffiliated							4,675,398	1,997,236				1,997,236		6,672,635	3,896,471	(4,095)	(2,772,069)	(2,776,164)	
74252N-AB-5	PRINCIPAL MUTUAL	Des Moines	IA	INTERNAL TRANSFER	02/28/1998	03/01/2014	1,016,771							1,016,771	1,000,000		(16,771)	(16,771)	40,003
2399999. Surplus Debentures, etc - Unaffiliated							1,016,771							1,016,771	1,000,000		(16,771)	(16,771)	40,003
00935Q-10-2	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	02/27/2014									9,329		9,329	9,329	
03852C-AM-8	ARAMARK CORPORATION LC FACILITY LETTER OF CREDIT	DOVER	DE	JP Morgan Chase	01/01/2012	03/31/2014	478							478	478				
03852C-AC-0	ARAMARK CORPORATION LC-2 FACILITY	DOVER	DE	JP Morgan Chase	01/01/2012	03/31/2014	616							616	616				
42804V-AK-7	HERTZ CORP PREFUNDED LC	DOVER	DE	Deutsche Bank Securities	01/01/2012	03/31/2014	21,417							21,417	21,417				
54323M-AN-8	LONGVIEW POWER, LLC SYNTHETIC LC	DOVER	DE	Goldman, Sachs & Co.	01/01/2012	03/31/2014	5,402							5,402	5,402				
4299999. Any Other Class of Assets - Unaffiliated							27,913							27,913	37,242		9,329	9,329	
4499999. Total - Unaffiliated							88,263,118	2,105,736				2,105,736		90,516,249	88,506,065	26,874	(2,037,059)	(2,010,184)	40,003
4599999. Total - Affiliated							7,000,000							7,000,000	7,000,000				
4699999 - Totals							95,263,118	2,105,736				2,105,736		97,516,249	95,506,065	26,874	(2,037,059)	(2,010,184)	40,003

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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)
00434N-AB-1	ACCESS MIDSTREAM PARTNERS LP		03/06/2014	WELLS FARGO		6,750,000	6,750,000	2,708	3FE
00507V-AC-3	ACTIVISION BLIZZARD INC		03/21/2014	Various		4,290,000	4,000,000	6,875	3FE
00507V-AE-9	ACTIVISION BLIZZARD INC		03/19/2014	GOLDMAN, SACHS & CO.		5,450,000	5,000,000	7,656	3FE
00130H-BU-8	AES CORP		03/06/2014	GOLDMAN, SACHS & CO.		17,605,625	17,500,000	6,188	3FE
00130H-BT-1	AES CORPORATION (THE)		03/21/2014	Various		7,698,750	8,000,000	139,885	3FE
00928Q-AM-3	AIRCASTLE LTD	E	03/12/2014	GOLDMAN, SACHS & CO.		6,375,000	6,375,000		3FE
03027X-AD-2	AMERICAN TOWER CORP		01/07/2014	RBC DOMINION SECURITIES		5,122,900	5,000,000	97,917	2FE
037833-AK-6	APPLE INC		02/21/2014	CITIGROUP GLOBAL MARKETS		9,160,500	10,000,000	75,333	1FE
03852C-AU-0	ARAMARK CORP. US TERM F LOAN		02/24/2014	EXCHANGE		3,584,401	3,610,505		4FE
044209-AM-6	ASHLAND INC		01/28/2014	BANK OF AMERICA/MERRILL LYNCH		1,701,875	1,750,000	25,399	3FE
04649V-AG-5	ASURION LLC INCREMENTAL TRANCHE B-1 TL		03/03/2014	VARIOUS		(23,783)			4FE
00206R-BN-1	AT&T INC		02/21/2014	GOLDMAN, SACHS & CO.		10,975,560	12,000,000	74,375	1FE
04939M-AL-3	ATLAS PIPELINE PARTNERS LP		01/15/2014	EXCHANGE		625,956	625,000	4,948	4FE
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		2,295,568	2,275,000	36,021	3FE
058498-AS-5	BALL CORP		03/20/2014	Various		11,855,625	12,500,000	168,333	3FE
06051G-FB-0	BANK OF AMERICA CORP		01/15/2014	BANK OF AMERICA/MERRILL LYNCH		9,992,700	10,000,000		1FE
055381-AS-6	BE AEROSPACE INC		03/21/2014	KEYCORP		2,307,200	2,240,000	57,167	3FE
08579J-AK-8	BERRY PLASTICS HLDGS CORP TERM LOAN E		01/06/2014	EXCHANGE		3,638,742	3,644,062		4FE
111021-AK-7	BRITISH TELECOMMUNICATIONS PLC	F	02/11/2014	CITIGROUP GLOBAL MARKETS		2,497,550	2,500,000		2FE
14170T-AJ-0	CAREFUSION CORP		01/24/2014	EXCHANGE		4,995,744	5,000,000	65,542	2FE
14754D-AG-5	CASH AMERICA INTERNATIONAL INC		02/18/2014	EXCHANGE		1,948,909	1,950,000	28,966	3Z
12505F-AA-9	CBS OUTDOOR AMERICAS CAPITAL LLC		01/16/2014	DEUTSCHE BANK AG		300,000	300,000		4FE
12505F-AC-5	CBS OUTDOOR AMERICAS CAPITAL LLC		01/27/2014	Various		7,531,563	7,455,000		4FE
17119X-AD-1	CCART_2014-A ABS		03/12/2014	JPMORGAN CHASE & CO.		16,995,461	17,000,000		1FE
165167-CL-9	CHESAPEAKE ENERGY CORP		03/28/2014	JPMORGAN CHASE & CO.		5,312,500	5,000,000	13,576	3FE
12543K-AK-0	CHS COMMUNITY HEALTH SYS INC 2021 TLD		01/27/2014	EXCHANGE		4,166,999	4,200,906		3FE
12549M-AA-2	CIFC_2014-1A CDO - CF - LOANS	E	02/06/2014	CREDIT SUISSE		4,650,000	5,000,000		5AM
125581-GR-3	CIT GROUP INC		03/31/2014	Various		7,186,250	7,000,000	48,403	3FE
19238V-AG-0	COGECO CABLE INC	A	02/11/2014	BANK OF AMERICA/MERRILL LYNCH		995,000	1,000,000	13,948	3FE
22160K-AF-2	COSTCO WHOLESALE CORPORATION		02/20/2014	CITIGROUP GLOBAL MARKETS		11,602,024	11,900,000	39,336	1FE
22282E-AF-9	COVANTA HOLDING CORP		02/20/2014	BARCLAYS		1,162,188	1,150,000		4FE
228227-BD-5	CROWN CASTLE INTL CORP		01/16/2014	GOLDMAN, SACHS & CO.		3,980,000	4,000,000	4,083	3FE
12646R-AB-1	CST BRANDS INC		02/12/2014	Various		4,610,625	4,750,000	66,215	3FE
23331A-BE-8	D.R. HORTON INC		02/20/2014	BANK OF AMERICA/MERRILL LYNCH		9,600,000	10,000,000	194,444	3FE
24521Q-AC-6	DEL MONTE CORP (BIG HEART PET) TLB		02/24/2014	EXCHANGE		1,392,485	1,394,694		4FE
247126-AJ-4	DELPHI CORP (NEW)		02/24/2014	JPMORGAN CHASE & CO.		13,452,615	13,500,000		2FE
24823U-AH-1	DENBURY RESOURCES INC		03/11/2014	BANK OF AMERICA/MERRILL LYNCH		1,168,750	1,250,000	9,475	4FE
25470X-AJ-4	DISH DBS CORP		01/21/2014	BANK OF AMERICA/MERRILL LYNCH		2,292,188	2,250,000	3,305	3FE
269871-AA-7	EAGLE SPINCO INC		02/21/2014	BANK OF AMERICA/MERRILL LYNCH		4,449,375	4,500,000	6,359	3FE
268317-AK-0	ELECTRICITE DE FRANCE SA	F	01/13/2014	CITIGROUP GLOBAL MARKETS		9,672,600	10,000,000		1FE
29264F-AG-1	ENDO PHARMACEUT HLDGS IN		03/31/2014	Various		(14,713)			4FE
30227C-AC-1	EXTERRAN PARTNERS LP		03/31/2014	WELLS FARGO		1,106,674	1,125,000		4FE
31428X-AY-2	FEDEX CORP		01/06/2014	JPMORGAN CHASE & CO.		2,495,700	2,500,000		2FE
315786-AA-1	FIDELITY & GUARANTY LIFE		01/22/2014	JEFFERIES & COMPANY, INC.		690,625	650,000	13,352	3FE
337932-AC-1	FIRSTENERGY CORP		03/07/2014	JPMORGAN CHASE & CO.		10,269,300	9,000,000	214,899	3FE
34530H-AC-4	FORDO_2014-A ABS		01/14/2014	JPMORGAN CHASE & CO.		7,998,810	8,000,000		1FE
34530H-AD-2	FORDO_2014-A ABS		01/14/2014	JPMORGAN CHASE & CO.		3,999,022	4,000,000		1FE
345838-AE-6	FOREST LABORATORIES INC		01/27/2014	MORGAN STANLEY		6,650,000	6,650,000		3FE
12543D-AS-9	FWCT-2 ESCROW CORP		03/06/2014	EXCHANGE		3,000,000	3,000,000	16,656	3FE
12543D-AT-7	FWCT-2 ESCROW CORP		03/06/2014	EXCHANGE		2,064,018	2,000,000	14,896	4FE
30283F-AA-9	FWCT-2 ESCROW CORP		01/15/2014	BANK OF AMERICA/MERRILL LYNCH		3,000,000	3,000,000		3FE
30283F-AB-7	FWCT-2 ESCROW CORP		01/16/2014	BANK OF AMERICA/MERRILL LYNCH		2,065,000	2,000,000		4FE
364725-AY-7	GANNETT CO INC		02/21/2014	CITIGROUP GLOBAL MARKETS		1,567,500	1,500,000	30,536	3FE
370334-BT-0	GENERAL MILLS INC		01/21/2014	MORGAN STANLEY		26,956,800	27,000,000		2FE
36159R-AK-9	GEO GROUP INC		03/18/2014	Various		3,562,500	3,500,000	26,274	4FE
373200-AY-0	GEORGIA GULF CORPORATION		03/07/2014	Various		8,204,530	8,266,000	128,256	3FE
377372-AH-0	GLAXOSMITHKLINE CAP INC		02/21/2014	JPMORGAN CHASE & CO.		9,566,800	10,000,000	122,889	1FE
38012T-AC-6	GMACM 2006-HE3, A3 RMBS		01/01/2014	SCHEDULED PAY UP		1,251,415	1,251,415		1FM
38259P-AD-4	GOOGLE INC		02/20/2014	BANK OF AMERICA/MERRILL LYNCH		9,998,300	10,000,000		1FE
38869P-AK-0	GRAPHIC PACKAGING INTL		03/13/2014	Various		4,015,000	4,000,000	75,208	3FE
398433-AG-7	GRIFFON CORP		02/14/2014	DEUTSCHE BANK AG		3,999,563	4,000,000		4FE

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398435-AA-5	GRIFOLS WORLDWIDE OPERATIONS LTD	F	03/05/2014	NOMURA SECURITIES INTERNATIONAL INC		800,000	800,000		4FE
412690-AD-1	HARLAND CLARKE HOLDINGS CORP		02/26/2014	STERNE AGEE CLEARING INC.		3,067,500	3,000,000	16,615	4FE
404119-BN-8	HCA INC		03/04/2014	Various		8,018,750	8,000,000		3FE
428040-CN-7	HDTFS INC		02/12/2014	STERNE AGEE CLEARING INC.		1,561,875	1,500,000	32,031	4FE
421924-BK-6	HEALTHSOUTH CORP		02/20/2014	OPPENHEIMER & CO., INC.		3,030,000	3,000,000	54,625	3FE
451102-AX-5	ICAHN ENTERPRISES LP		01/15/2014	EXCHANGE		1,500,000	1,500,000	41,000	3FE
451102-AZ-0	ICAHN ENTERPRISES LP		01/08/2014	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000		3FE
451102-BC-0	ICAHN ENTERPRISES LP		01/08/2014	CITIGROUP GLOBAL MARKETS		14,127,000	13,850,000	392,417	2FE
451102-BD-8	ICAHN ENTERPRISES LP		01/22/2014	JEFFERIES & COMPANY, INC.		6,000,000	6,000,000		3FE
452308-AT-6	ILLINOIS TOOL WORKS INC		02/18/2014	JPMORGAN CHASE & CO.		2,989,440	3,000,000		1FE
452308-AU-3	ILLINOIS TOOL WORKS INC		02/18/2014	BANK OF AMERICA/MERRILL LYNCH		24,967,750	25,000,000		1FE
44969C-AT-7	IMS HEALTH INC TERM B DOLLAR LOAN		03/17/2014	EXCHANGE		1,915,908	1,925,222		3FE
52078D-AG-4	INFOR US INC TRANCHE B-5 TL (LAWSON)		01/14/2014	EXCHANGE		2,307,829	2,353,442		4FE
45827@-AB-0	INTEGRACOLOR LTD SERIES A SR NTS		02/15/2014	Various		850,848	850,848		6Z
45827@-AC-8	INTEGRACOLOR LTD SERIES B JR NTS		02/15/2014	Various		30,273	30,273		6Z
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CO		02/06/2014	BNP CAPITAL MARKETS		9,979,200	10,000,000		1FE
46284P-AP-9	IRON MOUNTAIN INC		03/05/2014	BANK OF AMERICA/MERRILL LYNCH		985,000	1,000,000	3,993	4FE
46625H-JT-8	JPMORGAN CHASE & CO		01/21/2014	JPMORGAN CHASE & CO.		3,977,680	4,000,000		1FE
48562R-AG-4	KAR AUCTION SERVICES INC TL B2		03/21/2014	EXCHANGE		951,423	956,555		3FE
513075-BB-6	LAMAR MEDIA CORP		03/06/2014	BARCLAYS		2,009,250	1,900,000	12,403	4FE
50184Y-AA-6	LCM LTD PART_15A CDO - CF - LOANS	E	01/28/2014	MORGAN STANLEY		4,061,250	4,500,000		6S
521865-AV-7	LEAR CORP		03/11/2014	JPMORGAN CHASE & CO.		8,505,625	8,500,000		3FE
526057-BN-3	LENNAR CORPORATION		02/27/2014	WELLS FARGO		4,793,750	5,000,000	71,910	3FE
574754-AL-1	MASHANTUCKET (WESTERN) PEQUOT TRCOIBE		09/30/2013	SCHEDULED PAY UP		21,968	21,968		5
585055-BC-9	MEDTRONIC INC		02/20/2014	BARCLAYS		14,970,900	15,000,000		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.		3,142,500	3,000,000	26,042	4FE
609207-AB-1	MONDELEZ INTERNATIONAL INC		01/09/2014	RBS SECURITIES INC		4,994,600	5,000,000		2FE
553498-A@-5	MSA SAFETY INCORPORATED		03/07/2014	EXCHANGE		16,311,081	15,111,111	174,857	2Z
628865-AA-5	NCR CORP		03/12/2014	BANK OF AMERICA/MERRILL LYNCH		530,000	500,000	7,181	3FE
62886E-AJ-7	NCR CORP		03/11/2014	WELLS FARGO		6,067,070	6,007,000	49,224	3FE
64090A-AG-9	NEUB_2014-16A SFN CDO - CF - LOANS	E	02/11/2014	MORGAN STANLEY			333,333		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-BA-9	NIELSEN FINANCE LLC	R	02/12/2014	OPPENHEIMER & CO., INC.		995,000	1,000,000	17,125	3FE
65409Q-BB-7	NIELSEN FINANCE LLC	R	03/28/2014	JPMORGAN CHASE & CO.		2,400,000	2,400,000		3FE
66989H-AG-3	NOVARTIS CAPITAL CORP	R	02/21/2014	Various		25,824,820	26,000,000	5,667	1FE
629377-BV-3	NRG ENERGY INC		01/10/2014	BARCLAYS		1,275,000	1,275,000		4FE
694308-HG-5	PACIFIC GAS AND ELECTRIC CO		02/18/2014	JPMORGAN CHASE & CO.		4,995,050	5,000,000		1FE
73755L-AL-1	POTASH CORPORATION OF SASKATCHEWAN	A	03/04/2014	BANK OF AMERICA/MERRILL LYNCH		9,911,100	10,000,000		1FE
74340X-AX-9	PROLOGIS LP		02/13/2014	EXCHANGE		985,590	1,000,000	3,111	2FE
693656-AA-8	PVH CORP		03/20/2014	OPPENHEIMER & CO., INC.		2,977,500	3,000,000	37,500	3FE
747262-AR-4	QVC INC		03/11/2014	BANK OF AMERICA/MERRILL LYNCH		4,996,350	5,000,000		2FE
75886A-AG-3	REGENCY ENERGY PARTNERS		02/11/2014	BARCLAYS		786,000	800,000	14,544	3FE
75886A-AL-2	REGENCY ENERGY PARTNERS LP		03/11/2014	Various		11,848,460	11,500,000	52,712	3FE
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		03/20/2014	GOLDMAN, SACHS & CO.		3,680,025	3,530,000	90,211	4FE
779382-AR-1	ROWAN COMPANIES INC		01/06/2014	BARCLAYS		4,994,900	5,000,000		2FE
785592-AD-8	SABINE PASS LIQUEFACTION LLC		03/24/2014	EXCHANGE		102,790	100,000	2,484	3FE
785592-AE-6	SABINE PASS LIQUEFACTION LLC		03/24/2014	EXCHANGE		8,495,317	8,200,000	70,526	3Z
785583-AK-1	SABINE PASS LNG LP		01/16/2014	CITIGROUP GLOBAL MARKETS		6,916,000	6,650,000	97,256	4FE
81211K-AU-4	SEALED AIR CORP		01/15/2014	BANK OF AMERICA/MERRILL LYNCH		1,985,000	2,000,000	32,083	4FE
81725W-AG-8	SENSATA TECHNOLOGIES BV	F	03/18/2014	Various		9,700,000	10,000,000	171,302	3FE
829259-AQ-3	SINCLAIR TELEVISION GROUP INC		01/29/2014	EXCHANGE		450,000	450,000	8,606	4FE
82967N-AG-3	SIRIUS XM RADIO INC		03/19/2014	RBC DOMINION SECURITIES		3,082,500	3,000,000	17,063	4FE
85205T-AE-0	SPIRIT AEROSYSTEMS INC		03/05/2014	BANK OF AMERICA/MERRILL LYNCH		2,040,000	2,000,000		4FE
86680W-AB-1	SUN MERGER SUB INC		03/06/2014	BANK OF AMERICA/MERRILL LYNCH		1,556,250	1,500,000	9,792	4FE
89231M-AD-7	TAOT_2014-A ABS		03/11/2014	CITIGROUP GLOBAL MARKETS		27,996,455	28,000,000		1FE
87612B-AN-2	TARGA RESOURCES PARTNERS		01/27/2014	BANK OF AMERICA/MERRILL LYNCH		5,445,000	6,000,000	53,125	3FE
877249-AD-4	TAYLOR MORRISON COMMUNITIES INC		02/28/2014	JPMORGAN CHASE & CO.		1,000,000	1,000,000		4FE
881609-BA-8	TESORO CORP		03/05/2014	Various		11,285,000	11,250,000		3FE
87264A-AJ-4	T-MOBILE USA INC		03/07/2014	OPPENHEIMER & CO., INC.		2,085,000	2,000,000	40,083	3FE
87264A-AK-1	T-MOBILE USA INC		02/11/2014	EXCHANGE		2,010,914	2,000,000	45,139	3FE
87264A-AL-9	T-MOBILE USA INC		02/11/2014	EXCHANGE		9,625,699	9,500,000	227,274	3FE

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

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88947E-AK-6	TOLL BROS FINANCE CORP		03/28/2014	BANK OF AMERICA/MERRILL LYNCH		5,362,500	5,000,000	38,351	3FE
89469A-AB-0	TREEHOUSE FOODS INC		03/19/2014	Various		9,959,313	9,850,000	3,961	3FE
907818-DR-6	UNION PACIFIC CORP		01/23/2014	EXCHANGE		8,515,834	9,223,000	141,981	2FE
907818-DT-2	UNION PACIFIC CORP		01/23/2014	EXCHANGE		3,082,006	3,998,000	81,381	2FE
911365-BB-9	UNITED RENTALS (NORTH AMERICA) INC		03/12/2014	MORGAN STANLEY		2,350,000	2,350,000		4FE
911365-AX-2	UNITED RENTALS NORTH AM		03/12/2014	MORGAN STANLEY		1,026,188	975,000	16,754	3FE
903243-AC-7	URS CORP		01/15/2014	EXCHANGE		9,991,723	10,000,000	158,056	2FE
903243-AD-5	URS CORP		01/15/2014	EXCHANGE		4,995,451	5,000,000	62,347	2FE
92660F-AG-9	VIDEOTRON LTD	A	03/26/2014	BANK OF AMERICA/MERRILL LYNCH		6,000,000	6,000,000		3FE
94974B-FR-6	WELLS FARGO & COMPANY		01/16/2014	WELLS FARGO		14,974,650	15,000,000		1FE
92933B-AF-1	WMG ACQUISITION CORP		03/26/2014	CREDIT SUISSE		750,000	750,000		4FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						750,497,516	753,678,334	4,220,156	XXX
8399997. Total - Bonds - Part 3						750,497,516	753,678,334	4,220,156	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						750,497,516	753,678,334	4,220,156	XXX
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE	D	02/07/2014	GS ALGOS	2,125.000	214,091	0.00		P3UZ
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV	D	02/07/2014	GS ALGOS	1,925.000	492,255	0.00		P2UZ
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						706,346	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						706,346	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						706,346	XXX		XXX
88579Y-10-1	3M COMPANY		02/14/2014	MORGAN STANLEY	7,677.000	1,003,376			L
002824-10-0	ABBOTT LABS		02/14/2014	GOLDMAN, SACHS & CO.	25,779.000	998,703			L
00434L-10-9	ACCESS MIDSTREAM PARTNERS LP		02/14/2014	JPMORGAN CHASE & CO.	17,304.000	995,453			L
009158-10-6	AIR PRODUCTS & CHEM		02/14/2014	MORGAN STANLEY	8,570.000	999,699			L
F0191J-10-1	ALCATEL EUR10		03/03/2014	Various	78,341.000	343,383			U
021441-10-0	ALTERA CORP		03/20/2014	GOLDMAN, SACHS & CO.	92,000.000	3,383,674			L
037833-10-0	APPLE INC.		02/03/2014	Various	36,000.000	18,085,132			L
W0817X-10-5	ASSA ABLOY B	D	02/07/2014	GS ALGOS	5,906.000	306,304			U
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25	D	03/03/2014	Various	23,789.000	1,604,573			U
00206R-10-2	AT&T INC		02/14/2014	GOLDMAN, SACHS & CO.	30,165.000	1,001,768			L
T05404-10-7	ATLANTIA S.P.A.	D	02/07/2014	GS ALGOS	17,333.000	414,205			U
G0692#-10-2	AURIGEN RE CAPITAL LIMITED	C	03/25/2014	EDGESTONE CAPITAL PARTNERS	0.000	255,894			A
F06106-10-2	AXA	D	03/18/2014	Various	28,298.000	738,636			U
T0783G-10-6	AZIMUT HOLDING SPA	D	02/07/2014	GS ALGOS	7,703.000	240,921			U
T1188A-11-6	BANCA MONTE DEI PASCHI DI SIENA S.	D	03/18/2014	MORGAN STANLEY	765,042.000	254,392			U
X0346X-15-3	BANCO ESPIRITO SANTO E COMERCIAL DE LISB	D	03/28/2014	Various	278,127.000	496,427			U
G08036-12-4	BARCLAYS ORD GBP0.25	D	02/07/2014	GS ALGOS	93,301.000	415,660			L
068323-10-4	BARRACUDA NETWORKS INC		02/20/2014	GOLDMAN, SACHS & CO.	330.000	10,846			L
071813-10-9	BAXTER INTL INC		02/14/2014	MORGAN STANLEY	14,450.000	999,494			L
D07112-11-9	BAYER AG ORD NPV	D	03/12/2014	Various	3,948.000	518,588			U
081437-10-5	BEMIS CO INC		02/18/2014	Various	25,687.000	1,001,393			L
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	03/14/2014	Various	164,494.000	1,130,223			L
134429-10-9	CAMPBELL SOUP CO		02/14/2014	GOLDMAN, SACHS & CO.	23,046.000	981,259			L
13645T-10-0	CANADIAN PACIFIC RAILWAY LTD	A	02/14/2014	MORGAN STANLEY	4,789.000	749,197			L
F13587-12-0	CAP GEMINI	D	02/07/2014	GS ALGOS	5,713.000	407,549			U
14149Y-10-8	CARDINAL HEALTH INC		02/14/2014	GOLDMAN, SACHS & CO.	14,314.000	1,000,368			L
151020-10-4	CELGENE CORP.		02/26/2014	Various	32,000.000	5,157,058			L
125269-10-0	CF INDUSTRIES HOLDINGS		02/14/2014	GOLDMAN, SACHS & CO.	3,250.000	755,730			L
16411R-20-8	CHENIERE ENERGY INC		02/14/2014	JPMORGAN CHASE & CO.	53,282.000	2,493,598			L
F80343-10-0	CIE DE ST-GOBAIN EUR4	D	03/12/2014	Various	19,830.000	1,182,345			U
189054-10-9	CLOROX CO		02/14/2014	GOLDMAN, SACHS & CO.	11,444.000	1,007,805			L
125896-10-0	CMS ENERGY CORP		02/14/2014	JPMORGAN CHASE & CO.	35,460.000	1,005,962			L
191216-10-0	COCA COLA CO.		02/14/2014	CITIGROUP GLOBAL MARKETS	26,102.000	1,003,742			L
D172W1-27-9	COMMERZBANK AG	D	02/07/2014	GS ALGOS	17,379.000	305,972			U
205887-10-2	CONAGRA INC		02/14/2014	GOLDMAN, SACHS & CO.	34,387.000	1,001,394			L
20605P-10-1	CONCHO RESOURCES INC		02/14/2014	GOLDMAN, SACHS & CO.	17,961.000	2,007,170			L
D16212-14-0	CONTINENTAL AG	D	02/07/2014	GS ALGOS	1,355.000	291,519			L
212015-10-1	CONTINENTAL RESOURCES INC OK		02/14/2014	GOLDMAN, SACHS & CO.	22,176.000	2,495,520			L
231021-10-6	CUMMINS IN C COM		02/14/2014	CITIGROUP GLOBAL MARKETS	5,283.000	751,914			L

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G27823-10-6	DELPHI AUTOMOTIVE PLC		02/03/2014	Various	50,500.000	3,110,692			L
247361-70-2	DELTA AIR LINES, INC.		02/25/2014	MORGAN STANLEY	102,000.000	3,394,503			L
D19225-10-7	DEUTSCHE POST AG COM STK	D	03/14/2014	Various	13,684.000	474,455			U
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	02/07/2014	GS ALGOS	32,461.000	518,747			U
G29183-10-3	EATON CORP PLC	E	03/03/2014	Various	67,000.000	4,908,924			L
F2924U-10-6	EIFFAGE	D	02/07/2014	GS ALGOS	5,735.000	349,715			U
532457-10-8	ELI LILLY & CO		02/14/2014	MORGAN STANLEY	18,684.000	1,005,592			L
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	02/10/2014	Various	124,255.000	602,221			U
29273R-10-9	ENERGY TRANSFER PARTNERS		02/14/2014	GOLDMAN, SACHS & CO.	36,832.000	1,984,978			L
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		02/14/2014	GOLDMAN, SACHS & CO.	29,780.000	1,986,696			L
26875P-10-1	EOG RESOUR CES INC COM		02/14/2014	Various	26,365.000	4,643,007			L
26884L-10-9	EQT CORPORATION		02/14/2014	GOLDMAN, SACHS & CO.	20,774.000	2,014,519			L
G3205Z-10-2	ESURE GROUP PLC	D	02/11/2014	DEUTSCHE BANK AG	47,502.000	213,554			U
315616-10-2	F5 NETWORKS INC		03/10/2014	Various	46,200.000	5,276,791			L
31787A-50-7	FINISAR CORP		02/18/2014	Various	150,000.000	3,357,581			L
H4407G-26-3	GAM HOLDINGS LTD CMN STK	D	02/07/2014	GS ALGOS	11,182.000	189,989			U
F42768-10-5	GDF SUEZ CMN STK	D	02/11/2014	Various	83,476.000	1,925,460			U
369550-10-8	GENERAL DYNAMICS CORP		02/14/2014	MORGAN STANLEY	9,649.000	1,000,217			L
370334-10-4	GENERAL MLS INC		02/14/2014	MORGAN STANLEY	20,259.000	999,561			L
375558-10-3	GILEAD SCIENCES INC		02/10/2014	Various	64,250.000	5,061,965			L
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	02/07/2014	GS ALGOS	38,898.000	400,063			L
N4578E-41-3	ING GROEP NV -CVA OTHER	D	02/07/2014	GS ALGOS	36,605.000	503,595			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		02/14/2014	GOLDMAN, SACHS & CO.	5,493.000	1,003,301			L
T55067-10-1	INTESA SANPAOLO EUR0.52	D	02/07/2014	Various	668,724.000	1,914,875			U
478160-10-4	JOHNSON & JOHNSON		02/14/2014	GOLDMAN, SACHS & CO.	10,807.000	995,626			L
485170-30-2	KANSAS CITY SOUTHERN		02/14/2014	GOLDMAN, SACHS & CO.	7,583.000	738,996			L
B5337G-16-2	KBC GROUP NV	D	02/07/2014	GS ALGOS	6,115.000	375,971			U
487836-10-8	KELLOGG CO.		02/14/2014	GOLDMAN, SACHS & CO.	16,733.000	1,001,514			L
494368-10-3	KIMBERLY-CLARK CORP		02/14/2014	GOLDMAN, SACHS & CO.	9,183.000	1,001,705			L
494550-10-6	KINDER MORGAN ENERGY PRTNRS		02/14/2014	GOLDMAN, SACHS & CO.	12,411.000	992,757			L
49926D-10-9	KNOWLES CORP		03/03/2014	DISTRIBUTION	2,526.500	78,251			L
N0139V-14-2	KONINKLIJKE AHOLD EUR 0.3	D	03/03/2014	Various	36,320.000	654,208			U
502424-10-4	L-3 COMMUNICATIONS		02/14/2014	GOLDMAN, SACHS & CO.	8,854.000	1,003,023			L
516806-10-6	LAREDO PETROLEUM HOLDINGS INC		03/11/2014	STOCK DIV.	14,658.000	371,873			L
D4960A-10-3	LEG IMMOBILIEN AG	D	02/07/2014	Various	12,834.000	755,791			U
F56196-18-5	LEGRAND	D	02/07/2014	GS ALGOS	5,579.000	301,731			U
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	03/26/2014	Various	349,697.000	464,729			U
539830-10-9	LOCKHEED MARTIN CORP		02/14/2014	MORGAN STANLEY	6,258.000	1,002,127			L
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	D	02/07/2014	GS ALGOS	11,595.000	365,253			U
W5650X-10-4	LOOMIS AB	D	02/21/2014	Various	21,145.000	482,264			U
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		02/24/2014	Various	76,940.000	6,532,719			L
56585A-10-2	MARATHON PETROLEUM CORP		02/14/2014	GOLDMAN, SACHS & CO.	29,106.000	2,563,398			L
570759-10-0	MARKWEST ENERGY PARTNERS LP		02/14/2014	CITIGROUP GLOBAL MARKETS	13,734.000	996,676			L
580135-10-1	MCDONALDS CORP		02/14/2014	CITIGROUP GLOBAL MARKETS	10,478.000	999,482			L
585055-10-6	MEDTRONIC INC.		02/14/2014	GOLDMAN, SACHS & CO.	17,683.000	995,685			L
58933Y-10-5	MERCK & CO. INC.		02/14/2014	CITIGROUP GLOBAL MARKETS	18,109.000	999,158			L
59151K-10-8	METHANEX CORP	A	02/14/2014	GOLDMAN, SACHS & CO.	11,872.000	757,611			L
G6374M-10-9	NATIONAL EXPRESS GROUP PLC	D	02/07/2014	UNION BANK OF SWITZERLAND	59,667.000	280,404			U
W57996-10-5	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)	D	03/03/2014	Various	36,285.000	488,416			U
D5813Z-10-4	NORMA GROUP ORD	D	03/28/2014	Various	5,745.000	317,847			U
666807-10-2	NORTHROP GRUMMAN CORP		02/14/2014	GOLDMAN, SACHS & CO.	8,433.000	1,002,055			L
H5820Q-15-0	NOVARTIS AG-REG CMN STK	D	03/03/2014	Various	12,816.000	1,032,981			U
670346-10-5	NUCOR CORP.		02/14/2014	MORGAN STANLEY	14,743.000	750,886			L
N6596X-10-9	NXP SEMICONDUCTORS N.V.	F	03/21/2014	Various	45,000.000	2,671,440			L
674215-10-8	OASIS PETROLEUM INC		02/26/2014	Various	125,000.000	5,164,951			L
681919-10-6	OMNICOM GROUP		02/14/2014	GOLDMAN, SACHS & CO.	13,345.000	1,004,511			L
X3232T-10-4	OPAP SA	D	02/07/2014	GS ALGOS	15,661.000	217,123			U
697435-10-5	PALO ALTO NETWORKS INC		03/03/2014	Various	47,000.000	3,232,213			L
713448-10-8	PEPSICO INC.		02/14/2014	CITIGROUP GLOBAL MARKETS	12,637.000	998,702			L
718546-10-4	PHILLIPS 66		02/14/2014	GOLDMAN, SACHS & CO.	33,480.000	2,529,632			L
723787-10-7	PIONEER NA T RES CO COM		02/14/2014	MORGAN STANLEY	10,995.000	1,985,730			L
726503-10-5	PLAINS ALL AMER PIPELINE LP		02/14/2014	JPMORGAN CHASE & CO.	46,074.000	2,492,221			L

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742718-10-9	PROCTER & GAMBLE CO		02/14/2014	CITIGROUP GLOBAL MARKETS	12,879.000	1,004,208			L
743606-10-5	PROSPERITY BANCSHARES INC		02/14/2014	GOLDMAN, SACHS & CO.	11,843.000	750,737			L
F7607Z-16-5	PUBLICIS GROUPE	D	02/27/2014	Various	4,916.000	449,252			U
747525-10-3	QUALCOMM INC		03/13/2014	MORGAN STANLEY	65,000.000	4,978,318			L
74834L-10-0	QUEST DIAGNOSTICS INC		02/14/2014	MORGAN STANLEY	19,076.000	1,004,520			L
755111-50-7	RAYTHEON COMPANY		02/14/2014	GOLDMAN, SACHS & CO.	10,537.000	998,344			L
F77098-10-5	RENAULT SA COMMON STOCK	D	02/07/2014	GS ALGOS	4,430.000	386,521			U
F7782J-36-6	REXEL S.A.	D	02/07/2014	GS ALGOS	12,476.000	327,472			U
762760-10-6	RICE ENERGY INC		02/18/2014	Various	82,678.000	1,980,634			L
G75754-10-4	RIO TINTO CMN STK	D	02/07/2014	Various	10,479.000	579,723			U
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	03/03/2014	Various	38,820.000	1,423,604			U
783513-10-4	RYANAIR HOLDINGS PLC-SP ADR	F	02/07/2014	DEUTSCHE BANK AG	4,789.000	254,678			L
X7568G-11-5	SANITEC CORPORATION	D	02/07/2014	Various	24,039.000	271,783			U
F5548N-10-1	SANOFI S.A.	D	02/07/2014	GS ALGOS	7,177.000	689,030			U
S48341-08-5	SCHNEIDER ELECTRIC	D	03/14/2014	Various	10,814.000	932,148			U
D69671-21-8	SIEMANS AG	D	03/20/2014	UNION BANK OF SWITZERLAND	12,625.000	1,658,313			U
G80797-10-6	SIG PLC	D	02/07/2014	GS ALGOS	96,348.000	317,606			U
83088M-10-2	SKYWORKS SOLUTIONS INC		02/03/2014	Various	106,500.000	3,238,332			L
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	02/07/2014	GS ALGOS	6,868.000	410,893			U
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP		02/14/2014	CITIGROUP GLOBAL MARKETS	9,800.000	816,340			L
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	03/14/2014	Various	14,190.000	411,079			U
H8431B-10-9	SWISS RE LTD	D	02/07/2014	GS ALGOS	4,874.000	436,781			U
871829-10-7	SYSCO CORP		02/14/2014	MORGAN STANLEY	28,129.000	1,001,982			L
87612E-10-6	TARGET CORP		02/14/2014	CITIGROUP GLOBAL MARKETS	17,885.000	1,005,066			L
G86954-10-7	TAYLOR WIMPEY PLC 25P	D	02/07/2014	GS ALGOS	156,815.000	304,061			U
T92778-10-8	TELECOM ITALIA EUR0.55	D	02/07/2014	GS ALGOS	341,680.000	400,079			U
D8T9CK-10-1	TELEFONICA DEUTSCHLAND HOLDING AG	D	02/07/2014	GS ALGOS	33,901.000	276,321			U
881609-10-1	TESORO CORP		02/14/2014	GOLDMAN, SACHS & CO.	50,220.000	2,542,922			L
F9156M-10-8	THALES S.A.	D	02/07/2014	GS ALGOS	5,285.000	347,559			U
887317-30-3	TIME WARNER INC		02/14/2014	MORGAN STANLEY	15,405.000	999,601			L
89417E-10-9	TRAVELERS COS INC		02/14/2014	MORGAN STANLEY	12,043.000	1,001,657			L
H89231-33-8	UBS AG CHF0.1	D	02/07/2014	Various	24,627.000	500,898			U
T960AS-10-1	Unicredit	D	03/11/2014	Various	116,398.000	961,508			L
907818-10-8	UNION PACIFIC CORP		02/14/2014	CITIGROUP GLOBAL MARKETS	4,184.000	752,038			L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		02/14/2014	MORGAN STANLEY	10,330.000	998,850			L
912909-10-8	UNITED STATES STEEL CORP		02/14/2014	GOLDMAN, SACHS & CO.	28,237.000	748,149			L
913017-10-9	UNITED TECHNOLOGIES CORP		02/14/2014	CITIGROUP GLOBAL MARKETS	8,859.000	997,512			L
91913Y-10-0	VALERO ENERGY CORP		02/14/2014	MORGAN STANLEY	51,103.000	2,535,834			L
92343V-10-4	VERIZON COMMUNICATIONS		02/14/2014	GOLDMAN, SACHS & CO.	21,335.000	1,000,868			L
S00895-60-7	VERIZON COMMUNICATIONS INC.		02/24/2014	DISTRIBUTION	17,586.650	771,865			U
F5879X-10-8	VINCI	D	02/07/2014	Various	9,276.000	640,217			U
F97982-10-6	VIVENDI EUR5.50	D	03/12/2014	Various	21,245.000	580,787			U
928563-40-2	VM WARE INC		03/05/2014	Various	33,000.000	3,378,044			L
BAS07N-FE-3	VODAFONE	R	02/27/2014	DIRECT	668,694.000				U
G93882-19-2	VODAFONE GROUP PLC	D	02/25/2014	Various	465,081.180	2,050,340			U
G93882-13-5	VODAFONE GROUP PLC COMMON STOCK	D	02/07/2014	Various	314,706.000	1,149,232			U
931142-10-3	WAL-MART STORES		02/14/2014	CITIGROUP GLOBAL MARKETS	13,283.000	1,002,385			L
94106L-10-9	WASTE MGMT INC DEL		02/14/2014	GOLDMAN, SACHS & CO.	23,153.000	1,005,435			L
960413-10-2	WESTLAKE CHEMICAL CORP		02/24/2014	Various	50,630.000	6,543,053			L
96950F-10-4	WILLIAMS PARTNERS LP		02/14/2014	CITIGROUP GLOBAL MARKETS	20,096.000	1,009,020			L
976657-10-6	WISCONSIN ENERGY		02/14/2014	GOLDMAN, SACHS & CO.	23,062.000	1,005,256			L
983919-10-1	XILINX INC COM		03/20/2014	GOLDMAN, SACHS & CO.	49,000.000	2,690,477			L
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	02/13/2014	Various	2,267.000	670,918			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						215,429,760	XXX		XXX
464287-20-0	ISHARES CORE S&P 500 ETF		03/03/2014	Various	490,000.000	88,752,421			L
9299999. Subtotal - Common Stocks - Mutual Funds						88,752,421	XXX		XXX
9799997. Total - Common Stocks - Part 3						304,182,180	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						304,182,180	XXX		XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9899999. Total - Preferred and Common Stocks						304,888,526	XXX		XXX
9999999 - Totals						1,055,386,042	XXX	4,220,156	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 56

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)
02265Q-AA-6	AMAL LTD ABS	E	02/21/2014	SCHEDULED REDEMPTION		588,677	588,677	588,677	588,677						588,677				5,099	08/21/2021	1Z
362157-XA-2	GOVT NATL MTG ASSOC I #156473		03/01/2014	SCHEDULED REDEMPTION		45	45	50	47		(2)		(2)		45				1	05/15/2016	1
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		03/01/2014	SCHEDULED REDEMPTION		726	726	754	735		(9)		(9)		726				15	09/15/2016	1
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		03/01/2014	SCHEDULED REDEMPTION		6	6	6	6						6					10/15/2016	1
362165-KQ-4	GOVT NATL MTG ASSOC I #184003		03/01/2014	SCHEDULED REDEMPTION		603	603	660	629		(26)		(26)		603				11	06/15/2017	1
362167-D8-8	GOVT NATL MTG ASSOC I #185627		03/01/2014	SCHEDULED REDEMPTION		101	101	105	103		(2)		(2)		101				2	03/15/2017	1
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		03/01/2014	SCHEDULED REDEMPTION		456	456	473	462		(7)		(7)		456				9	03/15/2017	1
36217J-P9-6	GOVT NATL MTG ASSOC I #194948		03/01/2014	SCHEDULED REDEMPTION		29	29	33	31		(2)		(2)		29				1	07/15/2017	1
362171-K6-6	GOVT NATL MTG ASSOC I #209217		03/01/2014	SCHEDULED REDEMPTION		528	528	578	543		(15)		(15)		528				9	03/15/2017	1
362172-V4-7	GOVT NATL MTG ASSOC I #210435		03/01/2014	SCHEDULED REDEMPTION		389	389	426	406		(16)		(16)		389				7	05/15/2017	1
36218R-N6-5	GOVT NATL MTG ASSOC I #230013		03/01/2014	SCHEDULED REDEMPTION		598	598	660	613		(15)		(15)		598				11	07/15/2017	1
36218S-TK-6	GOVT NATL MTG ASSOC I #231054		03/01/2014	SCHEDULED REDEMPTION		41	41	45	48		(7)		(7)		41				1	11/15/2021	1
362181-AD-1	GOVT NATL MTG ASSOC I #237704		03/01/2014	SCHEDULED REDEMPTION		456	456	502	471		(15)		(15)		456				9	06/15/2020	1
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391		03/01/2014	SCHEDULED REDEMPTION		605	605	661	638		(33)		(33)		605				11	04/15/2023	1
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		03/01/2014	SCHEDULED REDEMPTION		215	215	225	218		(3)		(3)		215				5	02/15/2019	1
362196-ZF-7	GOVT NATL MTG ASSOC I #269042		03/01/2014	SCHEDULED REDEMPTION		7	7	8	8						7					12/15/2018	1
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		03/01/2014	SCHEDULED REDEMPTION		2	2	2	2						2					01/15/2023	1
362200-BM-8	GOVT NATL MTG ASSOC I #292644		03/01/2014	SCHEDULED REDEMPTION		109	109	120	116		(7)		(7)		109				2	04/15/2021	1
362208-PS-3	GOVT NATL MTG ASSOC I #300233		03/01/2014	SCHEDULED REDEMPTION		135	135	141	141		(6)		(6)		135				3	12/15/2020	1
36223A-S6-0	GOVT NATL MTG ASSOC I #302141		03/01/2014	SCHEDULED REDEMPTION		131	131	137	136		(5)		(5)		131				3	04/15/2021	1
36224A-RK-9	GOVT NATL MTG ASSOC I #322790		03/01/2014	SCHEDULED REDEMPTION		351	351	361	354		(3)		(3)		351				7	03/15/2022	1
36224H-NH-5	GOVT NATL MTG ASSOC I #328992		03/01/2014	SCHEDULED REDEMPTION		646	646	706	650		(5)		(5)		646				11	02/15/2023	1
36224N-4F-7	GOVT NATL MTG ASSOC I #333922		03/01/2014	SCHEDULED REDEMPTION		87	87	96	92		(5)		(5)		87				2	09/15/2022	1
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686		03/01/2014	SCHEDULED REDEMPTION		287	287	313	306		(19)		(19)		287				5	05/15/2023	1
36224S-YF-3	GOVT NATL MTG ASSOC I #337410		03/01/2014	SCHEDULED REDEMPTION		43	43	43	43						43				1	05/15/2023	1
36224V-CS-2	GOVT NATL MTG ASSOC I #339481		03/01/2014	SCHEDULED REDEMPTION		360	360	393	381		(21)		(21)		360				6	03/15/2023	1
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		03/01/2014	SCHEDULED REDEMPTION		134	134	153	149		(15)		(15)		134				2	06/15/2023	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		03/01/2014	SCHEDULED REDEMPTION		2,461	2,461	2,213	2,187		274		274		2,461				38	02/15/2024	1
36203X-JU-1	GOVT NATL MTG ASSOC I #362175		03/01/2014	SCHEDULED REDEMPTION		805	805	919	914		(109)		(109)		805				13	01/15/2024	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		03/01/2014	SCHEDULED REDEMPTION		860	860	883	888		(27)		(27)		860				17	09/15/2024	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		03/01/2014	SCHEDULED REDEMPTION		9,323	9,323	8,571	8,534		789		789		9,323				114	04/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		03/01/2014	SCHEDULED REDEMPTION		98	98	100	101		(3)		(3)		98				2	08/15/2026	1
36204W-NE-3	GOVT NATL MTG ASSOC I #382089		03/01/2014	SCHEDULED REDEMPTION		443	443	506	484		(41)		(41)		443				7	01/15/2024	1
36205C-QY-9	GOVT NATL MTG ASSOC I #386671		03/01/2014	SCHEDULED REDEMPTION		132	132	137	138		(5)		(5)		132				3	02/15/2025	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		03/01/2014	SCHEDULED REDEMPTION		82	82	85	87		(4)		(4)		82				2	01/15/2025	1
36205S-BB-0	GOVT NATL MTG ASSOC I #398834		03/01/2014	SCHEDULED REDEMPTION		59	59	60	61		(2)		(2)		59				1	08/15/2026	1
36205X-WP-5	GOVT NATL MTG ASSOC I #403954		03/01/2014	SCHEDULED REDEMPTION		170	170	176	179		(8)		(8)		170				3	09/15/2024	1
36205X-2N-3	GOVT NATL MTG ASSOC I #404081		03/01/2014	SCHEDULED REDEMPTION		181	181	200	195		(14)		(14)		181				3	04/15/2025	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		03/01/2014	SCHEDULED REDEMPTION		358	358	392	400		(41)		(41)		358				6	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		03/01/2014	SCHEDULED REDEMPTION		373	373	395	410		(37)		(37)		373				4	11/15/2030	1
36206U-HB-8	GOVT NATL MTG ASSOC I #421526		03/01/2014	SCHEDULED REDEMPTION		282	282	285	288		(6)		(6)		282				5	01/15/2027	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		03/01/2014	SCHEDULED REDEMPTION		146	146	148	150		(3)		(3)		146				3	06/15/2026	1
36206V-YY-7	GOVT NATL MTG ASSOC I #422927		03/01/2014	SCHEDULED REDEMPTION		58	58	59	60		(1)		(1)		58				1	06/15/2026	1
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		03/01/2014	SCHEDULED REDEMPTION		338	338	347	352		(13)		(13)		338				6	07/15/2026	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		03/01/2014	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					04/15/2029	1
36210E-EC-9	GOVT NATL MTG ASSOC I #489831		03/01/2014	SCHEDULED REDEMPTION		60	60	64	66		(6)		(6)		60				1	07/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		03/01/2014	SCHEDULED REDEMPTION		125	125	133	140		(14)		(14)		125				1	06/15/2029	1
36210J-Y2-8	GOVT NATL MTG ASSOC I #494029		03/01/2014	SCHEDULED REDEMPTION		18	18	21	20		(2)		(2)		18					07/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		03/01/2014	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					06/15/2029	1
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		03/01/2014	SCHEDULED REDEMPTION		142	142	138	139		4		4		142				2	06/15/2029	1
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		03/01/2014	SCHEDULED REDEMPTION		106	106	113	116		(10)		(10)		106				2	07/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		03/01/2014	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		03/01/2014	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22					10/15/2030	1
36211G-3H-4	GOVT NATL MTG ASSOC I #513000		03/01/2014	SCHEDULED REDEMPTION		20	20	22	21		(1)		(1)		20					07/15/2029	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		03/01/2014	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					07/15/2029	1
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451		03/01/2014	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					12/15/2029	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		03/01/2014	SCHEDULED REDEMPTION		48	48	51	55		(7)		(7)		48				1	01/15/2030	1
36211S-RY-5	GOVT NATL MTG ASSOC I #521703		03/01/2014	SCHEDULED REDEMPTION		50	50	53	53		(3)		(3)		50				1	12/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36211T-SX-4	GOVT NATL MTG ASSOC I #522634		03/01/2014	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24					01/15/2030	1
36211U-HC-9	GOVT NATL MTG ASSOC I #523227		03/01/2014	SCHEDULED REDEMPTION		30	30	32	33		(3)		(3)		30					10/15/2030	1
36211U-5G-3	GOVT NATL MTG ASSOC I #523847		03/01/2014	SCHEDULED REDEMPTION		382	382	404	407		(25)		(25)		382				6	03/15/2030	1
36212A-4M-4	GOVT NATL MTG ASSOC I #528328		03/01/2014	SCHEDULED REDEMPTION		16	16	17	18		(2)		(2)		16					02/15/2030	1
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		02/01/2014	SCHEDULED REDEMPTION		1,977	1,977	2,092	2,115		(137)		(137)		1,977				23	09/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		03/01/2014	SCHEDULED REDEMPTION		16	16	16	17		(2)		(2)		16					12/15/2030	1
36212U-AC-5	GOVT NATL MTG ASSOC I #543703		03/01/2014	SCHEDULED REDEMPTION		6	6	6	6						6					11/15/2030	1
36295S-W9-3	GOVT NATL MTG ASSOC I #679372		03/01/2014	SCHEDULED REDEMPTION		126,378	126,378	128,432	128,169		(1,790)		(1,790)		126,378				1,652	04/15/2038	1
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		03/01/2014	SCHEDULED REDEMPTION		177,969	177,969	180,861	182,088		(4,120)		(4,120)		177,969				2,043	04/15/2038	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		03/01/2014	SCHEDULED REDEMPTION		22,413	22,413	21,667	22,132		281		281		22,413				464	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		03/01/2014	SCHEDULED REDEMPTION		73	73	72	72						73				2	08/15/2020	1
36225A-T3-4	GOVT NATL MTG ASSOC I #780570		03/01/2014	SCHEDULED REDEMPTION		264	264	303	301		(36)		(36)		264				4	05/15/2027	1
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		03/01/2014	SCHEDULED REDEMPTION		32	32	33	32						32				1	08/20/2015	1
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		03/01/2014	SCHEDULED REDEMPTION		82	82	84	83		(1)		(1)		82				2	11/20/2015	1
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		03/01/2014	SCHEDULED REDEMPTION		182	182	186	182		(1)		(1)		182				4	01/20/2016	1
36202A-RR-0	GOVT NATL MTG ASSOC II # 496		03/01/2014	SCHEDULED REDEMPTION		1,104	1,104	1,129	1,110		(6)		(6)		1,104				26	02/20/2016	1
36202A-SA-6	GOVT NATL MTG ASSOC II # 513		03/01/2014	SCHEDULED REDEMPTION		92	92	93	92						92				2	03/20/2016	1
36202A-SB-4	GOVT NATL MTG ASSOC II # 514		03/01/2014	SCHEDULED REDEMPTION		900	900	922	900						900				21	03/20/2016	1
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		03/01/2014	SCHEDULED REDEMPTION		27	27	25	26		1		1		27				1	09/20/2016	1
36202A-XW-2	GOVT NATL MTG ASSOC II # 693		03/01/2014	SCHEDULED REDEMPTION		4	4	3	4						4					01/20/2017	1
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		03/01/2014	SCHEDULED REDEMPTION		52	52	49	51		1		1		52				1	01/20/2017	1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		03/01/2014	SCHEDULED REDEMPTION		10	10	9	9		1		1		10					03/20/2017	1
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		03/01/2014	SCHEDULED REDEMPTION		82	82	76	79		3		3		82				2	03/20/2017	1
36202A-ZL-4	GOVT NATL MTG ASSOC II # 747		03/01/2014	SCHEDULED REDEMPTION		65	65	73	70		(6)		(6)		65				1	04/20/2017	1
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		03/01/2014	SCHEDULED REDEMPTION		158	158	147	154		4		4		158				3	04/20/2017	1
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		03/01/2014	SCHEDULED REDEMPTION		498	498	448	469		29		29		498				9	05/20/2017	1
36202A-2N-6	GOVT NATL MTG ASSOC II # 781		03/01/2014	SCHEDULED REDEMPTION		329	329	371	348		(20)		(20)		329				7	06/20/2017	1
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		03/01/2014	SCHEDULED REDEMPTION		86	86	80	82		4		4		86				2	06/20/2017	1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		03/01/2014	SCHEDULED REDEMPTION		173	173	162	170		4		4		173				4	08/20/2017	1
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		03/01/2014	SCHEDULED REDEMPTION		751	751	700	746		5		5		751				13	09/20/2017	1
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		03/01/2014	SCHEDULED REDEMPTION		120	120	112	113		7		7		120				2	10/20/2017	1
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		03/01/2014	SCHEDULED REDEMPTION		322	322	300	299		23		23		322				6	11/20/2017	1
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		03/01/2014	SCHEDULED REDEMPTION		965	965	901	930		35		35		965				19	12/20/2017	1
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		03/01/2014	SCHEDULED REDEMPTION		238	238	222	236		2		2		238				5	01/20/2018	1
36202A-WC-7	GOVT NATL MTG ASSOC II #000643		03/01/2014	SCHEDULED REDEMPTION		14	14	16	15		(1)		(1)		14					10/20/2016	1
36202B-A4-7	GOVT NATL MTG ASSOC II #000927		03/01/2014	SCHEDULED REDEMPTION		57	57	65	62		(4)		(4)		57				1	02/20/2018	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		03/01/2014	SCHEDULED REDEMPTION		78	78	80	80		(2)		(2)		78				2	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		03/01/2014	SCHEDULED REDEMPTION		70	70	72	72		(2)		(2)		70				1	08/20/2021	1
36202C-A6-0	GOVT NATL MTG ASSOC II #001829		03/01/2014	SCHEDULED REDEMPTION		41	41	46	45		(3)		(3)		41				1	05/20/2022	1
36215X-5T-5	GOVT NATL MTG ASSOC II #148558		02/01/2014	SCHEDULED REDEMPTION		9,881	9,881	9,897	9,881						9,881				169	01/20/2016	1
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		03/01/2014	SCHEDULED REDEMPTION		162	162	150	157		5		5		162				3	09/20/2016	1
36202L-JR-5	GOVT NATL MTG ASSOC II #G29272		03/01/2014	SCHEDULED REDEMPTION		354	354	395	375		(22)		(22)		354				8	09/20/2017	1
49549C-AA-6	KING INTL LEASING LLC		01/15/2014	SCHEDULED REDEMPTION		114,936	114,936	114,936	114,936						114,936				791	10/15/2022	1FE
71646X-AA-6	PETRODRILL FOUR LTD ABS	E	01/15/2014	SCHEDULED REDEMPTION		624,974	624,974	624,974	624,974						624,974				13,249	01/15/2016	1FE
74046B-AA-4	PREMIER AIRCRAFT LEASING	E	02/06/2014	SCHEDULED REDEMPTION		77,931	77,931	77,931	77,931						77,931				697	02/06/2022	1FE
74046B-AB-2	PREMIER AIRCRAFT LEASING	E	01/10/2014	SCHEDULED REDEMPTION		415,945	415,945	415,945	415,945						415,945				3,688	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-AA-0	SAN CLEMENTE LEASING LLC		02/27/2014	SCHEDULED REDEMPTION		390,644	390,644	390,644	390,644						390,644				3,501	08/27/2021	1
797224-AB-8	SAN CLEMENTE LEASING LLC		03/07/2014	SCHEDULED REDEMPTION		352,130	352,130	352,130	352,130						352,130				2,949	06/07/2022	1FE
797224-AC-6	SAN CLEMENTE LEASING LLC		02/22/2014	SCHEDULED REDEMPTION		243,645	243,645	243,645	243,645						243,645				1,846	11/22/2022	1FE
805649-AA-8	SAYARRA LTD	E	01/29/2014	SCHEDULED REDEMPTION		303,048	303,048	303,048	303,048						303,048				2,102	10/29/2021	1
805649-AB-6	SAYARRA LTD	E	01/29/2014	SCHEDULED REDEMPTION		298,687	298,687	298,687	298,687						298,687				1,923	04/14/2022	1
89609G-AA-0	TRICAHUE LEASING LLC		02/19/2014	SCHEDULED REDEMPTION		292,311	292,311	292,311	292,311						292,311				2,560	11/19/2021	1FE
89609G-AB-8	TRICAHUE LEASING LLC		02/26/2014	SCHEDULED REDEMPTION		142,878	142,878	142,878	142,878						142,878				1,337	02/26/2022	1FE
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS	E	03/01/2014	SCHEDULED REDEMPTION		304,000	304,000	326,192	304,000						304,000				13,654	09/01/2019	1
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS	E	03/01/2014	SCHEDULED REDEMPTION		150,000	150,000	162,563	155,830		(5,830)		(5,830)		150,000				6,968	09/01/2020	1
0599999. Subtotal - Bonds - U.S. Governments						4,767,027	4,767,027	4,805,975	4,778,174		(11,148)		(11,148)		4,767,027				65,907	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
105756-BH-2	FED REPUBLIC OF BRAZIL	F	01/15/2014	SCHEDULED REDEMPTION		361,111	361,111	394,112	383,806		(22,695)		(22,695)		361,111				14,444	01/15/2018	2FE
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	F	01/01/2014	SCHEDULED REDEMPTION		1,243,510	1,243,510	1,243,510	1,243,510						1,243,510				37,865	01/01/2023	2
748149-AG-6	PROVINCE OF QUEBEC	A	03/04/2014	BARCLAYS		4,757,100	5,000,000	4,979,500	4,981,101		336		336		4,981,437		(224,337)	(224,337)	74,375	02/13/2023	1FE
731011-AN-2	REPUBLIC OF POLAND	F	01/15/2014	MATURED		9,500,000	9,500,000	9,754,800	9,502,751		(2,751)		(2,751)		9,500,000				249,375	01/15/2014	1FE
1099999. Subtotal - Bonds - All Other Governments						15,861,721	16,104,621	16,371,921	16,111,168		(25,110)		(25,110)		16,086,058		(224,337)	(224,337)	376,059	XXX	XXX
649875-MD-0	NEW YORK ST JOB DEV GTD SPL PURP 04B		03/01/2014	MATURED		3,090,000	3,090,000	3,090,000	3,090,000						3,090,000				78,177	03/01/2014	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,090,000	3,090,000	3,090,000	3,090,000						3,090,000				78,177	XXX	XXX
454622-QL-8	INDIANA BOND BK TXBL SCH SEVER 03-5A		01/15/2014	CALLED @ 100.00000000		15,600,000	15,600,000	15,600,000	15,600,000						15,600,000				453,960	01/15/2024	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						15,600,000	15,600,000	15,600,000	15,600,000						15,600,000				453,960	XXX	XXX
313446-F2-7	FED HOME LOAN MTG CORP #296485		03/01/2014	SCHEDULED REDEMPTION		132	132	148	136		(4)		(4)		132				3	07/01/2017	1
313401-U2-5	FED HOME LOAN MTG CORP #360088		03/01/2014	SCHEDULED REDEMPTION		65	65	64	61		4		4		65				2	01/01/2020	1
313401-Y8-8	FED HOME LOAN MTG CORP #360101		03/01/2014	SCHEDULED REDEMPTION		25	25	25	24		1		1		25				1	04/01/2020	1
313401-Z8-7	FED HOME LOAN MTG CORP #360119		03/01/2014	SCHEDULED REDEMPTION		29	29	33	32		(3)		(3)		29				1	08/01/2020	1
31347X-WZ-3	FED HOME LOAN MTG CORP #539664		03/01/2014	SCHEDULED REDEMPTION		12	12	14	14		(2)		(2)		12					09/01/2019	1
31353W-4K-0	FED HOME LOAN MTG CORP #541726		03/01/2014	SCHEDULED REDEMPTION		4	4	5	4						4					11/01/2019	1
31353G-PF-3	FED HOME LOAN MTG CORP #884022		03/01/2014	SCHEDULED REDEMPTION		1,172	1,172	1,257	1,172						1,172				30	06/01/2019	1
31335H-2K-8	FED HOME LOAN MTG CORP #C90778		03/01/2014	SCHEDULED REDEMPTION		48,579	48,579	51,585	51,932		(3,353)		(3,353)		48,579				472	11/01/2023	1
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291		03/01/2014	SCHEDULED REDEMPTION		4,468	4,468	4,743	4,809		(341)		(341)		4,468				46	09/01/2023	1
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS		03/01/2014	SCHEDULED REDEMPTION		40,537	40,537	36,722	38,410		2,127		2,127		40,537				685	06/15/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS		03/01/2014	SCHEDULED REDEMPTION		87,414	87,414	81,306	84,130		3,284		3,284		87,414				1,458	06/15/2022	1
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS		03/01/2014	SCHEDULED REDEMPTION		68,465	68,465	61,991	64,903		3,562		3,562		68,465				1,215	09/15/2022	1
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS		03/01/2014	SCHEDULED REDEMPTION		42,709	42,709	37,024	39,395		3,314		3,314		42,709				708	04/15/2024	1
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		03/01/2014	SCHEDULED REDEMPTION		62	62	66	66		(3)		(3)		62				1	04/01/2020	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		03/01/2014	SCHEDULED REDEMPTION		204	204	216	217		(13)		(13)		204				4	04/01/2021	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		03/01/2014	SCHEDULED REDEMPTION		2,823	2,823	2,735	2,757		66		66		2,823				23	06/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		03/01/2014	SCHEDULED REDEMPTION		1,681	1,681	1,665	1,670		11		11		1,681				18	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		03/01/2014	SCHEDULED REDEMPTION		1,388	1,388	1,344	1,354		34		34		1,388				14	03/01/2035	1
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		03/01/2014	SCHEDULED REDEMPTION		600	600	578	593		7		7		600				5	01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		03/01/2014	SCHEDULED REDEMPTION		5,368	5,368	5,178	5,290		78		78		5,368				50	03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		03/01/2014	SCHEDULED REDEMPTION		168	168	163	166		2		2		168				1	05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		03/01/2014	SCHEDULED REDEMPTION		3,210	3,210	3,103	3,168		43		43		3,210				31	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		03/01/2014	SCHEDULED REDEMPTION		1,117	1,117	1,078	1,102		15		15		1,117				10	05/01/2019	1
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		03/01/2014	SCHEDULED REDEMPTION		9,293	9,293	8,968	9,167		125		125		9,293				76	06/01/2019	1
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005		03/01/2014	SCHEDULED REDEMPTION		62	62	69	67		(6)		(6)		62				1	08/01/2021	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		03/01/2014	SCHEDULED REDEMPTION		732	732	884	759		(28)		(28)		732				16	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		03/01/2014	SCHEDULED REDEMPTION		140	140	148	149		(9)		(9)		140				3	12/01/2021	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		03/01/2014	SCHEDULED REDEMPTION		324	324	337	357		(33)		(33)		324				6	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		03/01/2014	SCHEDULED REDEMPTION		210	210	216	224		(14)		(14)		210				3	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		03/01/2014	SCHEDULED REDEMPTION		46	46	48	51		(5)		(5)		46				1	12/01/2030	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		03/01/2014	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					10/01/2031	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		03/01/2014	SCHEDULED REDEMPTION		396	396	408	423		(27)		(27)		396				5	02/01/2032	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		03/01/2014	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16					10/01/2029	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		03/01/2014	SCHEDULED REDEMPTION		139	139	144	153		(14)		(14)		139				3	04/01/2030	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		03/01/2014	SCHEDULED REDEMPTION		1,760	1,760	1,835	1,947		(187)		(187)		1,760				27	07/01/2030	1
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357		03/01/2014	SCHEDULED REDEMPTION		126	126	132	144		(17)		(17)		126				3	01/01/2031	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		03/01/2014	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	03/01/2025	1
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391		03/01/2014	SCHEDULED REDEMPTION		756	756	856	859		(103)		(103)		756				13	03/01/2026	1
3128FB-TC-9	FED HOME LOAN MTG CORP GOLD #D70547		03/01/2014	SCHEDULED REDEMPTION		443	443	497	506		(63)		(63)		443				6	04/01/2026	1
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		03/01/2014	SCHEDULED REDEMPTION		102	102	106	104		(1)		(1)		102				2	09/01/2015	1
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		03/01/2014	SCHEDULED REDEMPTION		1,315	1,315	1,361	1,333		(18)		(18)		1,315				24	11/01/2015	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		03/01/2014	SCHEDULED REDEMPTION		2,592	2,592	2,683	2,632		(40)		(40)		2,592				39	01/01/2016	1
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		03/01/2014	SCHEDULED REDEMPTION		1,940	1,940	1,871	1,915		24		24		1,940				17	04/01/2018	1
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436		03/01/2014	SCHEDULED REDEMPTION		3,396	3,396	3,304	3,390		6		6		3,396				49	06/01/2014	1
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487		03/01/2014	SCHEDULED REDEMPTION		272	272	265	272						272				4	06/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		03/01/2014	SCHEDULED REDEMPTION		1,518	1,518	1,571	1,542		(24)		(24)		1,518				27	02/01/2016	1
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474		03/01/2014	SCHEDULED REDEMPTION		50	50	52	53		(3)		(3)		50				1	04/01/2025	1
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506		03/01/2014	SCHEDULED REDEMPTION		2,855	2,855	3,102	3,025		(170)		(170)		2,855				60	12/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31283H-AV-7	FED HOME LOAN MTG CORP GOLD #G00920		03/01/2014	SCHEDULED REDEMPTION		586	586	563	418		168		168		586				9	05/01/2028	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		03/01/2014	SCHEDULED REDEMPTION		1,185	1,185	1,220	1,265		(80)		(80)		1,185				19	12/01/2029	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		03/01/2014	SCHEDULED REDEMPTION		27	27	28	29		(2)		(2)		27					11/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		03/01/2014	SCHEDULED REDEMPTION		556	556	570	598		(42)		(42)		556				10	01/01/2031	1
3128M6-VB-1	FED HOME LOAN MTG CORP GOLD #G04810		03/01/2014	SCHEDULED REDEMPTION		19,555	19,555	20,117	20,368		(813)		(813)		19,555				230	10/01/2038	1
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		03/01/2014	SCHEDULED REDEMPTION		70,955	70,955	72,992	73,724		(2,769)		(2,769)		70,955				770	08/01/2038	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		03/01/2014	SCHEDULED REDEMPTION		9,469	9,469	9,382	9,405		63		63		9,469				103	08/01/2035	1
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		03/01/2014	SCHEDULED REDEMPTION		16,432	16,432	16,904	17,074		(642)		(642)		16,432				171	03/01/2038	1
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		03/01/2014	SCHEDULED REDEMPTION		9,830	9,830	8,830	9,806		24		24		9,830				72	06/01/2014	1
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		03/01/2014	SCHEDULED REDEMPTION		74,041	74,041	76,688	77,002		(2,961)		(2,961)		74,041				822	09/01/2022	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		03/01/2014	SCHEDULED REDEMPTION		30,575	30,575	31,668	31,828		(1,252)		(1,252)		30,575				322	04/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		03/01/2014	SCHEDULED REDEMPTION		135,462	135,462	140,304	141,464		(6,002)		(6,002)		135,462				1,492	12/01/2023	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		03/01/2014	SCHEDULED REDEMPTION		175,144	175,144	181,404	182,849		(7,705)		(7,705)		175,144				1,925	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		03/01/2014	SCHEDULED REDEMPTION		85,234	85,234	88,281	89,312		(4,078)		(4,078)		85,234				956	01/01/2024	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		03/01/2014	SCHEDULED REDEMPTION		85,639	85,639	88,700	90,013		(4,375)		(4,375)		85,639				892	04/01/2024	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		03/01/2014	SCHEDULED REDEMPTION		18,939	18,939	19,616	19,703		(764)		(764)		18,939				212	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		03/01/2014	SCHEDULED REDEMPTION		27,221	27,221	28,193	28,352		(1,131)		(1,131)		27,221				309	02/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		03/01/2014	SCHEDULED REDEMPTION		25,053	25,053	25,949	26,030		(977)		(977)		25,053				263	06/01/2023	1
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		03/01/2014	SCHEDULED REDEMPTION		13,340	13,340	13,817	13,808		(468)		(468)		13,340				148	05/01/2024	1
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585		03/01/2014	SCHEDULED REDEMPTION		13,671	13,671	14,160	13,864		(192)		(192)		13,671				152	04/01/2017	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		03/01/2014	SCHEDULED REDEMPTION		24,210	24,210	25,075	25,074		(864)		(864)		24,210				279	04/01/2023	1
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		03/01/2014	SCHEDULED REDEMPTION		29,245	29,245	30,291	30,432		(1,187)		(1,187)		29,245				351	04/01/2024	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		03/01/2014	SCHEDULED REDEMPTION		3,121	3,121	3,192	3,171		(51)		(51)		3,121				52	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2014	SCHEDULED REDEMPTION		3,920	3,920	3,856	3,885		35		35		3,920				52	08/01/2028	1
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		03/01/2014	SCHEDULED REDEMPTION		1,088	1,088	1,070	1,080		8		8		1,088				14	08/01/2028	1
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		03/01/2014	SCHEDULED REDEMPTION		550	550	550	550						550				8	11/01/2028	1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		03/01/2014	SCHEDULED REDEMPTION		1,575	1,575	1,577	1,576		(1)		(1)		1,575				23	03/01/2029	1
31283Y-F4-5	FED HOME LOAN MTG CORP GOLD #P20288		03/01/2014	SCHEDULED REDEMPTION		922	922	890	894		29		29		922				13	09/01/2029	1
31361D-QN-2	FED NATL MTG ASSOC #028361		03/01/2014	SCHEDULED REDEMPTION		8	8	8	8						8					06/01/2016	1
313610-JH-1	FED NATL MTG ASSOC #046164		03/01/2014	SCHEDULED REDEMPTION		7	7	6	6		1		1		7					05/01/2017	1
313614-Y3-7	FED NATL MTG ASSOC #050230		03/01/2014	SCHEDULED REDEMPTION		30	30	29	30						30				1	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		03/01/2014	SCHEDULED REDEMPTION		600	600	659	663		(63)		(63)		600				12	07/01/2022	1
31362T-BW-2	FED NATL MTG ASSOC #070253		03/01/2014	SCHEDULED REDEMPTION		11	11	11	11						11					02/01/2017	1
313628-FD-6	FED NATL MTG ASSOC #081164		03/01/2014	SCHEDULED REDEMPTION		111	111	107	109		1		1		111				2	09/01/2019	1
313628-FE-4	FED NATL MTG ASSOC #081165		03/01/2014	SCHEDULED REDEMPTION		314	314	304	301		13		13		314				6	09/01/2019	1
31363W-JA-4	FED NATL MTG ASSOC #100256		03/01/2014	SCHEDULED REDEMPTION		20,873	20,873	22,000	21,701		(828)		(828)		20,873				417	10/15/2021	1
31364M-ZM-1	FED NATL MTG ASSOC #111548		03/01/2014	SCHEDULED REDEMPTION		237	237	241	238						237				5	12/01/2018	1
31371G-YG-9	FED NATL MTG ASSOC #251911		03/01/2014	SCHEDULED REDEMPTION		1,223	1,223	1,184	1,191		32		32		1,223				16	08/01/2018	1
31371G-4F-4	FED NATL MTG ASSOC #252022		03/01/2014	SCHEDULED REDEMPTION		561	561	543	543		17		17		561				8	10/01/2018	1
31371H-CE-6	FED NATL MTG ASSOC #252169		03/01/2014	SCHEDULED REDEMPTION		1,365	1,365	1,322	1,328		38		38		1,365				18	12/01/2018	1
31371H-DS-4	FED NATL MTG ASSOC #252213		01/01/2014	MATURED		1	1	1	1						1					01/01/2014	1
31371H-QT-8	FED NATL MTG ASSOC #252566		03/01/2014	SCHEDULED REDEMPTION		21	21	21	21						21					07/01/2014	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		03/01/2014	SCHEDULED REDEMPTION		977	977	946	950		27		27		977				13	06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		03/01/2014	SCHEDULED REDEMPTION		1,580	1,580	1,530	1,532		49		49		1,580				22	07/01/2019	1
31371H-2C-1	FED NATL MTG ASSOC #252871		03/01/2014	SCHEDULED REDEMPTION		659	659	664	660		(1)		(1)		659				11	11/01/2014	1
31371J-JD-7	FED NATL MTG ASSOC #253260		03/01/2014	SCHEDULED REDEMPTION		4,110	4,110	4,151	4,118		(9)		(9)		4,110				76	04/01/2015	1
31371J-L5-1	FED NATL MTG ASSOC #253348		03/01/2014	SCHEDULED REDEMPTION		46	46	48	51		(6)		(6)		46				1	06/01/2030	1
31371J-Q2-3	FED NATL MTG ASSOC #253473		03/01/2014	SCHEDULED REDEMPTION		209	209	213	211		(2)		(2)		209				3	10/01/2015	1
31371J-R5-5	FED NATL MTG ASSOC #253508		03/01/2014	SCHEDULED REDEMPTION		22	22	22	22						22					11/01/2015	1
31371J-SE-5	FED NATL MTG ASSOC #253517		03/01/2014	SCHEDULED REDEMPTION		61	61	64	69		(8)		(8)		61				1	11/01/2030	1
31371J-UE-2	FED NATL MTG ASSOC #253581		03/01/2014	SCHEDULED REDEMPTION		526	526	535	530		(4)		(4)		526				8	01/01/2016	1
31371J-WA-8	FED NATL MTG ASSOC #253641		03/01/2014	SCHEDULED REDEMPTION		23	23	25	27		(3)		(3)		23					01/01/2031	1
31371J-W4-2	FED NATL MTG ASSOC #253667		03/01/2014	SCHEDULED REDEMPTION		830	830	846	836		(7)		(7)		830				15	02/01/2016	1
31371J-3E-2	FED NATL MTG ASSOC #253797		03/01/2014	SCHEDULED REDEMPTION		304	304	315	307		(3)		(3)		304				4	05/01/2016	1
31371J-3J-1	FED NATL MTG ASSOC #253801		03/01/2014	SCHEDULED REDEMPTION		831	831	804	793		37		37		831				11	05/01/2021	1
31371J-5B-6	FED NATL MTG ASSOC #253842		03/01/2014	SCHEDULED REDEMPTION		2,626	2,626	2,663	2,710		(84)		(84)		2,626				39	06/01/2031	1
31371J-5G-5	FED NATL MTG ASSOC #253847		03/01/2014	SCHEDULED REDEMPTION		682	682	660	655		27		27		682				9	05/01/2021	1
31371J-6Q-2	FED NATL MTG ASSOC #253879		03/01/2014	SCHEDULED REDEMPTION		269	269	283	273		(3)		(3)		269				4	07/01/2016	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)
31371J-6W-9	FED NATL MTG ASSOC #253885		03/01/2014	SCHEDULED REDEMPTION		201	201	195	193		8		8		201				3	07/01/2021	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		03/01/2014	SCHEDULED REDEMPTION		842	842	815	808		33		33		842				11	10/01/2021	1
31371K-F2-2	FED NATL MTG ASSOC #254085		03/01/2014	SCHEDULED REDEMPTION		2,152	2,152	2,083	2,069		83		83		2,152				30	11/01/2021	1
31371K-F6-3	FED NATL MTG ASSOC #254089		03/01/2014	SCHEDULED REDEMPTION		2,567	2,567	2,695	2,614		(47)		(47)		2,567				35	12/01/2016	1
31371K-GV-7	FED NATL MTG ASSOC #254112		03/01/2014	SCHEDULED REDEMPTION		41	41	44	45		(3)		(3)		41				1	11/01/2031	1
31371K-HS-3	FED NATL MTG ASSOC #254141		03/01/2014	SCHEDULED REDEMPTION		13,370	13,370	14,035	13,596		(226)		(226)		13,370				180	01/01/2017	1
31371K-KE-0	FED NATL MTG ASSOC #254193		03/01/2014	SCHEDULED REDEMPTION		1,067	1,067	1,033	1,027		40		40		1,067				14	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		03/01/2014	SCHEDULED REDEMPTION		1,808	1,808	1,751	1,743		66		66		1,808				23	03/01/2022	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		03/01/2014	SCHEDULED REDEMPTION		1,531	1,531	1,482	1,473		57		57		1,531				21	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		03/01/2014	SCHEDULED REDEMPTION		1,444	1,444	1,398	1,390		53		53		1,444				19	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		03/01/2014	SCHEDULED REDEMPTION		2,187	2,187	2,118	2,100		87		87		2,187				30	09/01/2022	1
31371K-UA-7	FED NATL MTG ASSOC #254477		03/01/2014	SCHEDULED REDEMPTION		1,599	1,599	1,588	1,588		11		11		1,599				19	10/01/2032	1
31371K-WD-9	FED NATL MTG ASSOC #254544		03/01/2014	SCHEDULED REDEMPTION		2,497	2,497	2,417	2,402		94		94		2,497				33	11/01/2022	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		03/01/2014	SCHEDULED REDEMPTION		4,755	4,755	4,717	4,720		34		34		4,755				56	03/01/2033	1
31371M-AA-5	FED NATL MTG ASSOC #255701		03/01/2014	SCHEDULED REDEMPTION		317,980	317,980	341,033	343,762		(25,782)		(25,782)		317,980				3,471	04/01/2025	1
31371M-PC-5	FED NATL MTG ASSOC #256119		03/01/2014	SCHEDULED REDEMPTION		20	20	20	20						20					02/01/2036	1
31371M-ZA-8	FED NATL MTG ASSOC #256437		03/01/2014	SCHEDULED REDEMPTION		10,819	10,819	10,916	10,926		(106)		(106)		10,819				150	10/01/2036	1
31371M-2J-5	FED NATL MTG ASSOC #256477		03/01/2014	SCHEDULED REDEMPTION		36,844	36,844	37,181	37,199		(355)		(355)		36,844				537	11/01/2036	1
31371N-U9-4	FED NATL MTG ASSOC #257208		03/01/2014	SCHEDULED REDEMPTION		10,475	10,475	10,746	10,760		(286)		(286)		10,475				95	05/01/2023	1
31371Q-N7-9	FED NATL MTG ASSOC #258814		03/01/2014	SCHEDULED REDEMPTION		558	558	572	571		(13)		(13)		558				8	08/01/2036	1
31372P-V2-2	FED NATL MTG ASSOC #278833		03/01/2014	SCHEDULED REDEMPTION		276	276	281	279		(3)		(3)		276				5	12/01/2024	1
31372P-V3-0	FED NATL MTG ASSOC #278834		03/01/2014	SCHEDULED REDEMPTION		339	339	346	349		(10)		(10)		339				6	12/01/2024	1
31374F-WG-0	FED NATL MTG ASSOC #313047		03/01/2014	SCHEDULED REDEMPTION		89	89	94	96		(7)		(7)		89				2	12/01/2025	1
31374T-2M-0	FED NATL MTG ASSOC #323980		03/01/2014	SCHEDULED REDEMPTION		379	379	397	379						379				3	04/01/2014	1
31376J-VL-0	FED NATL MTG ASSOC #357119		03/01/2014	SCHEDULED REDEMPTION		4,750	4,750	4,986	4,824		(74)		(74)		4,750				63	05/01/2016	1
31376K-FE-1	FED NATL MTG ASSOC #357565		03/01/2014	SCHEDULED REDEMPTION		9,592	9,592	9,944	9,796		(204)		(204)		9,592				107	04/01/2019	1
31380H-SX-6	FED NATL MTG ASSOC #440734		03/01/2014	SCHEDULED REDEMPTION		977	977	945	945		31		31		977				13	12/01/2018	1
31380Y-7J-3	FED NATL MTG ASSOC #454597		02/01/2014	Various		102	102	95	102						102				1	02/01/2014	1
31381A-ZL-8	FED NATL MTG ASSOC #455347		02/01/2014	SCHEDULED REDEMPTION		331	331	348	332						331				2	03/01/2014	1
31381D-HW-8	FED NATL MTG ASSOC #457545		03/01/2014	SCHEDULED REDEMPTION		610	610	623	616		(6)		(6)		610				10	08/01/2018	1
31382T-FW-4	FED NATL MTG ASSOC #491681		02/01/2014	SCHEDULED REDEMPTION		221	221	207	221						221				2	03/01/2014	1
31383B-AB-3	FED NATL MTG ASSOC #497802		03/01/2014	SCHEDULED REDEMPTION		50	50	50	50						50				1	07/01/2014	1
31383B-5Z-6	FED NATL MTG ASSOC #498664		03/01/2014	SCHEDULED REDEMPTION		74	74	73	74						74				1	05/01/2014	1
31383C-DA-0	FED NATL MTG ASSOC #498797		03/01/2014	SCHEDULED REDEMPTION		175	175	174	175						175				2	07/01/2014	1
31383J-TM-2	FED NATL MTG ASSOC #504656		03/01/2014	SCHEDULED REDEMPTION		417	417	414	417						417				6	08/01/2014	1
31383K-AP-2	FED NATL MTG ASSOC #505014		03/01/2014	SCHEDULED REDEMPTION		1,626	1,626	1,612	1,624		1		1		1,626				22	08/01/2014	1
31383L-2Q-7	FED NATL MTG ASSOC #506683		03/01/2014	SCHEDULED REDEMPTION		46	46	46	46						46				1	07/01/2014	1
31383N-ZH-7	FED NATL MTG ASSOC #508444		03/01/2014	SCHEDULED REDEMPTION		65	65	64	65						65				1	08/01/2014	1
31383S-SM-3	FED NATL MTG ASSOC #511824		03/01/2014	SCHEDULED REDEMPTION		173	173	179	175		(2)		(2)		173				2	07/01/2016	1
31383S-Z3-7	FED NATL MTG ASSOC #512062		03/01/2014	SCHEDULED REDEMPTION		783	783	790	784		(1)		(1)		783				14	11/01/2014	1
31384F-FX-0	FED NATL MTG ASSOC #522282		03/01/2014	SCHEDULED REDEMPTION		46	46	47	47						46				1	12/01/2014	1
31384L-QJ-6	FED NATL MTG ASSOC #527057		03/01/2014	SCHEDULED REDEMPTION		423	423	427	424		(1)		(1)		423				8	04/01/2015	1
31384L-XX-7	FED NATL MTG ASSOC #527294		03/01/2014	SCHEDULED REDEMPTION		45	45	45	45						45				1	10/01/2014	1
31384Q-FU-2	FED NATL MTG ASSOC #530379		03/01/2014	SCHEDULED REDEMPTION		8	8	8	8						8					03/01/2015	1
31384R-KE-0	FED NATL MTG ASSOC #531393		03/01/2014	SCHEDULED REDEMPTION		664	664	681	670		(7)		(7)		664				10	05/01/2015	1
31384R-TH-4	FED NATL MTG ASSOC #531652		03/01/2014	SCHEDULED REDEMPTION		27	27	27	27						27					03/01/2015	1
31384S-WZ-8	FED NATL MTG ASSOC #532664		03/01/2014	SCHEDULED REDEMPTION		26	26	26	26						26					07/01/2015	1
31384T-SC-2	FED NATL MTG ASSOC #533415		03/01/2014	SCHEDULED REDEMPTION		31	31	32	31						31				1	04/01/2015	1
31384T-YV-3	FED NATL MTG ASSOC #533624		02/01/2014	SCHEDULED REDEMPTION		295	295	300	295						295				2	04/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		03/01/2014	SCHEDULED REDEMPTION		125	125	126	125						125				2	07/01/2015	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		03/01/2014	SCHEDULED REDEMPTION		51	51	54	57		(6)		(6)		51				1	04/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		03/01/2014	SCHEDULED REDEMPTION		133	133	140	145		(12)		(12)		133				2	07/01/2030	1
31384V-Z2-1	FED NATL MTG ASSOC #535461		03/01/2014	SCHEDULED REDEMPTION		119	119	121	120		(1)		(1)		119				2	07/01/2015	1
31384V-5P-3	FED NATL MTG ASSOC #535554		03/01/2014	SCHEDULED REDEMPTION		7,051	7,051	7,174	7,093		(41)		(41)		7,051				113	10/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		03/01/2014	SCHEDULED REDEMPTION		298	298	306	302		(4)		(4)		298				5	12/01/2015	1
31384W-G2-0	FED NATL MTG ASSOC #535817		03/01/2014	SCHEDULED REDEMPTION		308	308	312	318		(10)		(10)		308				5	04/01/2031	1
31384W-G9-5	FED NATL MTG ASSOC #535824		03/01/2014	SCHEDULED REDEMPTION		1,332	1,332	1,351	1,386		(54)		(54)		1,332				21	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		03/01/2014	SCHEDULED REDEMPTION		2,097	2,097	2,131	2,114		(16)		(16)		2,097				31	04/01/2016	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384W-LN-8	FED NATL MTG ASSOC #535933		03/01/2014	SCHEDULED REDEMPTION		330	330	374	379		(48)		(48)		330				5	05/01/2031	1
31384W-2H-2	FED NATL MTG ASSOC #536376		03/01/2014	SCHEDULED REDEMPTION		25	25	26	25						25					04/01/2015	1
31384X-5D-6	FED NATL MTG ASSOC #537344		03/01/2014	SCHEDULED REDEMPTION		189	189	191	189		(1)		(1)		189				3	06/01/2015	1
31385C-ZR-7	FED NATL MTG ASSOC #540852		03/01/2014	SCHEDULED REDEMPTION		16,808	16,808	17,645	17,036		(228)		(228)		16,808				241	04/01/2016	1
31385C-Z5-5	FED NATL MTG ASSOC #540864		03/01/2014	SCHEDULED REDEMPTION		342	342	359	347		(5)		(5)		342				5	06/01/2016	1
31385D-LG-4	FED NATL MTG ASSOC #541327		03/01/2014	SCHEDULED REDEMPTION		1,326	1,326	1,352	1,335		(9)		(9)		1,326				22	05/01/2015	1
31385D-4U-2	FED NATL MTG ASSOC #541835		02/01/2014	SCHEDULED REDEMPTION		3,412	3,412	3,478	3,437		(24)		(24)		3,412				41	06/01/2015	1
31385F-LV-6	FED NATL MTG ASSOC #543140		03/01/2014	SCHEDULED REDEMPTION		42	42	45	48		(6)		(6)		42				1	06/01/2030	1
31385H-Z7-0	FED NATL MTG ASSOC #545366		03/01/2014	SCHEDULED REDEMPTION		761	761	792	774		(13)		(13)		761				11	12/01/2016	1
31385J-D4-7	FED NATL MTG ASSOC #545623		03/01/2014	SCHEDULED REDEMPTION		8,936	8,936	9,354	9,104		(168)		(168)		8,936				118	05/01/2017	1
31385J-LM-8	FED NATL MTG ASSOC #545832		03/01/2014	SCHEDULED REDEMPTION		214	214	225	218		(4)		(4)		214				3	08/01/2017	1
31385K-NE-1	FED NATL MTG ASSOC #546789		03/01/2014	SCHEDULED REDEMPTION		792	792	804	794		(3)		(3)		792				9	03/01/2016	1
31385K-NL-5	FED NATL MTG ASSOC #546795		03/01/2014	SCHEDULED REDEMPTION		181	181	184	182		(1)		(1)		181				3	03/01/2016	1
31385K-QT-5	FED NATL MTG ASSOC #546866		03/01/2014	SCHEDULED REDEMPTION		150	150	154	151		(1)		(1)		150				2	08/01/2015	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		03/01/2014	SCHEDULED REDEMPTION		20	20	21	21						20					11/01/2015	1
31385K-3H-6	FED NATL MTG ASSOC #547200		03/01/2014	SCHEDULED REDEMPTION		682	682	695	687		(5)		(5)		682				11	08/01/2015	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		03/01/2014	SCHEDULED REDEMPTION		62	62	65	69		(7)		(7)		62				1	06/01/2030	1
31385R-BF-6	FED NATL MTG ASSOC #550038		03/01/2014	SCHEDULED REDEMPTION		555	555	566	560		(4)		(4)		555				9	10/01/2015	1
31385R-3Y-4	FED NATL MTG ASSOC #550815		03/01/2014	SCHEDULED REDEMPTION		624	624	635	630		(6)		(6)		624				10	12/01/2015	1
31385R-6B-1	FED NATL MTG ASSOC #550866		03/01/2014	SCHEDULED REDEMPTION		59	59	60	59		(1)		(1)		59				1	10/01/2015	1
31385W-SX-8	FED NATL MTG ASSOC #555034		03/01/2014	SCHEDULED REDEMPTION		20,309	20,309	21,320	20,627		(317)		(317)		20,309				273	09/01/2017	1
31385W-W7-0	FED NATL MTG ASSOC #555170		03/01/2014	SCHEDULED REDEMPTION		11,909	11,909	12,496	12,125		(216)		(216)		11,909				160	11/01/2017	1
31385W-XM-6	FED NATL MTG ASSOC #555184		03/01/2014	SCHEDULED REDEMPTION		13,598	13,598	14,274	13,814		(216)		(216)		13,598				179	04/01/2017	1
31385W-Y3-7	FED NATL MTG ASSOC #555230		03/01/2014	SCHEDULED REDEMPTION		2,897	2,897	3,042	2,953		(56)		(56)		2,897				39	11/01/2017	1
31385X-BG-1	FED NATL MTG ASSOC #555439		03/01/2014	SCHEDULED REDEMPTION		647	647	673	659		(12)		(12)		647				8	03/01/2018	1
31385X-BX-4	FED NATL MTG ASSOC #555454		03/01/2014	SCHEDULED REDEMPTION		2,471	2,471	2,594	2,506		(35)		(35)		2,471				32	03/01/2018	1
31385X-5W-3	FED NATL MTG ASSOC #556261		03/01/2014	SCHEDULED REDEMPTION		25	25	24	25						25					12/01/2015	1
31385X-6P-7	FED NATL MTG ASSOC #556278		03/01/2014	SCHEDULED REDEMPTION		801	801	815	806		(5)		(5)		801				12	03/01/2016	1
31386A-4N-3	FED NATL MTG ASSOC #558029		02/01/2014	SCHEDULED REDEMPTION		36	36	37	37						36					10/01/2015	1
31386B-5L-4	FED NATL MTG ASSOC #558951		03/01/2014	SCHEDULED REDEMPTION		430	430	441	434		(5)		(5)		430				7	01/01/2016	1
31386C-R9-5	FED NATL MTG ASSOC #559512		03/01/2014	SCHEDULED REDEMPTION		2,274	2,274	2,318	2,294		(20)		(20)		2,274				38	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		03/01/2014	SCHEDULED REDEMPTION		2,852	2,852	2,907	2,871		(19)		(19)		2,852				48	12/01/2015	1
31386D-RG-7	FED NATL MTG ASSOC #560387		03/01/2014	SCHEDULED REDEMPTION		783	783	803	794		(11)		(11)		783				12	01/01/2016	1
31386E-SS-8	FED NATL MTG ASSOC #561329		03/01/2014	SCHEDULED REDEMPTION		17	17	18	18						17					12/01/2015	1
31386E-XY-9	FED NATL MTG ASSOC #561495		03/01/2014	SCHEDULED REDEMPTION		1,236	1,236	1,260	1,245		(8)		(8)		1,236				21	02/01/2016	1
31386F-CE-3	FED NATL MTG ASSOC #561769		03/01/2014	SCHEDULED REDEMPTION		143	143	146	144		(1)		(1)		143				2	12/01/2015	1
31386H-MX-6	FED NATL MTG ASSOC #563874		03/01/2014	SCHEDULED REDEMPTION		1,160	1,160	1,190	1,172		(12)		(12)		1,160				18	12/01/2015	1
31386H-QG-9	FED NATL MTG ASSOC #563955		03/01/2014	SCHEDULED REDEMPTION		106	106	108	107		(1)		(1)		106				2	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		03/01/2014	SCHEDULED REDEMPTION		147	147	150	149		(2)		(2)		147				2	01/01/2016	1
31386L-WM-0	FED NATL MTG ASSOC #566852		03/01/2014	SCHEDULED REDEMPTION		4,491	4,491	4,562	4,511		(20)		(20)		4,491				40	09/01/2016	1
31386M-GR-5	FED NATL MTG ASSOC #567308		03/01/2014	SCHEDULED REDEMPTION		2,574	2,574	2,553	2,566		8		8		2,574				34	01/01/2016	1
31386P-CX-9	FED NATL MTG ASSOC #568986		03/01/2014	SCHEDULED REDEMPTION		3,118	3,118	3,178	3,134		(17)		(17)		3,118				52	02/01/2016	1
31386P-L6-8	FED NATL MTG ASSOC #569249		03/01/2014	SCHEDULED REDEMPTION		3,922	3,922	3,985	3,945		(23)		(23)		3,922				57	10/01/2016	1
31386P-NR-0	FED NATL MTG ASSOC #569300		03/01/2014	SCHEDULED REDEMPTION		73	73	76	75		(2)		(2)		73				1	06/01/2016	1
31386P-WU-3	FED NATL MTG ASSOC #569559		03/01/2014	SCHEDULED REDEMPTION		1,620	1,620	1,648	1,629		(8)		(8)		1,620				25	03/01/2016	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		03/01/2014	SCHEDULED REDEMPTION		212	212	216	215		(2)		(2)		212				3	02/01/2016	1
31386Q-XU-0	FED NATL MTG ASSOC #570491		03/01/2014	SCHEDULED REDEMPTION		160	160	164	162		(2)		(2)		160				3	01/01/2016	1
31386S-EE-3	FED NATL MTG ASSOC #571733		03/01/2014	SCHEDULED REDEMPTION		92	92	91	92						92				1	02/01/2016	1
31386S-PD-3	FED NATL MTG ASSOC #572020		03/01/2014	SCHEDULED REDEMPTION		435	435	432	434		2		2		435				6	04/01/2016	1
31386T-GZ-2	FED NATL MTG ASSOC #572716		03/01/2014	SCHEDULED REDEMPTION		2,636	2,636	2,682	2,658		(21)		(21)		2,636				41	02/01/2016	1
31386T-HB-4	FED NATL MTG ASSOC #572726		03/01/2014	SCHEDULED REDEMPTION		284	284	289	285		(1)		(1)		284				4	03/01/2016	1
31386T-PE-9	FED NATL MTG ASSOC #572921		03/01/2014	SCHEDULED REDEMPTION		305	305	313	309		(4)		(4)		305				5	04/01/2016	1
31386T-3L-7	FED NATL MTG ASSOC #573303		03/01/2014	SCHEDULED REDEMPTION		308	308	314	312		(4)		(4)		308				5	03/01/2016	1
31386U-U3-4	FED NATL MTG ASSOC #574002		03/01/2014	SCHEDULED REDEMPTION		140	140	139	139						140				2	04/01/2016	1
31386U-VR-0	FED NATL MTG ASSOC #574024		03/01/2014	SCHEDULED REDEMPTION		225	225	236	229		(4)		(4)		225				3	05/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		03/01/2014	SCHEDULED REDEMPTION		1,539	1,539	1,571	1,552		(14)		(14)		1,539				24	03/01/2016	1
31386X-JK-3	FED NATL MTG ASSOC #576366		03/01/2014	SCHEDULED REDEMPTION		2,014	2,014	2,066	2,034		(20)		(20)		2,014				31	07/01/2016	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		03/01/2014	SCHEDULED REDEMPTION		1,681	1,681	1,627	1,617		64		64		1,681				22	04/01/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31387C-QS-3	FED NATL MTG ASSOC #580165		03/01/2014	SCHEDULED REDEMPTION		2,935	2,935	3,033	2,971		(36)		(36)		2,935				36	09/01/2016	1
31387D-MB-2	FED NATL MTG ASSOC #580954		03/01/2014	SCHEDULED REDEMPTION		567	567	595	574		(7)		(7)		567				8	05/01/2016	1
31387E-MA-2	FED NATL MTG ASSOC #581853		03/01/2014	SCHEDULED REDEMPTION		7,598	7,598	7,976	7,721		(123)		(123)		7,598				101	07/01/2016	1
31387E-RH-2	FED NATL MTG ASSOC #581988		03/01/2014	SCHEDULED REDEMPTION		325	325	338	341		(16)		(16)		325				6	07/01/2030	1
31387F-WT-7	FED NATL MTG ASSOC #583058		03/01/2014	SCHEDULED REDEMPTION		39	39	39	39						39				1	05/01/2016	1
31387J-FK-7	FED NATL MTG ASSOC #585270		03/01/2014	SCHEDULED REDEMPTION		660	660	670	667		(7)		(7)		660				10	07/01/2016	1
31387K-AW-3	FED NATL MTG ASSOC #586021		03/01/2014	SCHEDULED REDEMPTION		961	961	976	969		(8)		(8)		961				14	07/01/2016	1
31387N-ZS-9	FED NATL MTG ASSOC #589453		03/01/2014	SCHEDULED REDEMPTION		378	378	379	379		(1)		(1)		378				5	07/01/2031	1
31387Q-G6-1	FED NATL MTG ASSOC #590721		03/01/2014	SCHEDULED REDEMPTION		1,850	1,850	1,880	1,863		(13)		(13)		1,850				21	07/01/2016	1
31387Q-UQ-1	FED NATL MTG ASSOC #591091		03/01/2014	SCHEDULED REDEMPTION		374	374	379	386		(12)		(12)		374				6	08/01/2031	1
31387S-AE-6	FED NATL MTG ASSOC #592305		03/01/2014	SCHEDULED REDEMPTION		184	184	178	174		9		9		184				2	06/01/2021	1
31387S-NZ-5	FED NATL MTG ASSOC #592708		03/01/2014	SCHEDULED REDEMPTION		799	799	800	801		(2)		(2)		799				12	08/01/2031	1
31387T-XD-1	FED NATL MTG ASSOC #593876		03/01/2014	SCHEDULED REDEMPTION		70	70	72	70		(1)		(1)		70				1	07/01/2016	1
31387V-EF-2	FED NATL MTG ASSOC #595134		03/01/2014	SCHEDULED REDEMPTION		522	522	531	526		(4)		(4)		522				8	07/01/2016	1
31387V-4K-2	FED NATL MTG ASSOC #595826		03/01/2014	SCHEDULED REDEMPTION		482	482	489	485		(4)		(4)		482				7	09/01/2016	1
31387W-LA-3	FED NATL MTG ASSOC #596221		03/01/2014	SCHEDULED REDEMPTION		783	783	795	789		(6)		(6)		783				11	08/01/2016	1
31387W-VB-0	FED NATL MTG ASSOC #596510		03/01/2014	SCHEDULED REDEMPTION		382	382	388	385		(3)		(3)		382				6	09/01/2016	1
31387X-UC-7	FED NATL MTG ASSOC #597379		03/01/2014	SCHEDULED REDEMPTION		328	328	344	332		(4)		(4)		328				4	09/01/2016	1
31387Y-YG-2	FED NATL MTG ASSOC #598411		03/01/2014	SCHEDULED REDEMPTION		874	874	918	888		(14)		(14)		874				11	10/01/2016	1
31388C-FF-2	FED NATL MTG ASSOC #600566		03/01/2014	SCHEDULED REDEMPTION		3	3	3	3						3					08/01/2031	1
31388C-FZ-8	FED NATL MTG ASSOC #600584		03/01/2014	SCHEDULED REDEMPTION		1,493	1,493	1,495	1,497		(4)		(4)		1,493				24	08/01/2031	1
31388C-MH-0	FED NATL MTG ASSOC #600760		03/01/2014	SCHEDULED REDEMPTION		307	307	307	308		(1)		(1)		307				5	08/01/2031	1
31388C-MR-8	FED NATL MTG ASSOC #600768		03/01/2014	SCHEDULED REDEMPTION		6	6	6	6						6					08/01/2031	1
31388C-Z8-6	FED NATL MTG ASSOC #601167		03/01/2014	SCHEDULED REDEMPTION		748	748	760	754		(6)		(6)		748				11	09/01/2016	1
31388D-4W-5	FED NATL MTG ASSOC #602137		03/01/2014	SCHEDULED REDEMPTION		53	53	54	54						53				1	09/01/2016	1
31388K-XT-4	FED NATL MTG ASSOC #607390		03/01/2014	SCHEDULED REDEMPTION		3,233	3,233	3,393	3,287		(54)		(54)		3,233				45	11/01/2016	1
31388M-UC-0	FED NATL MTG ASSOC #609079		03/01/2014	SCHEDULED REDEMPTION		316	316	321	318		(2)		(2)		316				5	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		03/01/2014	SCHEDULED REDEMPTION		128	128	136	144		(16)		(16)		128				2	07/01/2031	1
31388U-EF-3	FED NATL MTG ASSOC #614934		03/01/2014	SCHEDULED REDEMPTION		7,349	7,349	7,715	7,470		(121)		(121)		7,349				89	12/01/2016	1
31388U-GN-4	FED NATL MTG ASSOC #615005		03/01/2014	SCHEDULED REDEMPTION		645	645	671	656		(11)		(11)		645				9	12/01/2016	1
31388Y-CL-4	FED NATL MTG ASSOC #618475		03/01/2014	SCHEDULED REDEMPTION		135	135	139	136		(2)		(2)		135				2	12/01/2016	1
31388Y-NY-4	FED NATL MTG ASSOC #618807		03/01/2014	SCHEDULED REDEMPTION		48	48	50	49		(2)		(2)		48				1	09/01/2016	1
31389H-NE-4	FED NATL MTG ASSOC #625989		03/01/2014	SCHEDULED REDEMPTION		232	232	244	236		(4)		(4)		232				3	01/01/2017	1
31389H-NK-0	FED NATL MTG ASSOC #625994		03/01/2014	SCHEDULED REDEMPTION		117	117	120	118		(1)		(1)		117				1	01/01/2017	1
31389J-ZC-1	FED NATL MTG ASSOC #627239		03/01/2014	SCHEDULED REDEMPTION		725	725	761	749		(25)		(25)		725				10	08/01/2017	1
31389T-FK-3	FED NATL MTG ASSOC #634770		03/01/2014	SCHEDULED REDEMPTION		16,648	16,648	17,147	16,830		(182)		(182)		16,648				197	02/01/2017	1
31389W-3G-8	FED NATL MTG ASSOC #638099		03/01/2014	SCHEDULED REDEMPTION		2,320	2,320	2,435	2,341		(21)		(21)		2,320				31	04/01/2017	1
31389Y-S5-1	FED NATL MTG ASSOC #639640		03/01/2014	SCHEDULED REDEMPTION		165	165	173	168		(4)		(4)		165				2	01/01/2017	1
31390D-QB-3	FED NATL MTG ASSOC #643150		03/01/2014	SCHEDULED REDEMPTION		2,697	2,697	2,805	2,744		(48)		(48)		2,697				36	05/01/2017	1
31390E-S7-8	FED NATL MTG ASSOC #644142		03/01/2014	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					05/01/2032	1
31390J-D9-9	FED NATL MTG ASSOC #647328		03/01/2014	SCHEDULED REDEMPTION		80	80	89	87		(7)		(7)		80				1	07/01/2032	1
31390L-2A-3	FED NATL MTG ASSOC #649769		03/01/2014	SCHEDULED REDEMPTION		343	343	361	348		(5)		(5)		343				4	06/01/2017	1
31390M-ST-2	FED NATL MTG ASSOC #650430		03/01/2014	SCHEDULED REDEMPTION		909	909	954	920		(12)		(12)		909				13	08/01/2017	1
31390S-W2-3	FED NATL MTG ASSOC #655065		03/01/2014	SCHEDULED REDEMPTION		1,598	1,598	1,662	1,626		(28)		(28)		1,598				21	07/01/2017	1
31390Y-X8-6	FED NATL MTG ASSOC #660503		03/01/2014	SCHEDULED REDEMPTION		138	138	145	138						138				2	06/01/2014	1
31391C-XR-1	FED NATL MTG ASSOC #663188		03/01/2014	SCHEDULED REDEMPTION		26,813	26,813	27,251	26,986		(174)		(174)		26,813				326	09/01/2017	1
31391K-BF-3	FED NATL MTG ASSOC #668838		03/01/2014	SCHEDULED REDEMPTION		3,071	3,071	3,224	3,099		(28)		(28)		3,071				41	08/01/2017	1
31391V-TR-4	FED NATL MTG ASSOC #678360		03/01/2014	SCHEDULED REDEMPTION		314	314	312	312		2		2		314				4	02/01/2033	1
31400C-4C-5	FED NATL MTG ASSOC #684019		03/01/2014	SCHEDULED REDEMPTION		2,724	2,724	2,704	2,709		15		15		2,724				37	02/01/2033	1
31400F-YU-5	FED NATL MTG ASSOC #686623		03/01/2014	SCHEDULED REDEMPTION		453	453	449	450		3		3		453				6	02/01/2033	1
31400K-MJ-2	FED NATL MTG ASSOC #689861		03/01/2014	SCHEDULED REDEMPTION		281	281	289	286		(4)		(4)		281				3	06/01/2018	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		03/01/2014	SCHEDULED REDEMPTION		1,932	1,932	2,023	2,050		(118)		(118)		1,932				28	05/01/2033	1
31401H-3F-7	FED NATL MTG ASSOC #709198		03/01/2014	SCHEDULED REDEMPTION		165	165	169	167		(2)		(2)		165				2	06/01/2018	1
31402C-US-9	FED NATL MTG ASSOC #725193		03/01/2014	SCHEDULED REDEMPTION		7,388	7,388	7,756	7,523		(135)		(135)		7,388				98	11/01/2018	1
31402C-VG-4	FED NATL MTG ASSOC #725215		03/01/2014	SCHEDULED REDEMPTION		3,115	3,115	3,270	3,169		(55)		(55)		3,115				41	05/01/2018	1
31402D-BT-6	FED NATL MTG ASSOC #725550		03/01/2014	SCHEDULED REDEMPTION		1,170	1,170	1,190	1,176		(7)		(7)		1,170				13	05/01/2019	1
31402K-YP-3	FED NATL MTG ASSOC #731618		03/01/2014	SCHEDULED REDEMPTION		773	773	809	819		(46)		(46)		773				11	09/01/2033	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		03/01/2014	SCHEDULED REDEMPTION		1,796	1,796	1,880	1,848		(53)		(53)		1,796				26	09/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31403D-J6-7	FED NATL MTG ASSOC #745585		03/01/2014	SCHEDULED REDEMPTION		646	646	649	649		(3)		(3)		646				9	05/01/2036	1
31403D-VZ-9	FED NATL MTG ASSOC #745932		03/01/2014	SCHEDULED REDEMPTION		4,082	4,082	4,184	4,168		(87)		(87)		4,082				58	11/01/2036	1
31403D-WG-0	FED NATL MTG ASSOC #745947		03/01/2014	SCHEDULED REDEMPTION		28,041	28,041	28,745	28,574		(532)		(532)		28,041				402	10/01/2036	1
31403H-UT-5	FED NATL MTG ASSOC #749494		03/01/2014	SCHEDULED REDEMPTION		2,240	2,240	2,279	2,261		(21)		(21)		2,240				22	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		03/01/2014	SCHEDULED REDEMPTION		417	417	438	427		(10)		(10)		417				5	11/01/2018	1
31403N-WC-7	FED NATL MTG ASSOC #754043		03/01/2014	SCHEDULED REDEMPTION		2,969	2,969	3,021	2,995		(26)		(26)		2,969				30	12/01/2018	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		03/01/2014	SCHEDULED REDEMPTION		4,997	4,997	5,084	5,036		(40)		(40)		4,997				55	01/01/2019	1
31403X-XJ-9	FED NATL MTG ASSOC #761281		03/01/2014	SCHEDULED REDEMPTION		1,839	1,839	1,871	1,851		(12)		(12)		1,839				20	02/01/2019	1
31403X-Y4-1	FED NATL MTG ASSOC #761331		03/01/2014	SCHEDULED REDEMPTION		1,519	1,519	1,569	1,542		(23)		(23)		1,519				19	04/01/2019	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		03/01/2014	SCHEDULED REDEMPTION		429	429	444	437		(8)		(8)		429				6	01/01/2019	1
31404C-UP-3	FED NATL MTG ASSOC #764790		03/01/2014	SCHEDULED REDEMPTION		1,814	1,814	1,845	1,829		(15)		(15)		1,814				20	03/01/2019	1
31404C-4M-9	FED NATL MTG ASSOC #765028		03/01/2014	SCHEDULED REDEMPTION		901	901	931	917		(16)		(16)		901				11	01/01/2019	1
31404F-6Z-1	FED NATL MTG ASSOC #767788		03/01/2014	SCHEDULED REDEMPTION		578	578	598	586		(8)		(8)		578				7	02/01/2019	1
31404G-J3-6	FED NATL MTG ASSOC #768082		03/01/2014	SCHEDULED REDEMPTION		4,624	4,624	4,705	4,660		(36)		(36)		4,624				47	01/01/2019	1
31404G-V5-7	FED NATL MTG ASSOC #768436		03/01/2014	SCHEDULED REDEMPTION		1,064	1,064	1,117	1,065		(1)		(1)		1,064				14	05/01/2014	1
31404K-ZH-8	FED NATL MTG ASSOC #771244		03/01/2014	SCHEDULED REDEMPTION		141	141	144	142		(1)		(1)		141				2	02/01/2019	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		03/01/2014	SCHEDULED REDEMPTION		1,511	1,511	1,554	1,542		(32)		(32)		1,511				22	04/01/2034	1
31405D-QP-5	FED NATL MTG ASSOC #786262		03/01/2014	SCHEDULED REDEMPTION		5,555	5,555	5,831	5,729		(174)		(174)		5,555				76	07/01/2019	1
31405E-CU-7	FED NATL MTG ASSOC #786783		03/01/2014	SCHEDULED REDEMPTION		7,604	7,604	7,873	7,764		(160)		(160)		7,604				109	08/01/2019	1
31405J-6X-7	FED NATL MTG ASSOC #791186		03/01/2014	SCHEDULED REDEMPTION		1,586	1,586	1,594	1,592		(6)		(6)		1,586				23	08/01/2034	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		03/01/2014	SCHEDULED REDEMPTION		1,973	1,973	2,008	1,990		(17)		(17)		1,973				20	11/01/2019	1
31405Y-MR-9	FED NATL MTG ASSOC #803268		03/01/2014	SCHEDULED REDEMPTION		675	675	687	679		(4)		(4)		675				8	11/01/2019	1
31406R-QZ-1	FED NATL MTG ASSOC #817772		03/01/2014	SCHEDULED REDEMPTION		474	474	485	485		(11)		(11)		474				7	07/01/2036	1
31406S-TE-3	FED NATL MTG ASSOC #818749		03/01/2014	SCHEDULED REDEMPTION		4,381	4,381	4,404	4,399		(18)		(18)		4,381				63	02/01/2035	1
31406V-RX-6	FED NATL MTG ASSOC #821402		03/01/2014	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2035	1
31406X-E9-9	FED NATL MTG ASSOC #822860		03/01/2014	SCHEDULED REDEMPTION		3,244	3,244	3,303	3,282		(37)		(37)		3,244				40	05/01/2035	1
31407L-DD-6	FED NATL MTG ASSOC #833600		03/01/2014	SCHEDULED REDEMPTION		26,326	26,326	26,987	26,893		(567)		(567)		26,326				287	11/01/2035	1
31407M-TX-3	FED NATL MTG ASSOC #834966		03/01/2014	SCHEDULED REDEMPTION		176	176	180	180		(4)		(4)		176				3	07/01/2035	1
31407S-PL-0	FED NATL MTG ASSOC #839327		03/01/2014	SCHEDULED REDEMPTION		255	255	261	264		(9)		(9)		255				4	10/01/2035	1
31408B-QF-8	FED NATL MTG ASSOC #846554		03/01/2014	SCHEDULED REDEMPTION		323	323	331	330		(6)		(6)		323				5	12/01/2035	1
31408D-4G-6	FED NATL MTG ASSOC #848723		03/01/2014	SCHEDULED REDEMPTION		634	634	648	657		(24)		(24)		634				11	01/01/2036	1
31408G-TN-7	FED NATL MTG ASSOC #851157		03/01/2014	SCHEDULED REDEMPTION		779	779	799	799		(20)		(20)		779				11	04/01/2036	1
31408G-UA-3	FED NATL MTG ASSOC #851177		03/01/2014	SCHEDULED REDEMPTION		11,054	11,054	11,111	11,094		(40)		(40)		11,054				120	04/01/2036	1
31409A-HN-2	FED NATL MTG ASSOC #865237		03/01/2014	SCHEDULED REDEMPTION		829	829	833	832		(3)		(3)		829				13	02/01/2036	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		03/01/2014	SCHEDULED REDEMPTION		5,370	5,370	5,397	5,392		(23)		(23)		5,370				87	02/01/2036	1
31409E-JV-4	FED NATL MTG ASSOC #868876		03/01/2014	SCHEDULED REDEMPTION		4,522	4,522	4,545	4,552		(30)		(30)		4,522				73	04/01/2036	1
31409F-QP-6	FED NATL MTG ASSOC #869962		03/01/2014	SCHEDULED REDEMPTION		22,144	22,144	22,258	22,238		(94)		(94)		22,144				359	04/01/2036	1
31409G-YG-5	FED NATL MTG ASSOC #871111		03/01/2014	SCHEDULED REDEMPTION		60,862	60,862	61,418	61,450		(588)		(588)		60,862				665	12/01/2036	1
31409H-DW-1	FED NATL MTG ASSOC #871417		03/01/2014	SCHEDULED REDEMPTION		5,040	5,040	5,153	5,180		(140)		(140)		5,040				65	05/01/2036	1
31409T-RY-6	FED NATL MTG ASSOC #878103		03/01/2014	SCHEDULED REDEMPTION		6,344	6,344	6,491	6,526		(182)		(182)		6,344				64	04/01/2036	1
31409U-AW-5	FED NATL MTG ASSOC #878521		03/01/2014	SCHEDULED REDEMPTION		810	810	814	813		(3)		(3)		810				12	02/01/2036	1
31409X-TX-7	FED NATL MTG ASSOC #881766		03/01/2014	SCHEDULED REDEMPTION		773	773	793	795		(21)		(21)		773				12	04/01/2036	1
31409Y-MX-2	FED NATL MTG ASSOC #882474		03/01/2014	SCHEDULED REDEMPTION		77	77	79	79		(2)		(2)		77				1	04/01/2036	1
31410D-BG-4	FED NATL MTG ASSOC #885739		03/01/2014	SCHEDULED REDEMPTION		136	136	140	139		(3)		(3)		136				2	06/01/2036	1
31410E-XH-6	FED NATL MTG ASSOC #887280		03/01/2014	SCHEDULED REDEMPTION		178	178	182	184		(6)		(6)		178				3	07/01/2036	1
31410E-7F-9	FED NATL MTG ASSOC #887494		03/01/2014	SCHEDULED REDEMPTION		138	138	141	141		(3)		(3)		138				2	07/01/2036	1
31410G-5Q-2	FED NATL MTG ASSOC #889255		03/01/2014	SCHEDULED REDEMPTION		17,657	17,657	18,304	18,327		(670)		(670)		17,657				194	03/01/2023	1
31410M-VA-5	FED NATL MTG ASSOC #891709		03/01/2014	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24					07/01/2036	1
31410N-M4-7	FED NATL MTG ASSOC #892379		03/01/2014	SCHEDULED REDEMPTION		8,599	8,599	8,815	8,864		(264)		(264)		8,599				119	07/01/2036	1
31410N-S2-5	FED NATL MTG ASSOC #892537		03/01/2014	SCHEDULED REDEMPTION		1,977	1,977	2,026	2,039		(62)		(62)		1,977				26	09/01/2036	1
31410P-NU-3	FED NATL MTG ASSOC #893303		03/01/2014	SCHEDULED REDEMPTION		13,972	13,972	14,323	14,361		(389)		(389)		13,972				169	08/01/2036	1
31410Q-L4-1	FED NATL MTG ASSOC #894147		03/01/2014	SCHEDULED REDEMPTION		92	92	95	95		(3)		(3)		92				1	10/01/2036	1
31410Q-6U-0	FED NATL MTG ASSOC #894683		03/01/2014	SCHEDULED REDEMPTION		6,603	6,603	6,769	6,717		(114)		(114)		6,603				97	11/01/2036	1
31410S-BJ-5	FED NATL MTG ASSOC #895641		03/01/2014	SCHEDULED REDEMPTION		3,645	3,645	3,727	3,736		(91)		(91)		3,645				64	05/01/2036	1
31410S-CE-5	FED NATL MTG ASSOC #895669		03/01/2014	SCHEDULED REDEMPTION		5,244	5,244	5,291	5,294		(49)		(49)		5,244				63	10/01/2036	1
31410S-PE-1	FED NATL MTG ASSOC #896021		03/01/2014	SCHEDULED REDEMPTION		5,109	5,109	5,237	5,206		(97)		(97)		5,109				74	08/01/2036	1
31410T-BG-9	FED NATL MTG ASSOC #896539		03/01/2014	SCHEDULED REDEMPTION		8,935	8,935	9,160	9,214		(278)		(278)		8,935				115	09/01/2036	1
31410V-ZG-8	FED NATL MTG ASSOC #899043		03/01/2014	SCHEDULED REDEMPTION		3,306	3,306	3,391	3,402		(97)		(97)		3,306				32	02/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31410W-EC-8	FED NATL MTG ASSOC #899331		03/01/2014	SCHEDULED REDEMPTION		8,352	8,352	8,568	8,578		(226)		(226)		8,352				88	05/01/2022	1
31410W-GJ-1	FED NATL MTG ASSOC #899401		03/01/2014	SCHEDULED REDEMPTION		15,160	15,160	15,715	15,769		(609)		(609)		15,160				147	04/01/2022	1
31410W-S9-0	FED NATL MTG ASSOC #899744		03/01/2014	SCHEDULED REDEMPTION		12,820	12,820	11,978	12,122		698		698		12,820				111	07/01/2037	1
31410W-5D-6	FED NATL MTG ASSOC #900044		03/01/2014	SCHEDULED REDEMPTION		17,610	17,610	18,052	18,001		(391)		(391)		17,610				284	10/01/2036	1
31410X-TS-5	FED NATL MTG ASSOC #900661		03/01/2014	SCHEDULED REDEMPTION		413	413	423	421		(8)		(8)		413				6	09/01/2036	1
31410X-5X-0	FED NATL MTG ASSOC #900962		03/01/2014	SCHEDULED REDEMPTION		7	7	7	7						7					09/01/2036	1
31411A-DF-9	FED NATL MTG ASSOC #902002		03/01/2014	SCHEDULED REDEMPTION		565	565	579	580		(15)		(15)		565				8	11/01/2036	1
31411A-LP-8	FED NATL MTG ASSOC #902234		03/01/2014	SCHEDULED REDEMPTION		415	415	426	423		(8)		(8)		415				6	09/01/2036	1
31411B-EB-5	FED NATL MTG ASSOC #902930		03/01/2014	SCHEDULED REDEMPTION		15,893	15,893	16,056	16,103		(211)		(211)		15,893				252	12/01/2036	1
31411B-ND-1	FED NATL MTG ASSOC #903188		03/01/2014	SCHEDULED REDEMPTION		904	904	926	913		(9)		(9)		904				13	08/01/2036	1
31411C-E7-2	FED NATL MTG ASSOC #903858		03/01/2014	SCHEDULED REDEMPTION		6	6	6	6						6					10/01/2036	1
31411D-T4-1	FED NATL MTG ASSOC #905171		03/01/2014	SCHEDULED REDEMPTION		1,022	1,022	1,048	1,044		(21)		(21)		1,022				15	10/01/2036	1
31411E-PE-1	FED NATL MTG ASSOC #905921		03/01/2014	SCHEDULED REDEMPTION		41,037	41,037	42,068	41,896		(859)		(859)		41,037				571	12/01/2036	1
31411F-6K-5	FED NATL MTG ASSOC #907274		03/01/2014	SCHEDULED REDEMPTION		219	219	224	224		(5)		(5)		219				3	12/01/2036	1
31411H-XT-2	FED NATL MTG ASSOC #908890		03/01/2014	SCHEDULED REDEMPTION		424	424	427	426		(2)		(2)		424				7	02/01/2037	1
31411H-Y5-3	FED NATL MTG ASSOC #908932		03/01/2014	SCHEDULED REDEMPTION		2,504	2,504	2,526	2,529		(25)		(25)		2,504				36	02/01/2037	1
31411J-H5-8	FED NATL MTG ASSOC #909352		03/01/2014	SCHEDULED REDEMPTION		14,468	14,468	14,998	14,981		(514)		(514)		14,468				165	02/01/2022	1
31411J-WR-3	FED NATL MTG ASSOC #909756		03/01/2014	SCHEDULED REDEMPTION		8,906	8,906	9,130	9,184		(278)		(278)		8,906				110	02/01/2037	1
31411K-FF-5	FED NATL MTG ASSOC #910166		03/01/2014	SCHEDULED REDEMPTION		942	942	966	960		(18)		(18)		942				15	03/01/2037	1
31411K-GX-5	FED NATL MTG ASSOC #910214		03/01/2014	SCHEDULED REDEMPTION		418	418	428	431		(13)		(13)		418				6	03/01/2037	1
31411K-NJ-8	FED NATL MTG ASSOC #910393		03/01/2014	SCHEDULED REDEMPTION		2,017	2,017	2,067	2,078		(62)		(62)		2,017				22	03/01/2037	1
31411L-RL-7	FED NATL MTG ASSOC #911391		03/01/2014	SCHEDULED REDEMPTION		13,932	13,932	14,256	14,253		(320)		(320)		13,932				147	03/01/2037	1
31411R-AD-0	FED NATL MTG ASSOC #912704		03/01/2014	SCHEDULED REDEMPTION		842	842	861	864		(22)		(22)		842				9	03/01/2037	1
31411S-2R-6	FED NATL MTG ASSOC #914384		03/01/2014	SCHEDULED REDEMPTION		31,024	31,024	32,161	31,942		(918)		(918)		31,024				372	03/01/2022	1
31411U-UC-3	FED NATL MTG ASSOC #915079		03/01/2014	SCHEDULED REDEMPTION		62,216	62,216	64,495	64,945		(2,730)		(2,730)		62,216				664	04/01/2022	1
31411U-UH-2	FED NATL MTG ASSOC #915084		03/01/2014	SCHEDULED REDEMPTION		137	137	139	139		(1)		(1)		137				2	04/01/2037	1
31411U-ZW-4	FED NATL MTG ASSOC #915257		03/01/2014	SCHEDULED REDEMPTION		19,731	19,731	20,189	20,274		(543)		(543)		19,731				219	05/01/2037	1
31411W-BT-3	FED NATL MTG ASSOC #916350		03/01/2014	SCHEDULED REDEMPTION		60	60	61	62		(2)		(2)		60				1	04/01/2037	1
31411W-YF-8	FED NATL MTG ASSOC #917010		03/01/2014	SCHEDULED REDEMPTION		11,266	11,266	11,679	11,630		(364)		(364)		11,266				124	04/01/2022	1
31411X-MF-9	FED NATL MTG ASSOC #917558		03/01/2014	SCHEDULED REDEMPTION		169	169	174	175		(6)		(6)		169				2	04/01/2037	1
31411X-XB-6	FED NATL MTG ASSOC #917874		03/01/2014	SCHEDULED REDEMPTION		11,386	11,386	11,491	11,475		(89)		(89)		11,386				126	05/01/2037	1
31411X-3K-9	FED NATL MTG ASSOC #918002		03/01/2014	SCHEDULED REDEMPTION		6,690	6,690	6,845	6,879		(189)		(189)		6,690				82	05/01/2037	1
31411Y-AD-5	FED NATL MTG ASSOC #918104		03/01/2014	SCHEDULED REDEMPTION		29,237	29,237	30,319	30,386		(1,149)		(1,149)		29,237				293	05/01/2022	1
31411Y-NN-9	FED NATL MTG ASSOC #918497		03/01/2014	SCHEDULED REDEMPTION		23,613	23,613	24,478	24,486		(873)		(873)		23,613				248	05/01/2022	1
31411Y-TV-5	FED NATL MTG ASSOC #918664		03/01/2014	SCHEDULED REDEMPTION		194	194	199	200		(7)		(7)		194				3	06/01/2037	1
31411Y-3F-8	FED NATL MTG ASSOC #918898		03/01/2014	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15					04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		03/01/2014	SCHEDULED REDEMPTION		10,111	10,111	10,482	10,521		(410)		(410)		10,111				117	04/01/2022	1
31412A-BG-8	FED NATL MTG ASSOC #919039		03/01/2014	SCHEDULED REDEMPTION		38	38	39	39						38				1	05/01/2037	1
31412A-E5-9	FED NATL MTG ASSOC #919156		03/01/2014	SCHEDULED REDEMPTION		656	656	672	665		(10)		(10)		656				10	04/01/2037	1
31412D-2D-9	FED NATL MTG ASSOC #922472		03/01/2014	SCHEDULED REDEMPTION		12,813	12,813	13,135	13,014		(201)		(201)		12,813				174	03/01/2037	1
31412E-FR-2	FED NATL MTG ASSOC #922776		03/01/2014	SCHEDULED REDEMPTION		168	168	172	174		(6)		(6)		168				3	12/01/2036	1
31412F-JR-5	FED NATL MTG ASSOC #923772		03/01/2014	SCHEDULED REDEMPTION		1,060	1,060	1,086	1,078		(19)		(19)		1,060				15	05/01/2037	1
31412L-LE-8	FED NATL MTG ASSOC #928325		03/01/2014	SCHEDULED REDEMPTION		419	419	430	426		(7)		(7)		419				6	04/01/2037	1
31412L-R8-5	FED NATL MTG ASSOC #928511		03/01/2014	SCHEDULED REDEMPTION		5,542	5,542	5,681	5,629		(88)		(88)		5,542				62	06/01/2037	1
31412L-ZB-9	FED NATL MTG ASSOC #928738		03/01/2014	SCHEDULED REDEMPTION		126	126	129	128		(2)		(2)		126				2	10/01/2037	1
31412N-LF-1	FED NATL MTG ASSOC #930126		03/01/2014	SCHEDULED REDEMPTION		12,360	12,360	12,680	12,698		(338)		(338)		12,360				99	11/01/2023	1
31412N-W7-7	FED NATL MTG ASSOC #930470		03/01/2014	SCHEDULED REDEMPTION		14,495	14,495	15,042	15,109		(614)		(614)		14,495				165	01/01/2024	1
31412T-AQ-6	FED NATL MTG ASSOC #933915		03/01/2014	SCHEDULED REDEMPTION		6,809	6,809	6,985	6,981		(173)		(173)		6,809				67	06/01/2023	1
31412T-PN-7	FED NATL MTG ASSOC #934329		03/01/2014	SCHEDULED REDEMPTION		6,687	6,687	6,842	6,894		(208)		(208)		6,687				57	07/01/2038	1
31412X-H8-0	FED NATL MTG ASSOC #937755		03/01/2014	SCHEDULED REDEMPTION		10,104	10,104	10,339	10,398		(294)		(294)		10,104				103	06/01/2037	1
31412X-JU-9	FED NATL MTG ASSOC #937775		03/01/2014	SCHEDULED REDEMPTION		23,917	23,917	24,794	24,866		(949)		(949)		23,917				288	06/01/2022	1
31412X-JV-7	FED NATL MTG ASSOC #937776		03/01/2014	SCHEDULED REDEMPTION		4,626	4,626	4,742	4,798		(173)		(173)		4,626				75	06/01/2037	1
31412X-V4-3	FED NATL MTG ASSOC #938135		03/01/2014	SCHEDULED REDEMPTION		3,705	3,705	3,798	3,765		(60)		(60)		3,705				52	07/01/2037	1
31412X-ZF-4	FED NATL MTG ASSOC #938242		03/01/2014	SCHEDULED REDEMPTION		2,150	2,150	2,205	2,206		(56)		(56)		2,150				22	07/01/2022	1
31412X-2U-7	FED NATL MTG ASSOC #938287		03/01/2014	SCHEDULED REDEMPTION		43,012	43,012	44,588	44,708		(1,696)		(1,696)		43,012				446	07/01/2022	1
31412Y-GK-2	FED NATL MTG ASSOC #938602		03/01/2014	SCHEDULED REDEMPTION		126	126	129	130		(4)		(4)		126				1	05/01/2022	1
31413A-3Y-7	FED NATL MTG ASSOC #940115		03/01/2014	SCHEDULED REDEMPTION		3,203	3,203	3,283	3,256		(53)		(53)		3,203				36	09/01/2037	1
31413B-H9-5	FED NATL MTG ASSOC #940456		03/01/2014	SCHEDULED REDEMPTION		9,179	9,179	9,515	9,482		(303)		(303)		9,179				102	06/01/2022	1

STATEMENT AS OF MARCH 31, 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

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)
31413B-YL-9	FED NATL MTG ASSOC #940915		03/01/2014	SCHEDULED REDEMPTION		1,600	1,600	1,642	1,630		(29)		(29)		1,600				18	07/01/2022	1
31413B-4M-0	FED NATL MTG ASSOC #941028		03/01/2014	SCHEDULED REDEMPTION		9,810	9,810	9,901	9,867		(57)		(57)		9,810				159	07/01/2037	1
31413F-MX-7	FED NATL MTG ASSOC #944174		03/01/2014	SCHEDULED REDEMPTION		11,063	11,063	11,341	11,282		(218)		(218)		11,063				158	06/01/2037	1
31413F-S6-0	FED NATL MTG ASSOC #944341		03/01/2014	SCHEDULED REDEMPTION		4,476	4,476	4,588	4,603		(127)		(127)		4,476				72	06/01/2037	1
31413H-LU-0	FED NATL MTG ASSOC #945939		03/01/2014	SCHEDULED REDEMPTION		25,141	25,141	25,772	25,580		(440)		(440)		25,141				314	08/01/2037	1
31414C-AV-0	FED NATL MTG ASSOC #961820		03/01/2014	SCHEDULED REDEMPTION		4,862	4,862	4,975	4,994		(133)		(133)		4,862				55	03/01/2038	1
31414C-TX-6	FED NATL MTG ASSOC #962366		03/01/2014	SCHEDULED REDEMPTION		717	717	736	736		(18)		(18)		717				7	04/01/2023	1
31414E-DA-9	FED NATL MTG ASSOC #963697		03/01/2014	SCHEDULED REDEMPTION		97	97	100	100		(2)		(2)		97				1	06/01/2023	1
31414F-4K-4	FED NATL MTG ASSOC #965326		03/01/2014	SCHEDULED REDEMPTION		372	372	381	381		(9)		(9)		372				3	09/01/2038	1
31414F-6Y-2	FED NATL MTG ASSOC #965387		03/01/2014	SCHEDULED REDEMPTION		70,855	70,855	73,451	73,081		(2,227)		(2,227)		70,855				864	10/01/2023	1
31414G-CB-3	FED NATL MTG ASSOC #965466		03/01/2014	SCHEDULED REDEMPTION		254	254	261	259		(4)		(4)		254				3	09/01/2022	1
31414H-QF-7	FED NATL MTG ASSOC #966754		03/01/2014	SCHEDULED REDEMPTION		85,083	85,083	88,201	87,264		(2,181)		(2,181)		85,083				1,042	01/01/2023	1
31414J-SN-4	FED NATL MTG ASSOC #967725		03/01/2014	SCHEDULED REDEMPTION		8,804	8,804	9,127	9,136		(332)		(332)		8,804				98	01/01/2023	1
31414J-3Y-7	FED NATL MTG ASSOC #968015		03/01/2014	SCHEDULED REDEMPTION		13,473	13,473	13,967	13,871		(398)		(398)		13,473				149	01/01/2023	1
31414K-GB-0	FED NATL MTG ASSOC #968294		03/01/2014	SCHEDULED REDEMPTION		210	210	215	217		(6)		(6)		210				2	02/01/2038	1
31414L-3Y-2	FED NATL MTG ASSOC #969815		03/01/2014	SCHEDULED REDEMPTION		9,084	9,084	9,319	9,393		(309)		(309)		9,084				90	02/01/2023	1
31414P-7G-8	FED NATL MTG ASSOC #972595		03/01/2014	SCHEDULED REDEMPTION		6,279	6,279	6,425	6,462		(183)		(183)		6,279				67	04/01/2038	1
31414Q-RL-3	FED NATL MTG ASSOC #973091		03/01/2014	SCHEDULED REDEMPTION		5,114	5,114	5,232	5,268		(154)		(154)		5,114				45	03/01/2038	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		03/01/2014	SCHEDULED REDEMPTION		31,586	31,586	32,404	32,441		(855)		(855)		31,586				276	03/01/2023	1
31414R-RN-7	FED NATL MTG ASSOC #973993		03/01/2014	SCHEDULED REDEMPTION		6,805	6,805	7,054	7,096		(291)		(291)		6,805				76	02/01/2023	1
31414S-LZ-4	FED NATL MTG ASSOC #974744		03/01/2014	SCHEDULED REDEMPTION		24,549	24,549	25,119	25,217		(668)		(668)		24,549				245	04/01/2038	1
31414S-YM-9	FED NATL MTG ASSOC #975116		03/01/2014	SCHEDULED REDEMPTION		9,853	9,853	10,082	10,117		(263)		(263)		9,853				110	05/01/2038	1
31414S-6Z-1	FED NATL MTG ASSOC #975288		03/01/2014	SCHEDULED REDEMPTION		411	411	422	424		(12)		(12)		411				4	05/01/2023	1
31414U-G6-9	FED NATL MTG ASSOC #976421		03/01/2014	SCHEDULED REDEMPTION		130	130	133	134		(5)		(5)		130				1	03/01/2023	1
31414U-NY-0	FED NATL MTG ASSOC #976607		03/01/2014	SCHEDULED REDEMPTION		4,482	4,482	4,646	4,682		(200)		(200)		4,482				50	04/01/2023	1
31414U-UN-6	FED NATL MTG ASSOC #976789		03/01/2014	SCHEDULED REDEMPTION		549	549	563	563		(14)		(14)		549				6	04/01/2023	1
31414X-S8-6	FED NATL MTG ASSOC #979443		03/01/2014	SCHEDULED REDEMPTION		11,581	11,581	12,005	12,044		(463)		(463)		11,581				137	08/01/2023	1
31415A-W2-3	FED NATL MTG ASSOC #981365		03/01/2014	SCHEDULED REDEMPTION		2,065	2,065	2,119	2,115		(50)		(50)		2,065				22	04/01/2023	1
31415C-LL-9	FED NATL MTG ASSOC #982831		03/01/2014	SCHEDULED REDEMPTION		6,628	6,628	6,782	6,889		(261)		(261)		6,628				70	05/01/2038	1
31415L-QX-8	FED NATL MTG ASSOC #983470		03/01/2014	SCHEDULED REDEMPTION		3,414	3,414	3,494	3,531		(117)		(117)		3,414				41	05/01/2038	1
31415L-TF-4	FED NATL MTG ASSOC #983550		03/01/2014	SCHEDULED REDEMPTION		665	665	683	683		(17)		(17)		665				7	05/01/2023	1
31415Q-CT-1	FED NATL MTG ASSOC #985782		03/01/2014	SCHEDULED REDEMPTION		13,191	13,191	13,497	13,598		(407)		(407)		13,191				163	08/01/2038	1
31415Q-NT-9	FED NATL MTG ASSOC #986102		03/01/2014	SCHEDULED REDEMPTION		4,505	4,505	4,670	4,640		(135)		(135)		4,505				50	09/01/2023	1
31415R-QZ-0	FED NATL MTG ASSOC #987072		03/01/2014	SCHEDULED REDEMPTION		1,190	1,190	1,221	1,219		(29)		(29)		1,190				12	08/01/2023	1
31415R-6V-1	FED NATL MTG ASSOC #987484		03/01/2014	SCHEDULED REDEMPTION		81,766	81,766	84,762	84,368		(2,602)		(2,602)		81,766				1,007	08/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		03/01/2014	SCHEDULED REDEMPTION		7,779	7,779	8,064	8,066		(287)		(287)		7,779				87	08/01/2023	1
31415V-Z2-4	FED NATL MTG ASSOC #990961		03/01/2014	SCHEDULED REDEMPTION		6,245	6,245	6,406	6,418		(173)		(173)		6,245				67	09/01/2023	1
31415Y-BZ-1	FED NATL MTG ASSOC #992956		03/01/2014	SCHEDULED REDEMPTION		6,026	6,026	6,247	6,262		(236)		(236)		6,026				67	12/01/2023	1
31416B-HJ-0	FED NATL MTG ASSOC #994933		03/01/2014	SCHEDULED REDEMPTION		16,003	16,003	16,589	16,411		(408)		(408)		16,003				170	09/01/2023	1
31416H-E5-0	FED NATL MTG ASSOC #AA0155		03/01/2014	SCHEDULED REDEMPTION		7,068	7,068	7,327	7,357		(289)		(289)		7,068				77	01/01/2024	1
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		03/01/2014	SCHEDULED REDEMPTION		25,490	25,490	26,150	26,075		(584)		(584)		25,490				205	10/01/2023	1
31417Y-GM-3	FED NATL MTG ASSOC #MA0203		03/01/2014	SCHEDULED REDEMPTION		795,236	795,236	826,921	817,861		(22,625)		(22,625)		795,236				7,034	10/01/2019	1
31417Y-JL-2	FED NATL MTG ASSOC #MA0266		03/01/2014	SCHEDULED REDEMPTION		523,154	523,154	552,336	544,499		(21,345)		(21,345)		523,154				5,331	12/01/2019	1
31418A-GL-6	FED NATL MTG ASSOC #MA1102		03/01/2014	SCHEDULED REDEMPTION		8,962	8,962	9,399	9,424		(462)		(462)		8,962				61	07/01/2027	1
313602-EB-6	FED NATL MTG ASSOC 1988-16 E RMBS		03/01/2014	SCHEDULED REDEMPTION		744	744	764	762		(18)		(18)		744				16	06/25/2018	1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS		03/01/2014	SCHEDULED REDEMPTION		44,835	44,835	33,055	41,215		3,619		3,619		44,835				699	11/25/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS		03/01/2014	SCHEDULED REDEMPTION		17,574	17,574	14,238	16,541		1,032		1,032		17,574				296	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS		03/01/2014	SCHEDULED REDEMPTION		174,356	174,356	161,781	168,615		5,741		5,741		174,356				2,881	11/25/2022	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS		03/01/2014	SCHEDULED REDEMPTION		58,671	58,671	44,122	50,920		7,752		7,752		58,671				907	07/25/2022	1
3133T1-C5-9	FHR 1602 PJ RMBS		03/01/2014	SCHEDULED REDEMPTION		11,711	11,711	12,361	11,973		(263)		(263)		11,711				169	10/15/2023	1
313398-QA-0	FHR 2335 PZ RMBS		03/01/2014	SCHEDULED REDEMPTION		102,496	102,496	96,448	99,716		2,780		2,780		102,496				1,633	07/15/2031	1
313399-AJ-6	FHR 2344 QG RMBS		03/01/2014	SCHEDULED REDEMPTION		12,195	12,195	11,898	12,133		62		62		12,195				164	08/15/2016	1
313399-TE-7	FHR 2345 PZ RMBS		03/01/2014	SCHEDULED REDEMPTION		58,983	58,983	55,684	57,554		1,428		1,428		58,983				901	08/15/2031	1
313399-FX-0	FHR 2351 AZ RMBS		03/01/2014	SCHEDULED REDEMPTION		52,832	52,832	50,674	51,951		881		881		52,832				778	08/15/2031	1
31339N-2C-9	FHR 2398 ZP RMBS		03/01/2014	SCHEDULED REDEMPTION		359,629	359,629	343,440	353,654		5,975		5,975		359,629				5,233	01/15/2032	1
31339D-YJ-1	FHR 2412 ZC RMBS		03/01/2014	SCHEDULED REDEMPTION		155,883	155,883	148,866	152,874		3,009		3,009		155,883				2,155	02/15/2032	1
31392K-ZE-9	FHR 2448 TN RMBS		03/01/2014	SCHEDULED REDEMPTION		278,496	278,496	289,984	282,814		(4,317)		(4,317)		278,496				4,504	05/15/2032	1
31392V-7G-1	FHR 2498 BM RMBS		03/01/2014	SCHEDULED REDEMPTION		33,682	33,682	34,458	33,958		(276)		(276)		33,682				422	09/15/2017	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
31393K-PV-1	FHR 2575 EB RMBS		03/01/2014	SCHEDULED REDEMPTION		252,858	252,858	254,873	253,323		(464)		(464)		252,858				2,823	02/15/2018	1
31394J-N2-9	FHR 2676E LG RMBS		03/01/2014	SCHEDULED REDEMPTION		309,446	309,446	322,597	310,452		(1,006)		(1,006)		309,446				3,105	06/15/2032	1
31394N-NJ-3	FHR 2727B UD RMBS		02/01/2014	SCHEDULED REDEMPTION		79,462	79,462	82,566	79,462						79,462				363	02/15/2032	1
31394W-M7-0	FHR 2777E PE RMBS		03/01/2014	SCHEDULED REDEMPTION		1,095,093	1,095,093	1,140,437	1,102,933		(7,840)		(7,840)		1,095,093				11,663	04/15/2033	1
31394W-SH-2	FHR 2778 JD RMBS		03/01/2014	SCHEDULED REDEMPTION		967,442	967,442	1,007,198	969,018		(1,576)		(1,576)		967,442				10,449	12/15/2032	1
31395G-GY-2	FHR 2861 JL RMBS		03/01/2014	SCHEDULED REDEMPTION		1,085,748	1,085,748	1,000,061	1,063,847		21,901		21,901		1,085,748				10,446	09/15/2019	1
31395U-XT-3	FHR 2991D QE RMBS		03/01/2014	SCHEDULED REDEMPTION		347,499	347,499	362,050	348,145		(646)		(646)		347,499				3,781	08/15/2034	1
31396E-GF-7	FHR 3079 MD RMBS		03/01/2014	SCHEDULED REDEMPTION		2,736,301	2,736,301	2,850,242	2,743,175		(6,874)		(6,874)		2,736,301				29,108	03/15/2034	1
31358U-7D-2	FNR 1993-70 Z RMBS		03/01/2014	SCHEDULED REDEMPTION		4,468	4,468	4,658	4,468						4,468				67	05/25/2023	1
31392G-PN-9	FNR 2002-89 CB RMBS		03/01/2014	SCHEDULED REDEMPTION		117,185	117,185	115,437	116,817		368		368		117,185				1,300	01/25/2018	1
31393B-R5-6	FNR 2003-35 ME RMBS		03/01/2014	SCHEDULED REDEMPTION		482,128	482,128	489,510	483,427		(1,299)		(1,299)		482,128				5,242	05/25/2018	1
31397M-WQ-6	FNR 2008-82 EY RMBS		03/01/2014	SCHEDULED REDEMPTION		1,232,106	1,232,106	1,192,640	1,219,091		13,015		13,015		1,232,106				13,733	09/25/2023	1
61790R-AG-1	MS MTG TR 30 SER 30 CL 6 RMBS		03/01/2014	SCHEDULED REDEMPTION		5,271	5,271	4,640	5,271						5,271				107	12/01/2018	1FE
63252F-AA-7	NATIONAL ARCHIVES FAC TR ABS		03/01/2014	SCHEDULED REDEMPTION		335,078	335,078	374,316	343,342		(8,264)		(8,264)		335,078				14,241	09/01/2019	1FE
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3 RMBS		02/01/2014	SCHEDULED REDEMPTION		1,756	1,756	1,702		1,744	12		1,756		1,756				31	01/01/2019	6*
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F RMBS		02/01/2014	SCHEDULED REDEMPTION		2,518	2,518	2,401		2,459	59		2,518		2,518				58	09/01/2017	6*
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z RMBS		02/01/2014	SCHEDULED REDEMPTION		9,537	9,537	7,968	9,099		438		438		9,537				185	12/01/2018	1FE
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS		03/01/2014	SCHEDULED REDEMPTION		98,728	98,728	91,239	95,053		3,674		3,674		98,728				1,705	05/15/2022	1
04780E-AB-3	ATLANTA GA DNTWN DEV ATLANTA FEDL 93		02/01/2014	CALLED @ 100.00000000		375,000	375,000	370,478	374,119		17		17		374,136		864	864	12,891	02/01/2021	1FE
526602-AA-5	FORT LEONARD WOOD MO MILITARY HSG 05		01/15/2014	CALLED @ 100.00000000		178,342	178,342	178,520	178,420		(1)		(1)		178,419		(77)	(77)	4,569	07/15/2020	3AM
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J		01/01/2014	CALLED @ 100.00000000		120,000	120,000	120,000	120,000						120,000				3,570	01/01/2037	1FE
646139-D8-5	NEW JERSEY TURNPIKE AUTH 2003 A		01/01/2014	CALLED @ 100.00000000		1,135,000	1,135,000	1,042,248	1,123,260						1,123,260		11,740	11,740	24,130	01/01/2016	1FE
64971P-EC-5	NEW YORK NY INDL DEV QUEENS INSTAL 06		01/01/2014	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						50,000				1,507	01/01/2046	3FE
649902-CR-2	NEW YORK ST DORM PERS INC EDUCATION 05G		03/15/2014	MATURED		3,000,000	3,000,000	2,997,540	2,999,926		74		74		3,000,000				77,700	03/15/2014	1FE
649870-EG-3	NEW YORK ST HSG FIN AGY PERS INC 05 B		03/15/2014	MATURED		1,045,000	1,045,000	1,027,110	1,044,459		541		541		1,045,000				25,237	03/15/2014	1FE
914713-KV-3	UNIVERSITY OF NC CHAPEL HILL TAX LSE 91		02/15/2014	MATURED		2,000,000	2,000,000	261,400	1,977,925		22,075		22,075		2,000,000					02/15/2014	1FE
67884R-AV-2	OKLAHOMA DEV FIN IDR GOODYEAR 2004		01/01/2014	CALLED @ 100.00000000		495,000	495,000	509,380	495,505						495,505		(505)	(505)	12,746	07/01/2014	1FE
720175-SU-3	PIEDMONT SC MUN PWR AGY ELEC 04 A-1		01/01/2014	MATURED		6,400,000	6,400,000	6,390,208	6,400,000						6,400,000				166,400	01/01/2014	1FE
88948A-AP-2	TOLL ROAD VA INVESTOR PARTNERSHIP II 99		02/15/2014	MATURED		32,900,000	32,900,000	21,186,942	32,702,758		197,242		197,242		32,900,000					02/15/2014	2AM
25476W-AC-5	DISTRICT COLUMBIA BALLPARK 2006A-2		02/01/2014	CALLED @ 100.00000000		120,000	120,000	120,000	120,000						120,000				3,575	02/01/2020	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						62,966,889	62,966,889	49,622,399	62,830,286	4,203	120,377		124,580		62,954,866		12,022	12,022	513,782	XXX	XXX
00037B-AB-8	ABB FINANCE USA INC	R	03/04/2014	BARCLAYS		5,849,640	6,000,000	5,869,980	5,888,729		2,146		2,146		5,890,875		(41,235)	(41,235)	57,021	05/08/2022	1FE
82773W-AD-4	ACCUDYNE (SILVER II SCA 2013) TL	F	03/31/2014	SCHEDULED REDEMPTION		6,353	6,353	6,353	6,353						6,353					12/13/2019	4FE
00485C-AL-1	ACOSTA INC TERM LOAN B		01/31/2014	SCHEDULED REDEMPTION		8,562	8,562	8,587	8,588		(26)		(26)		8,562					03/01/2018	4FE
00640@-AA-2	ADAMS STREET PARTNERS, LLC/LP SR NT 8.3%		02/06/2014	SCHEDULED REDEMPTION		781,250	781,250	781,250	781,250						781,250				32,422	08/06/2017	2
00100U-AE-2	ADS WASTE MANAGEMENT HLDGS INC NEW TLB2		03/31/2014	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				12	10/09/2019	4FE
00769E-AN-0	ADVANTAGE SALES & MARKETING TERM LOAN (F		03/31/2014	SCHEDULED REDEMPTION		3,665	3,665	3,651	3,645		20		20		3,665					12/17/2017	4FE
00111@-AA-2	AES HAWAII (HEPCO)		03/31/2014	SCHEDULED REDEMPTION		323,400	323,400	323,400	323,400						323,400				5,554	06/30/2022	4
00817Y-AE-8	AETNA INC		03/14/2014	CALLED @ 111.96200000		18,000,000	18,000,000	17,911,650	19,114,745		(90,650)		(90,650)		19,024,096		(1,024,096)	(1,024,096)	2,420,160	06/15/2016	2FE
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		10,640	10,640	10,590	10,565		76		76		10,640				179	10/09/2016	4FE
02640F-AA-6	AGFMT 2010-1A A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		255,329	255,329	255,267	255,320		9		9		255,329				2,950	03/25/2058	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					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					10/03/2019	4FE
013716-AT-2	ALCAN INC		01/15/2014	MATURED		9,000,000	9,000,000	8,798,880	8,998,965		1,035		1,035		9,000,000				234,000	01/15/2014	1FE
01449H-AD-1	ALERE TERM LOAN B		03/31/2014	SCHEDULED REDEMPTION		7,500	7,500	7,478	7,476		24		24		7,500					06/30/2017	4FE
01448Q-AA-8	ALESCO IVA1 CDO - CF - PREFERRED	E	01/30/2014	SCHEDULED REDEMPTION		40,794	40,794	40,794	40,794						40,794				75	07/30/2034	1FE
01639#-AA-1	ALISAL WATER CORPORATION		01/01/2014	SCHEDULED REDEMPTION		75,000	75,000	75,000	75,000						75,000				1,472	01/01/2027	3FE
01973J-AH-2	ALLISON TRANSMISSION, INC. NEW TERM B3		03/31/2014	SCHEDULED REDEMPTION		3,146	3,146	3,120	3,120		26		26		3,146				21,089	08/23/2019	3FE
00163M-AM-6	AMB PROPERTY L.P.		02/13/2014	EXCHANGE		985,590	1,000,000	975,590	985,196		393		393		985,590				23,111	01/15/2018	2FE
03064E-AE-6	AMCAR 2010-2, C ABS		03/08/2014	SCHEDULED REDEMPTION		3,049,555	3,049,555	3,048,617	3,049,488		67		67		3,049,555				31,435	10/08/2015	1FE
023772-AA-4	AMER AIRLN 13-1 A PASS T ABS		01/15/2014	SCHEDULED REDEMPTION		243,820	243,820	243,820	243,820						243,820				4,876	07/15/2025	1FE
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
02377U-AA-2	AMERICAN AIRLINES 2013-2 ABS		01/15/2014	SCHEDULED REDEMPTION		295,996	295,996	295,996	295,996						295,996				6,715	07/15/2024	2FE
02376T-AA-6	AMERICAN AIRLINES INC ABS		01/15/2014	SCHEDULED REDEMPTION		204,451	204,451	204,451	204,451						204,451				1,527	01/15/2022	3AM
03063P-AD-4	AMERICREDIT AUTOMOBILE RECEIVA ABS		03/08/2014	SCHEDULED REDEMPTION		1,502,337	1,502,337	1,501,941	1,502,318		19		19		1,502,337				5,158	09/08/2015	1FE
03063P-AE-2	AMERICREDIT AUTOMOBILE RECEIVA ABS		03/08/2014	SCHEDULED REDEMPTION		2,503	2,503	2,503	2,503						2,503				21	04/08/2016	1FE
03200#-AE-8	AMPACET CORPORATION - 2007 EXCHANGE TRAN		01/31/2014	SCHEDULED REDEMPTION		2,533,998	2,533,998	2,533,998	2,646,776		(112,779)		(112,779)		2,533,998				81,975	01/31/2017	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)
02587U-AB-6	AMXCA_12-5 ABS		02/28/2014	CREDIT SUISSE		18,018,281	18,000,000	18,017,578	18,017,363		(1,664)		(1,664)		18,015,699		2,582	2,582	23,010	05/15/2018	1FE
03852C-AD-8	ARAMARK CORPORATION US TERM B LOAN (EXT)		02/24/2014	EXCHANGE		597,989	611,443	600,801	597,181		792		792		597,973		16	16	7,005	07/26/2016	4FE
03852C-AN-6	ARAMARK CORPORATION US TERM C LOAN (EXT)		02/24/2014	EXCHANGE		2,986,413	2,999,062	2,985,632	2,985,664		734		734		2,986,398		15	15	15,984	07/26/2016	4FE
03938D-AD-4	ARCH COAL, INC. TERM LOAN B		03/31/2014	SCHEDULED REDEMPTION		8,107	8,107	8,028	8,028		79		79		8,107				127	05/16/2018	4FE
04012L-AC-5	ARES IIIR/IVR CDO - CF - LOANS	E	03/06/2014	CAPROK CAPITAL LLC		4,733,000	5,000,000	5,000,000	5,000,000						5,000,000		(267,000)	(267,000)	12,419	04/16/2021	1FE
007036-UQ-7	ARMT 2005-11 5A1 RMBS		03/25/2014	SCHEDULED REDEMPTION		135,990	135,990	63,915	65,996		69,994		69,994		135,990				134	07/25/2053	1FM
2254W0-MM-4	ARMT_05-12 RMBS		02/25/2014	SCHEDULED REDEMPTION		86,653	86,653	39,075	40,831		45,822		45,822		86,653				65	11/25/2053	1FM
04649V-AG-5	ASURION LLC INCREMENTAL TRANCHE B-1 TL		03/31/2014	SCHEDULED REDEMPTION		93,137	93,137	92,281	92,278		859		859		93,137				37,255	05/24/2019	4FE
52468#-AA-0	AT&T INC / AT&T MOBILITY (FKA CINGULAR W		03/15/2014	SCHEDULED REDEMPTION		254,214	254,214	277,810	262,431		(8,217)		(8,217)		254,214				4,003	07/15/2016	1
00488K-AE-6	ATLANTIC BROADBAND PENN (ACQ COGECO) TLB		03/31/2014	SCHEDULED REDEMPTION		1,563	1,563	1,552	1,552		10		10		1,563				10	11/30/2019	3FE
04939M-AK-5	ATLAS PIPELINE LP/FIN CO		01/15/2014	EXCHANGE		625,956	625,000	626,063	625,963		(6)		(6)		625,956				4,948	11/15/2021	4FE
05332N-AJ-6	AUTOTRADER.COM, INC TLB-1 (FKA TLB) 2011		03/28/2014	Various		970,069	970,069	970,069	970,069						970,069				9,377	12/15/2016	3FE
053332-AH-5	AUTOZONE INC		01/15/2014	MATURED		17,610,000	17,610,000	19,155,311	17,625,911		(15,911)		(15,911)		17,610,000				572,325	01/15/2014	2FE
05368B-AA-8	AVIATION SECURITIZATION II LLC ABS		03/17/2014	SCHEDULED REDEMPTION		18,385	18,385	18,385	18,385						18,385				47	12/15/2023	5*
05377J-AL-6	AVIS BUDGET CAR RENTAL LLC TRANCHE B TL		03/31/2014	SCHEDULED REDEMPTION		2,494	2,494	2,472	2,473		21		21		2,494				19	03/15/2019	3FE
053810-AD-9	AVIV HEALTHCARE PROPERTIES LP		01/21/2014	EXCHANGE		2,295,568	2,275,000	2,296,875	2,295,843		(275)		(275)		2,295,568				36,021	10/15/2021	3FE
05615Y-AA-9	BABSON 05-2A A1 CDO - CF - LOANS	E	01/21/2014	SCHEDULED REDEMPTION		4,257,669	4,257,669	3,751,376	4,075,351		182,318		182,318		4,257,669				5,354	07/20/2019	1FE
05615M-AA-5	BABSON 05-3A A1 CDO - CF - LOANS	E	02/10/2014	SCHEDULED REDEMPTION		911,261	911,261	839,626	879,578		31,683		31,683		911,261				1,115	11/10/2019	1FE
05615U-AC-3	BABSON 05-I A-1B1 CDO - CF - LOANS	E	01/15/2014	SCHEDULED REDEMPTION		3,829,976	3,829,976	3,829,976	3,829,976						3,829,976				5,223	04/15/2019	1FE
05947U-RE-0	BACM 2004-2, A5 CMBS		01/01/2014	SCHEDULED REDEMPTION		2,174,614	2,174,614	2,185,496	2,180,590		(5,976)		(5,976)		2,174,614				8,300	11/10/2038	1FM
05947U-RG-5	BACM 2004-2, B CMBS		01/01/2014	SCHEDULED REDEMPTION		11,000,000	11,000,000	11,055,334	11,150,072		(150,072)		(150,072)		11,000,000				42,763	11/10/2038	1FM
05947U-RH-3	BACM 2004-2, C CMBS		02/01/2014	SCHEDULED REDEMPTION		6,811,056	6,811,056	6,845,561	6,811,056						6,811,056				38,547	11/10/2038	1FM
059523-BB-5	BAFC 2007-5 7A5 RMBS		03/01/2014	SCHEDULED REDEMPTION		39,996	289,404	97,379	108,747		(68,752)		(68,752)		39,996				3,400	02/25/2052	1FM
05955Y-AM-1	BAFC 2010-R3 3A5 RMBS		02/01/2014	SCHEDULED REDEMPTION		515,945	515,945	514,655	515,350		595		595		515,945				4,730	09/26/2037	1FM
05955Y-AS-8	BAFC 2010-R3 4A4 RMBS		03/01/2014	SCHEDULED REDEMPTION		132,113	132,113	132,443	132,365		(252)		(252)		132,113				1,751	06/26/2036	1FM
058498-AN-6	BALL CORP		01/10/2014	CALLED @ 108.01207430		3,088,000	3,088,000	3,188,340	3,145,176		(342)		(342)		3,144,834		(56,834)	(56,834)	329,020	09/01/2019	3FE
05874D-AA-1	BALLYROCK 06-1A-A CDO - CF - LOANS	E	02/28/2014	SCHEDULED REDEMPTION		386,530	386,530	327,584	368,034		18,496		18,496		386,530				447	08/28/2019	1FE
05874G-AA-4	BALLYROCK 06-2A A CDO - CF - LOANS	E	01/14/2014	SCHEDULED REDEMPTION		3,460,555	3,460,555	3,213,990	3,352,986		107,569		107,569		3,460,555				4,055	01/14/2020	1FE
05948K-BE-8	BANK OF AMERICA ALT LOAN TRUST RMBS		03/01/2014	SCHEDULED REDEMPTION		365,134	365,134	367,284	365,862		(728)		(728)		365,134				5,199	08/25/2049	1FM
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		03/01/2014	SCHEDULED REDEMPTION		323,474	323,474	323,474	323,474						323,474				4,611	12/01/2016	1FM
G0746#-AC-2	BANK OF N.T. BUTTERFIELD & SON LTD. SUB	F	01/02/2014	PRINCIPAL PAYDOWN		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				44,646	07/02/2015	2
05532J-DT-8	BCAP 2009-RR13 1A5 RMBS		03/01/2014	SCHEDULED REDEMPTION		332,103	332,103	335,009	334,044		(1,941)		(1,941)		332,103				4,232	05/26/2037	1FM
08579J-AE-2	BERRY PLASTICS GROUP, INC. TERM LOAN C		01/06/2014	EXCHANGE		3,638,742	3,644,062	3,644,062	3,644,062						3,644,062		(5,320)	(5,320)	1,317	04/03/2015	4FE
09061A-AS-3	BIOMET INC. DOLLAR TERM LOAN B2		03/31/2014	SCHEDULED REDEMPTION		3,750	3,750	3,741	3,733		17		17		3,750				34	07/25/2017	4FE
09071*-AA-3	BIRCHWOOD POWER PARTNERS		03/31/2014	SCHEDULED REDEMPTION		925,564	925,564	918,622	928,149		(2,585)		(2,585)		925,564				22,850	12/30/2016	2
091797-AN-0	BLACK & DECKER		01/24/2014	CALLED @ 113.18000000		3,000,000	3,000,000	2,987,610	2,995,691		89		89		2,995,780		4,220	4,220	428,463	11/15/2016	1FE
09202E-AD-8	BLACK DIAMND 051B CDO - CF - LOANS	E	03/06/2014	DEUTSCHE BANK AG		4,885,000	5,000,000	5,000,000	5,000,000						5,000,000		(115,000)	(115,000)	7,482	06/20/2017	1FE
09624S-AG-0	BLUE MOUNT IIIA1B CDO - CF - LOANS	E	03/17/2014	SCHEDULED REDEMPTION		9,549	9,549	8,797	9,162		387		387		9,549				12	03/17/2021	1FE
05568B-AA-6	BNSF RAILWAY COMPANY ABS		01/15/2014	SCHEDULED REDEMPTION		1,055,661	1,055,661	1,055,661	1,055,661						1,055,661				30,192	01/15/2024	1FE
05948K-W5-4	BOAA 2005-11 4A5 RMBS		03/01/2014	SCHEDULED REDEMPTION		91,747	204,776	181,431	170,599		(78,852)		(78,852)		91,747				2,943	08/25/2049	1FM
05948K-E5-4	BOAA 2005-6 2CB1 RMBS		03/01/2014	SCHEDULED REDEMPTION		218,583	723,103	690,013	648,090		(429,507)		(429,507)		218,583				10,200	09/25/2049	3FM
05949C-GV-2	BOAMS 2005-8 A8 RMBS		03/01/2014	SCHEDULED REDEMPTION		199,635	199,635	183,261	200,084		(449)		(449)		199,635				2,718	09/25/2035	1FM
097751-BF-7	BOMBARDIER INC	A	02/06/2014	Various		4,859,850	4,900,000	5,008,750	5,002,389		(758)		(758)		5,001,631		(141,781)	(141,781)	167,536	01/15/2023	3FE
09776@-AB-7	BON SECOURS HEALTH SYSTEM INC ABS		03/15/2014	SCHEDULED REDEMPTION		161,642	161,642	185,319	173,509		(11,867)		(11,867)		161,642				2,768	09/15/2021	1
108124-AA-6	BRIDGEPORT 061AA1 CDO - CF - LOANS	E	01/21/2014	SCHEDULED REDEMPTION		468,175	468,175	468,175	468,175						468,175				589	07/21/2020	1FE
108124-AC-2	BRIDGEPORT 061AA2 CDO - CF - LOANS	E	03/06/2014	JPMORGAN CHASE & CO.		9,530,000	10,000,000	10,000,000	10,000,000						10,000,000		(470,000)	(470,000)	23,898	07/21/2020	1FE
108124-AE-8	BRIDGEPORT 061AB CDO - CF - LOANS	E	03/06/2014	CAPROK CAPITAL LLC		2,823,300	3,000,000	3,000,000	3,000,000						3,000,000		(176,700)	(176,700)	10,459	07/21/2020	1FE
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
11042A-AA-2	BRITISH AIRWAYS PLC ABS	F	03/20/2014	SCHEDULED REDEMPTION		1,191	1,191	1,191	1,191						1,191				14	06/20/2024	1FE
07384M-6H-0	BSARM_04-12 RMBS		03/01/2014	SCHEDULED REDEMPTION		156,514	156,514	153,898	154,033		2,481		2,481		156,514				946	10/25/2051	1FM
07383F-U7-1	BSCMS 2004-T16, A6 CMBS		03/01/2014	SCHEDULED REDEMPTION		2,521,576	2,521,576	2,454,039	2,511,100		10,475		10,475		2,521,576				29,792	02/13/2046	1FM
09250F-AA-2	BSIS 05-2A A1 CDO - CF - LOANS	E	02/25/2014	SCHEDULED REDEMPTION		599,174	599,174	443,389	534,165		65,009		65,009		599,174				747	05/25/2017	1FE
11953U-AB-3	BUFFALO GULF COAST TERMINALS TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		2,475	2,475	2,441	2,441		34		34		2,475				32	10/31/2017	3FE
12200B-AA-6	BURLINGTN NORTH SANTA FE ABS		01/15/2014	SCHEDULED REDEMPTION		957,865	957,865	893,401	927,109		30,756		30,756		957,865				21,911	01/15/2021	1FE
05568N-AF-9	BURLINGTON NORTHERN PASS THROUGH CERTIFI		01/02/2014	SCHEDULED REDEMPTION		1,657,465	1,657,465	1,657,465	1,657,465						1,657,465				46,666	07/02/2016	1
94978#-AQ-0	BURLINGTON NRTHN/WELLS FARGO ABS		03/01/2014	SCHEDULED REDEMPTION		750,157	750,157	750,157	750,157						750,157				10,433	08/01/2022	2
85746*-DT-4	CAE INC LEASE BKD EQUIP 1B ABS	I	01/31/2014	SCHEDULED REDEMPTION		703,741	703,741	703,741	703,741						703,741				22,485	01/31/2015	2
85746*-DW-7	CAE, INC. LEASE BACKED EQUIP. SER 2/SER	I	01/31/2014	SCHEDULED REDEMPTION		654,007	654,007	654,007	654,007						654,007				20,896	01/31/2015	2

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)
85746*-DZ-0	CAE, INC. LEASE BACKED EQUIP. SER 3/SER	I	01/31/2014	SCHEDULED REDEMPTION		654,007	654,007	654,007	654,007						654,007				20,896	01/31/2015	2
85746*-DP-2	CAE, INC. LEASE BACKED SERIES B NOTES AB	I	01/31/2014	SCHEDULED REDEMPTION		691,220	691,220	691,220	691,220						691,220				22,084	01/31/2015	2
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		03/10/2014	SCHEDULED REDEMPTION		53,860	53,860	53,860	53,860						53,860				719	05/10/2025	2
129268-AA-6	CALENDONIA GENERATING ABS		03/31/2014	SCHEDULED REDEMPTION		607,198	607,198	607,198	607,198						607,198				2,589	02/28/2022	1FE
131244-AC-9	CALLIDUS IV A1B CDO - CF - LOANS	E	01/17/2014	SCHEDULED REDEMPTION		648,143	648,143	605,204	631,934		16,209		16,209		648,143				834	04/17/2020	1FE
131244-AG-0	CALLIDUS IV B CDO - CF - LOANS	E	03/06/2014	CRT CAPITAL GROUP		7,369,125	7,500,000	7,500,000	7,500,000						7,500,000		(130,875)	(130,875)	29,951	04/17/2020	1FE
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-AY-9	CALPINE CORP SENIOR SECURED (6-11) TLB		03/31/2014	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				25	04/01/2018	3FE
13134M-AW-3	CALPINE CORP TERM LOAN B		03/31/2014	SCHEDULED REDEMPTION		6,250	6,250	6,250	6,250						6,250				24,313	04/01/2018	3FE
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS ABS	A	03/03/2014	SCHEDULED REDEMPTION		481,095	481,095	471,149	473,618		7,478		7,478		481,095				13,014	03/03/2024	2
13973U-AJ-8	CAPITAL AUTOMOTIVE L.P. TRANCHE B-1 TERM		03/31/2014	SCHEDULED REDEMPTION		3,778	3,778	3,754	3,754		24		24		3,778				37	04/10/2019	3FE
14155#-AB-6	CARDINALS BALLPARK, LLC SR SECD NTS		03/30/2014	SCHEDULED REDEMPTION		496,558	496,558	494,241	494,762		1,796		1,796		496,558				14,326	09/30/2027	2
14170T-AG-6	CAREFUSION CORP		01/24/2014	EXCHANGE		4,995,744	5,000,000	4,995,400	4,995,719		26		26		4,995,744				65,542	03/01/2023	2FE
147528-E*-0	CASEY'S GENERAL STORES, INC. SERIES B -		03/30/2014	SCHEDULED REDEMPTION		1,350,000	1,350,000	1,350,000	1,350,000						1,350,000				38,610	03/30/2020	2
14754D-AD-2	CASH AMERICA INTERNATION		02/18/2014	EXCHANGE		1,948,909	1,950,000	1,948,750	1,948,879		30		30		1,948,909				28,966	05/15/2018	2
14912L-5F-4	CATERPILLAR FINANCIAL SE		03/04/2014	HSBC SECURITIES, INC.		7,792,880	8,000,000	7,986,880	7,988,720		218		218		7,988,938		(196,058)	(196,058)	60,800	06/01/2022	1FE
12489W-QG-2	CBASS 2005-CB8 AF5 RMBS		03/01/2014	SCHEDULED REDEMPTION		677,490	677,490	640,206	661,831		15,659		15,659		677,490				6,490	03/25/2042	1FM
1248MG-AP-9	CBASS 2007-CB1 AF6 RMBS		03/01/2014	SCHEDULED REDEMPTION		102,273	102,273	57,403	49,696		52,578		52,578		102,273				861	01/25/2047	1FM
17311Y-AE-3	CBASS 2007-CB3 A5 RMBS		03/01/2014	SCHEDULED REDEMPTION		111,227	111,227	63,100	57,926		53,301		53,301		111,227				888	02/25/2047	1FM
124857-AG-8	CBS CORP		03/04/2014	CITIGROUP GLOBAL MARKETS		9,832,100	10,000,000	9,909,500	9,923,831		1,478		1,478		9,925,309		(93,209)	(93,209)	174,375	03/01/2022	2FE
17119X-AD-1	CCART_2014-A ABS		03/24/2014	JPMORGAN CHASE & CO.		16,917,656	17,000,000	16,995,461			30		30		16,995,491		(77,835)	(77,835)	4,949	05/15/2019	1FE
17305E-FK-6	CCCIT_13-A10 ABS		02/24/2014	JPMORGAN CHASE & CO.		30,052,734	30,000,000	30,060,938	30,060,070		(4,263)		(4,263)		30,055,807		(3,073)	(3,073)	66,308	02/07/2018	1FE
16678R-AV-9	CCMFC 2004-1A V1 RMBS		03/01/2014	SCHEDULED REDEMPTION		71,597	71,597	68,902	69,011		2,587		2,587		71,597				111	01/25/2035	1FM
16678R-BW-6	CCMFC 2004-3 B1 RMBS		03/01/2014	SCHEDULED REDEMPTION		21,923	21,923	12,931	12,603		9,320		9,320		21,923				31	08/25/2035	1FM
16678R-BT-3	CCMFC 2004-A B1 RMBS		03/01/2014	SCHEDULED REDEMPTION		56,820	56,820	39,802	38,592		18,228		18,228		56,820				91	03/25/2035	1FM
16678R-CM-7	CCMFC 2004-B B1 RMBS		03/01/2014	SCHEDULED REDEMPTION		53,881	53,881	38,069	37,250		16,631		16,631		53,881				76	10/25/2035	1FM
16678R-FD-4	CCMFC 2006-1A B1 RMBS		03/25/2014	SCHEDULED REDEMPTION		12,136	273,902	18,545			12,136		12,136		12,136					12/25/2046	1FM
15672E-AJ-3	CEQUEL COMMUNICATIONS TERM LOAN B		03/31/2014	SCHEDULED REDEMPTION		17,500	17,500	17,212	17,210		290		290		17,500				259	02/14/2019	3FE
173067-EE-5	CGCMT 2004-C2, A5 CMBS		03/01/2014	SCHEDULED REDEMPTION		481,641	481,641	468,961	480,836		805		805		481,641				5,598	10/15/2041	1FM
161571-FH-2	CHAIT_12-A2 ABS		03/24/2014	CREDIT SUISSE		10,009,375	10,000,000	9,995,313	9,995,357		374		374		9,995,731		13,644	13,644	12,064	05/15/2019	1FE
161571-FJ-8	CHAIT_12-A3 ABS		02/24/2014	JPMORGAN CHASE & CO.		15,066,797	15,000,000	15,070,898	15,069,444		(7,133)		(7,133)		15,062,311		4,486	4,486	23,042	06/15/2017	1FE
161571-FL-3	CHAIT_12-A5 ABS		01/16/2014	JPMORGAN CHASE & CO.		12,006,563	12,000,000	12,014,063	12,013,873		(497)		(497)		12,013,376		(6,814)	(6,814)	7,277	08/15/2017	1FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		03/01/2014	SCHEDULED REDEMPTION		501,518	553,295	399,335	379,868		121,650		121,650		501,518				3,050	03/25/2037	1FM
16208N-AC-9	CHATHAM LIGHT IIB CDO - CF - LOANS	E	03/06/2014	CRT CAPITAL GROUP		13,785,100	14,000,000	14,000,000	14,000,000						14,000,000		(214,900)	(214,900)	46,463	08/03/2019	1FE
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS		03/31/2014	SCHEDULED REDEMPTION		336,770	336,770	336,770	336,135		634		634		336,770				13,622	09/30/2017	2
12543K-AK-0	CHS COMMUNITY HEALTH SYS INC 2021 TLD		03/31/2014	SCHEDULED REDEMPTION		10,502	10,502	10,460			43		43		10,502				78	01/27/2021	3FE
12543K-AE-4	CHS/COMMUNITY HEALTH SYS INC TERM LOAN E		03/31/2014	Various		4,187,743	4,204,846	4,186,818	4,187,311		416		416		4,187,727		16	16	39,550	01/25/2017	3FE
171265-A*-2	CHUGACH ELECTRIC ASSOCIATION SERIES B 4.		03/15/2014	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				21,000	03/15/2031	1
12669E-T3-0	CHWL 2003-39 A17 RMBS		03/01/2014	SCHEDULED REDEMPTION		91,311	91,311	86,871	90,070		1,241		1,241		91,311				997	05/25/2038	1FM
17275R-AE-2	CISCO SYSTEMS INC		01/07/2014	CITIGROUP GLOBAL MARKETS		9,786,840	8,646,000	9,111,961	9,115,083		(2,158)		(2,158)		9,112,925		673,914	673,914	172,380	02/15/2019	1FE
12558M-AG-7	CITHE RMBS		03/01/2014	SCHEDULED REDEMPTION		106,196	106,196	106,895	108,149		(1,954)		(1,954)		106,196				1,515	02/25/2030	1FM
172967-GL-9	CITIGROUP INC		03/04/2014	NOMURA SECURITIES INTERNATIONAL INC		4,862,950	5,000,000	4,988,150	4,989,021		187		187		4,989,208		(126,258)	(126,258)	87,188	03/01/2023	1FE
18451Q-AL-2	CLEAR CHANNEL WORLDWIDE		07/19/2013	VARIOUS							(135)		(135)							11/15/2022	4FE
189054-AT-6	CLOROX COMPANY		03/04/2014	BARCLAYS		4,816,100	5,000,000	4,984,150	4,985,947		258		258		4,986,205		(170,105)	(170,105)	72,861	09/15/2022	2FE
17316D-AG-9	CMLTI 2010-3 2A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		1,058,911	1,058,911	1,054,609	1,056,524		2,387		2,387		1,058,911				12,684	08/25/2037	1FM
17316D-AM-6	CMLTI 2010-3 3A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		114,443	114,443	113,763	114,094		349		349		114,443				1,392	08/25/2037	1FM
17316D-AV-6	CMLTI 2010-3 5A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		1,864,263	1,864,263	1,852,612	1,855,966		8,298		8,298		1,864,263				20,501	10/25/2035	1FM
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE		03/10/2014	SCHEDULED REDEMPTION		62,737	62,737	62,737	62,737						62,737				853	06/10/2024	1
199648-AA-4	COLUMBUS NOV 061A CDO - CF - LOANS	E	01/21/2014	SCHEDULED REDEMPTION		2,432,968	2,432,968	2,243,197	2,361,119		71,849		71,849		2,432,968				3,249	07/18/2018	1FE
14041N-DG-3	COMET_07-A1 ABS		02/28/2014	CREDIT SUISSE		9,934,375	10,000,000	9,932,031	9,932,338		3,592		3,592		9,935,931		(1,556)	(1,556)	4,527	11/15/2019	1FE
20047A-AE-0	COMM 2004-LB2A, B CMBS		03/01/2014	SCHEDULED REDEMPTION		5,203,928	5,203,928	5,076,800	5,189,103		14,824		14,824		5,203,928				62,377	03/10/2039	1FM
202795-HZ-6	COMMONWEALTH EDISON		03/03/2014	BARCLAYS		10,292,800	10,000,000	9,996,700	9,997,370		54		54		9,997,424		295,376	295,376	174,722	09/01/2021	1FE
20337E-AL-5	COMMSCOPE INC TRANCHE 4 TERM LOAN		03/31/2014	Various		1,313	1,313	1,305	1,305		8		8		1,313					01/15/2018	3FE
20337E-AM-3	COMMSCOPE INC. TRANCHE 3 TERM LOAN		03/31/2014	Various		875	875	873	872		3		3		875				2	01/23/2017	3FE
20825C-AS-3	CONOCOPHILLIPS		02/01/2014	MATURED		5,824,000	5,824,000	6,275,285	5,833,506		(9,506)		(9,506)		5,824,000				138,320	02/01/2014	1FE

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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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
210797-AH-9	CONTINENTAL (UNITED) AIRLINES NEW TL B		03/31/2014	SCHEDULED REDEMPTION		10,625	10,625	10,719	10,722		(97)		(97)		10,625					04/01/2019	3FE
21079V-AA-1	CONTL AIRLINES 2010-A ABS		01/12/2014	SCHEDULED REDEMPTION		473,871	473,871	471,976	472,411		1,460		1,460		473,871				11,254	07/12/2022	2FE
22237P-AC-7	CPMH 2005-1, A3 ABS		03/01/2014	SCHEDULED REDEMPTION		232,035	232,035	232,006	232,035						232,035				2,515	12/15/2035	2AM
226829-AA-7	CROCKETT COGENER		03/30/2014	SCHEDULED REDEMPTION		175,478	175,478	175,478	175,478						175,478					03/30/2025	2FE
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC		03/19/2014	TENDER OFFER		6,195,480	6,074,000	6,457,090	6,242,135		(17,577)		(17,577)		6,224,558		(29,078)	(29,078)	502,666	02/15/2018	4FE
22541S-2S-6	CSFB 2004-C5, A4 CMBS		03/01/2014	SCHEDULED REDEMPTION		189,282	189,282	185,497	189,011		271		271		189,282				1,895	11/15/2037	1FM
225458-6G-8	CSFB 2005-9 5A9 RMBS		03/01/2014	SCHEDULED REDEMPTION		100,711	114,462	83,695	85,314		15,397		15,397		100,711				1,339	04/25/2036	1FM
12644J-AE-5	CSMC 10-10R 2A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		357,517	357,517	360,086	358,881		(1,365)		(1,365)		357,517				4,800	03/26/2037	1FM
225470-Q8-9	CSMC 2006-3 5A5 RMBS		03/01/2014	SCHEDULED REDEMPTION		317,941	340,576	284,872	233,001		84,939		84,939		317,941				3,879	04/25/2036	1FM
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		318,146	318,146	324,211	321,142		(2,996)		(2,996)		318,146				4,578	09/26/2037	1FM
12642Y-FC-3	CSMC 2009-16R 8A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		294,906	294,906	301,726	298,922		(4,015)		(4,015)		294,906				3,934	07/26/2037	1FM
126650-BC-3	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		03/10/2014	SCHEDULED REDEMPTION		447,107	447,107	447,107	495,885		(48,778)		(48,778)		447,107				5,846	01/10/2028	2FE
12667F-LV-5	CWALT 2004-16 CB 1A3 RMBS		03/01/2014	SCHEDULED REDEMPTION		359,788	359,788	359,114	359,587		201		201		359,788				3,937	07/25/2034	1FM
12667F-DN-2	CWALT 2004-3T1 A1 RMBS		03/25/2014	SCHEDULED REDEMPTION		230,280	230,280	230,640	230,335		(55)		(55)		230,280				311	05/25/2034	1FM
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS		03/01/2014	SCHEDULED REDEMPTION		36,172	36,172	35,137	35,198		974		974		36,172				408	04/25/2035	1FM
12667G-US-0	CWALT 2005-29 CB A6 RMBS		03/01/2014	SCHEDULED REDEMPTION		497,088	497,088	455,946	434,983		62,104		62,104		497,088				6,425	07/25/2035	1FM
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		03/01/2014	SCHEDULED REDEMPTION		172,622	198,862	178,250	150,091		22,530		22,530		172,622				2,190	05/25/2036	1FM
02151N-AB-8	CWALT 2007-18C 3FL3 RMBS		03/25/2014	SCHEDULED REDEMPTION		257,903	381,315	250,610	248,062		9,841		9,841		257,903				530	08/25/2037	1FM
02151L-AA-4	CWALT 2007-20 A1 RMBS		03/25/2014	SCHEDULED REDEMPTION		235,992	349,271	207,218	200,581		35,411		35,411		235,992				454	08/25/2047	1FM
12669E-NQ-5	CWHL 2003-20, 3A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		231,551	231,551	229,380	231,020		531		531		231,551				2,342	07/25/2033	1FM
12669F-NK-5	CWHL 2004-J1 2A3 RMBS		03/01/2014	SCHEDULED REDEMPTION		134,028	134,028	135,483	134,445		(417)		(417)		134,028				1,409	01/25/2019	1FM
12669G-NM-9	CWHL 2005-7 1-A2 RMBS		03/25/2014	SCHEDULED REDEMPTION		5,714	5,714	5,704	5,788		(74)		(74)		5,714				13	03/25/2035	3FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		03/01/2014	SCHEDULED REDEMPTION		364,301	389,538	298,041	312,910		51,391		51,391		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
126694-X3-7	CWHL 2006-9 A10 RMBS		03/01/2014	SCHEDULED REDEMPTION		471,969	531,072	437,439	439,614		32,355		32,355		471,969				7,140	05/25/2036	1FM
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		176,140	181,412	145,434	129,030		47,110		47,110		176,140				2,069	06/25/2047	1FM
126670-CL-0	CWL 2005-11, AF6 RMBS		03/01/2014	SCHEDULED REDEMPTION		753,774	753,774	744,249	739,705		14,068		14,068		753,774				8,108	02/25/2036	1FM
126670-GT-9	CWL 2005-13, AF6 RMBS		03/01/2014	SCHEDULED REDEMPTION		116,780	116,780	101,923	98,412		18,368		18,368		116,780				1,389	04/25/2036	1FM
126670-TH-1	CWL 2006-1, AF6 RMBS		03/01/2014	SCHEDULED REDEMPTION		210,737	210,737	197,167	192,498		18,238		18,238		210,737				2,746	07/25/2036	1FM
12666R-AF-7	CWL 2006-9 1AF6 RMBS		03/01/2014	SCHEDULED REDEMPTION		70,845	174,986	151,495	144,362		(73,517)		(73,517)		70,845				1,861	10/25/2046	1FM
12668X-AF-2	CWL 2006-S8, A6 RMBS		03/01/2014	SCHEDULED REDEMPTION		248,461	248,461	248,456	248,459		3		3		248,461				3,080	04/25/2036	4FM
12669R-AC-1	CWL 2007-S1 A3 RMBS		03/01/2014	SCHEDULED REDEMPTION		128,566	128,566	128,560	129,277		(710)		(710)		128,566				1,559	11/25/2036	5FM
12669R-AD-9	CWL 2007-S1 A4 RMBS		03/01/2014	SCHEDULED REDEMPTION		99,996	99,996	99,989	79,789	20,694	(487)		20,207		99,996				1,226	11/25/2036	4FM
12669R-AF-4	CWL 2007-S1 A6 RMBS		03/01/2014	SCHEDULED REDEMPTION		334,798	334,798	334,794	334,796		2		2		334,798				4,268	11/25/2036	4FM
12670B-AF-6	CWL 2007-S2 A6 RMBS		03/01/2014	SCHEDULED REDEMPTION		301,879	301,879	301,866	301,879		(1)		(1)		301,879				3,708	05/25/2037	4FM
237194-AJ-4	DARDEN RESTAURANTS INC		03/26/2014	Various		9,863,840	10,000,000	9,960,100	9,967,478		671		671		9,968,150		(104,310)	(104,310)	181,500	10/15/2021	2FE
23918V-AM-6	DAVITA INC. TRANCHE B TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		7,500	7,500	7,539	7,538		(38)		(38)		7,500				84	10/20/2016	3FE
23918V-AS-3	DAVITA INC. TRANCHE B2 TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		4,375	4,375	4,337	4,337		38		38		4,375				17,325	11/01/2019	3FE
24521Q-AB-8	DEL MONTE FOODS CO. INITIAL TERM LOAN		02/24/2014	EXCHANGE		1,392,485	1,394,694	1,392,364	1,392,406		77		77		1,392,483		2	2	8,523	03/08/2018	4FE
247367-BH-7	DELTA AIR LINES 2007-1 A ABS		02/10/2014	SCHEDULED REDEMPTION		110,727	110,727	117,094	115,881		(5,154)		(5,154)		110,727				3,776	02/10/2024	2FE
24736V-AA-0	DELTA AIR LINES CLASS A ABS		01/02/2014	SCHEDULED REDEMPTION		332,673	332,673	332,673	332,673						332,673				10,313	01/02/2020	2FE
25389N-AJ-6	DIGITALGLOBE INC NEW TERM LOAN B		03/31/2014	SCHEDULED REDEMPTION		5,000	5,000	5,039	5,039		(39)		(39)		5,000				16	01/31/2020	3FE
75524E-AK-4	DJO FINANCE (AKA REABLE) TRANCHE B TL		03/31/2014	SCHEDULED REDEMPTION		7,320	7,320	7,280	7,281		39		39		7,320				87	09/15/2017	4FE
25158J-AA-3	DMSI 2010-RS1 A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		708,776	708,776	715,863	712,923		(4,148)		(4,148)		708,776				10,122	10/25/2035	1FM
251563-CG-5	DMSI RMBS		03/01/2014	SCHEDULED REDEMPTION		1,659	1,659	1,611	1,616		43		43		1,659				20	09/25/2033	1FM
25960E-AG-9	DOUGLAS DYNAMICS L.L.C. TERM LOAN		03/18/2014	SCHEDULED REDEMPTION		3,450	3,450	3,425	3,429		21		21		3,450				19,279	04/18/2018	4FE
26248P-AC-5	DRYDEN XVI B CDO - CF - LOANS	E	03/06/2014	JPMORGAN CHASE & CO.		5,811,000	6,000,000	6,000,000	6,000,000						6,000,000		(189,000)	(189,000)	21,624	10/20/2020	1FE
26358B-AA-6	DUANE ST 06-3A A1 CDO - CF - LOANS	E	01/13/2014	SCHEDULED REDEMPTION		1,460,694	1,460,694	1,245,242	1,388,515		72,179		72,179		1,460,694				1,890	01/11/2021	1FE
26358E-AA-0	DUANE ST 4 A1T CDO - CF - LOANS	E	02/14/2014	SCHEDULED REDEMPTION		760,143	760,143	604,358	690,951		69,192		69,192		760,143				912	11/14/2021	1FE
26613T-AE-0	DUPONT FABROS TECHNOLOGY LP		01/09/2014	JEFFERIES & COMPANY, INC.		1,190,250	1,150,000	1,150,000	1,150,000						1,150,000		40,250	40,250	19,893	09/15/2021	3FE
263534-CK-3	E.I. DU PONT DE NEMOURS		03/12/2014	MORGAN STANLEY		4,706,400	5,000,000	4,998,250	4,998,385		33		33		4,998,418		(292,018)	(292,018)	82,444	02/15/2023	1FE
28108P-AA-4	EDLINC STUDENT LOAN FUNDING ABS		01/01/2014	SCHEDULED REDEMPTION		14,682	14,682	14,682	14,682						14,682				131	10/01/2025	1FE
28108P-AB-2	EDLINC STUDENT LOAN FUNDING TRUST ABS		01/01/2014	SCHEDULED REDEMPTION		19,988	19,988	19,988	19,988						19,988				164	10/01/2025	1FE
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	F	02/25/2014	SCHEDULED REDEMPTION		214,992	214,992	214,992	214,992						214,992				3,091	05/25/2025	2FE
29264D-AJ-0	ENDO PHARMA 2011 TERM B LOAN		02/28/2014	SCHEDULED REDEMPTION		129,750	129,750	129,750	129,750						129,750				851	06/17/2018	3FE
29439@-AA-6	EQT PRODUCTION COMPANY 7.76% GUARANTEED		02/28/2014	SCHEDULED REDEMPTION		441,000	441,000	480,398	465,485		(24,485)		(24,485)		441,000				17,111	02/28/2016	2
26924X-AE-5	ETRVM 2004-1 A5 ABS		03/07/2014	SCHEDULED REDEMPTION		642,636	642,636	642,332	642,624		12		12		642,636				6,674	11/07/2031	2AM

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)
30215*-AP-3	EXPLORER PIPELINE CO. SER N SR NTS		01/31/2014	SCHEDULED REDEMPTION		1,428,571	1,428,571	1,428,571	1,427,014		1,557		1,557		1,428,571				34,643	01/31/2015	2
33632*-UK-1	FEDERAL EXPR. N596FE/FIRST SEC BK SEC.		01/15/2014	SCHEDULED REDEMPTION		654,864	654,864	654,864	653,120		1,744		1,744		654,864				27,537	07/15/2020	2
32051D-A7-7	FHASI 2003-7 1A13 RMBS		03/01/2014	SCHEDULED REDEMPTION		174,047	174,047	174,035	173,887		160		160		174,047				1,724	09/25/2033	1FM
32051D-B7-6	FHASI 2003-7 1A21 RMBS		03/01/2014	SCHEDULED REDEMPTION		12,445	12,445	11,908	12,307		139		139		12,445				117	09/25/2033	1FM
33632*-UF-2	FIRST SECURITY BK UTAH NA ABS		01/15/2014	SCHEDULED REDEMPTION		394,914	394,914	394,914	394,813		101		101		394,914				16,606	01/15/2020	2
33842E-AB-8	FLAGSHIP IV A CDO - CF - LOANS	E	03/03/2014	SCHEDULED REDEMPTION		479,818	479,818	440,233	470,302		9,517		9,517		479,818				593	06/01/2017	1FE
33842R-AA-1	FLAGSHIP VI-1A A CDO - CF - LOANS	E	03/20/2014	SCHEDULED REDEMPTION		5,050,004	5,050,004	4,175,097	4,809,606		240,398		240,398		5,050,004				5,998	09/20/2019	1FE
34530H-AC-4	FORDO_2014-A ABS		03/24/2014	BNP CAPITAL MARKETS		7,991,250	8,000,000	7,998,810			90		90		7,998,900		(7,650)	(7,650)	11,411	05/15/2018	1FE
34530H-AD-2	FORDO_2014-A ABS		03/24/2014	BNP CAPITAL MARKETS		3,992,031	4,000,000	3,999,022			49		49		3,999,071		(7,039)	(7,039)	9,317	04/15/2019	1FE
345838-AE-6	FOREST LABORATORIES INC		01/28/2014	GOLDMAN, SACHS & CO.		2,002,500	2,000,000	2,000,000							2,000,000		2,500	2,500		02/15/2021	3FE
Q3930A-AC-2	FORTESCUE METALS GROUP LTD NEW TERM LOAN	F	03/31/2014	SCHEDULED REDEMPTION		6,806	6,806	6,753	6,752		55		55		6,806					06/30/2019	3FE
35687K-AL-5	FREESCALE SEMICONDUCTOR TRANCHE B-4 TL		03/31/2014	SCHEDULED REDEMPTION		7,807	7,807	7,436	7,427		380		380		7,807					02/28/2020	4FE
33848J-AE-5	FSTAR 2007-1A AF5 RMBS		03/01/2014	SCHEDULED REDEMPTION		797,501	797,501	797,491	797,528		(28)		(28)		797,501				9,997	01/25/2035	2FM
30283F-AA-9	FWCT-2 ESCROW CORP		03/06/2014	EXCHANGE		3,000,000	3,000,000	3,000,000							3,000,000				16,656	08/01/2021	3FE
30283F-AB-7	FWCT-2 ESCROW CORP		03/06/2014	EXCHANGE		2,064,018	2,000,000	2,065,000			(982)		(982)		2,064,018				14,896	02/01/2022	4FE
36318N-AF-7	GALAXY 07-8A CDO - CF - LOANS	E	03/06/2014	RBC DOMINION SECURITIES		11,601,600	12,000,000	12,000,000	12,000,000						12,000,000		(398,400)	(398,400)	39,658	04/25/2019	1FE
364731-AA-7	GANNETT PEAK A-1A CDO - CF - LOANS	E	01/27/2014	SCHEDULED REDEMPTION		2,934,759	2,934,759	2,934,759	2,934,759						2,934,759				3,621	10/27/2020	1FE
36804P-AF-3	GATX FINANCIAL CORP 2005-1 PASS THRU TR.		01/02/2014	SCHEDULED REDEMPTION		99,338	99,338	99,338	99,338						99,338				2,830	01/02/2025	2FE
36828Q-HK-5	GECMC 2004-C2, B CMBS		02/01/2014	SCHEDULED REDEMPTION		10,000,000	10,000,000	10,049,917	10,000,000						10,000,000				83,050	03/10/2040	1FM
36828Q-HL-3	GECMC 2004-C2, C CMBS		03/01/2014	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,024,780	5,000,000						5,000,000				48,327	03/10/2040	1FM
36828Q-LX-2	GECMC 2005-C1, AAB CMBS		03/01/2014	SCHEDULED REDEMPTION		162,192	162,192	163,001	162,203		(11)		(11)		162,192				2,003	06/10/2048	1FM
36312K-AA-0	GENERAL ELECTRIC LEASE / SFHI 7.01% CERT		03/11/2014	SCHEDULED REDEMPTION		327,990	327,990	337,342	328,822		(832)		(832)		327,990				5,162	04/11/2014	1
37048@-AB-0	GENERAL PARTS (INT'L GROUP) SER. B SR NT		01/02/2014	PRINCIPAL PAYDOWN		4,950,000	4,950,000	4,950,000	4,922,819		46		46		4,922,865		27,135	27,135	474,851	11/01/2016	3FE
37048@-AG-9	GENERAL PARTS INTERNATIONAL INC 2020		01/01/2014	PRINCIPAL PAYDOWN		15,300,000	15,300,000	15,606,000	15,454,430						15,454,430		(154,430)	(154,430)	4,114,178	07/01/2020	3FE
36159R-AH-6	GEO GROUP INC		02/07/2014	EXCHANGE		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				30,354	01/15/2022	4FE
37427U-AF-7	GETTY IMAGES INC NEW INITIAL TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		5,000	5,000	4,957	4,957		43		43		5,000				59	10/18/2019	4FE
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		199,558	199,558	170,340	157,719		41,839		41,839		199,558				1,979	11/19/2035	1FM
38012T-AC-6	GMACM 2006-HE3, A3 RMBS		03/01/2014	SCHEDULED REDEMPTION		1,757,618	1,784,215	1,363,971	1,331,009		258,198		258,198		1,757,618				972,497	12/25/2040	3FM
38136G-AE-1	GOLDEN TREE IV A2 CDO - CF - LOANS	E	03/06/2014	RBC DOMINION SECURITIES		14,310,000	15,000,000	15,000,000	15,000,000						15,000,000		(690,000)	(690,000)	30,979	08/18/2022	1FE
38259P-AD-4	GOOGLE INC		03/04/2014	CITIGROUP GLOBAL MARKETS		5,020,600	5,000,000	4,999,150			2		2		4,999,152		21,448	21,448	5,625	02/25/2024	1FE
790654-C#-2	GREAT PLAINS ENERGY (FORMERLY AQUILA / S		02/01/2014	SCHEDULED REDEMPTION		875,000	875,000	875,000	860,414		14,586		14,586		875,000				41,300	02/01/2021	2
33632*-PE-1	GREAT PLAINS ENERGY / KANSAS CITY PWR &		02/13/2014	MATURED		1,391,443	1,391,443	1,390,491	1,391,147		297		297		1,391,443				59,500	02/13/2014	2
39278*-AA-1	GREEN COUNTRY ENERGY LLC		02/10/2014	SCHEDULED REDEMPTION		311,520	311,520	311,520	311,520						311,520				5,615	02/10/2024	2FE
39843Q-AL-5	GRIFOLS INC. NEW US TLB EXTENDED	R	02/27/2014	SCHEDULED REDEMPTION		4,846,235	4,846,235	4,692,133	4,691,732		154,503		154,503		4,846,235				33,183	06/01/2017	3FE
39926L-AD-4	GROSVENOR CAPITAL MGMT TRANCHE C TL		01/02/2014	SCHEDULED REDEMPTION		2,795,433	2,795,433	2,756,791	2,761,055		34,378		34,378		2,795,433				9,430	12/05/2016	3FE
36245E-AG-3	GSAMP 2006-HE7 M2 RMBS		03/25/2014	SCHEDULED REDEMPTION			387,421	2,185											331	10/25/2046	1FM
362631-AB-9	GSR 2006-OA1 2A1 RMBS		03/25/2014	SCHEDULED REDEMPTION		164,657	164,657	116,495	137,402		27,255		27,255		164,657				127	08/25/2046	1FM
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		251,251	261,652	224,173	209,380		41,872		41,872		251,251				3,364	01/25/2037	1FM
40256V-AD-0	GULF STREAM 071B CDO - CF - LOANS	E	03/06/2014	MORGAN STANLEY		9,551,000	10,000,000	10,000,000	10,000,000						10,000,000		(449,000)	(449,000)	16,190	06/17/2021	1FE
41283K-AE-7	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		03/15/2014	SCHEDULED REDEMPTION		2,676,829	2,676,829	2,676,520	2,676,798		31		31		2,676,829				13,317	01/15/2016	1FE
404122-AN-3	HCA, INC. TRANCHE B-4 TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		16,199	16,199	15,996	15,995		204		204		16,199				142	05/01/2018	3FE
404122-AP-8	HCA, INC. TRANCHE B-5 TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		8,822	8,822	8,710	8,709		112		112		8,822				75	03/31/2017	3FE
42218B-AJ-4	HEALTH MGMT ASSOCIATES INC NEW TLB		01/27/2014	SCHEDULED REDEMPTION		4,008,933	4,008,933	4,038,699	4,038,760		(29,827)		(29,827)		4,008,933				10,523	11/16/2018	3FE
40419V-AJ-1	HEINZ (HJ) CO TLB-2		03/31/2014	SCHEDULED REDEMPTION		12,500	12,500	12,553	12,553		(53)		(53)		12,500				109	06/05/2020	3FE
42308#-AE-7	HELEN OF TROY LIMITED 201	E	01/12/2014	SCHEDULED REDEMPTION		4,200,000	4,200,000	4,200,000	4,200,000						4,200,000				81,900	01/12/2018	2
42341U-AC-7	HELM FINANCIAL CORPORATION TERM LOAN		03/31/2014	Various		2,924	2,924	2,882	83,178		(80,254)		(80,254)		2,924				46	06/01/2017	4FE
42804V-AN-1	HERTZ CORP TRANCHE B-2 TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		2,450	2,450	2,442	2,442		8		8		2,450				18	03/11/2018	3FE
42822X-AA-3	HEWETTS ISLND IRA CDO - CF - LOANS	E	02/12/2014	SCHEDULED REDEMPTION		3,923,146	3,923,146	3,719,224	3,790,870		132,276		132,276		3,923,146				6,411	11/12/2019	1FE
42823B-AB-8	HICDO_06-5A CDO - CF - LOANS	E	03/05/2014	SCHEDULED REDEMPTION		1,845,763	1,845,763	1,702,716	1,771,357		74,405		74,405		1,845,763				2,221	12/05/2018	1FE
43739E-BS-5	HMBT 2005-4 A1 RMBS		03/25/2014	SCHEDULED REDEMPTION		239,226	239,226	184,951	191,203		48,022		48,022		239,226				223	10/25/2035	1FM
43644A-AU-3	HOLOGIC, INC. TRANCHE B 2014 - TL		01/31/2014	SCHEDULED REDEMPTION		2,547	2,547	2,526	2,526		21		21		2,547				19	08/01/2019	3FE
438516-AY-2	HONEYWELL INTERNATIONAL		02/15/2014	MATURED		5,000,000	5,000,000	4,986,800	4,999,647		353		353		5,000,000				96,875	02/15/2014	1FE
44108E-BA-5	HOST MARRIOTT LP		02/10/2014	CALLED @ 101.12500000		281,000	281,000	285,215	281,682		(177)		(177)		281,505		(505)	(505)	6,797	06/01/2016	2FE
44614T-AC-6	HUNT_12-2 ABS		03/24/2014	CREDIT SUISSE		10,000,781	10,000,000	10,004,688	10,004,568		(882)		(882)		10,003,687		(2,905)	(2,905)	14,450	04/17/2017	1FE
44701P-AT-1	HUNTSMAN INTL LLC EXTENDED TLB		03/31/2014	SCHEDULED REDEMPTION		5,068	5,068	5,047	5,046		21		21		5,068					04/19/2017	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)
41161P-CX-9	HVMLT 2004-1 1A RMBS		03/19/2014	SCHEDULED REDEMPTION		12,118	12,118	12,122	12,121		(3)		(3)		12,118				12	09/19/2034	1FM
94978#-AJ-6	HY-VEE INC / WELLS FARGO ABS		03/05/2014	SCHEDULED REDEMPTION		158,909	158,909	158,909	158,909						158,909				2,622	10/05/2021	1
451102-AZ-0	ICAHN ENTERPRISES LP		01/22/2014	Various		7,101,463	7,000,000	7,000,000							7,000,000		101,463	101,463	3,798	03/15/2019	3FE
451102-BC-0	ICAHN ENTERPRISES LP		01/09/2014	Various		9,147,250	8,850,000	9,027,000							9,027,000		120,250	120,250	250,750	08/01/2020	2FE
451102-AD-9	ICAHN ENTERPRISES/FIN		01/21/2014	TENDER OFFER		6,124,242	6,175,000	6,147,917	6,155,976		105		105		6,156,081		(31,840)	(31,840)	432,507	01/15/2016	3FE
451102-AH-0	ICAHN ENTERPRISES/FIN		01/21/2014	TENDER OFFER		8,074,688	7,975,000	8,201,701	8,096,740		(3,079)		(3,079)		8,093,661		(18,974)	(18,974)	568,883	01/15/2018	3FE
451102-AV-9	ICAHN ENTERPRISES/FIN		01/15/2014	EXCHANGE		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				41,000	08/01/2020	3FE
452308-AP-4	ILLINOIS TOOL WORKS INC		03/03/2014	JPMORGAN CHASE & CO.		5,151,550	5,000,000	5,024,550	5,019,543		(402)		(402)		5,019,141		132,409	132,409	80,156	09/15/2021	1FE
44969C-AM-2	IMS HEALTH INC TRANCHE B-1 DOLLAR TL		03/17/2014	Various		1,915,908	1,925,222	1,915,721	1,915,394		507		507		1,915,901		7	7	20,942	09/01/2017	3FE
52078D-AF-6	INFOR US INC TRANCH B-2 TL (LAWSON)		01/02/2014	EXCHANGE		2,331,364	2,353,442	2,330,179	2,331,339		12		12		2,331,351		12	12	686	04/05/2018	4FE
52078D-AG-4	INFOR US INC TRANCHE B-5 TL (LAWSON)		03/31/2014	SCHEDULED REDEMPTION		5,884	5,884	5,828			23,590		23,590		5,884				21,573	06/03/2020	4FE
457030-AJ-3	INGLES MARKET INC		02/07/2014	BARCLAYS		1,154,438	1,175,000	1,175,000	1,175,000						1,175,000		(20,563)	(20,563)	10,697	06/15/2023	4FE
46186G-AE-3	INWOOD PRK 061AA2 CDO - CF - LOANS	E	01/21/2014	SCHEDULED REDEMPTION		1,509,604	1,509,604	1,444,691	1,461,577		48,028		48,028		1,509,604				1,860	01/20/2021	1FE
46648@-AL-3	J.M. HUBER 5.71% SENIOR NOTES DUE 2014		01/06/2014	MATURED		5,000,000	5,000,000	4,974,400	5,002,632		(2,632)		(2,632)		5,000,000				142,750	01/06/2014	3
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2014	SCHEDULED REDEMPTION		321,910	321,910	321,910	321,910						321,910				9,995	01/02/2020	3
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2014	SCHEDULED REDEMPTION		316,766	316,766	316,766	316,766						316,766				9,836	01/02/2020	3
476759-AA-3	JERSEY STREET A CDO - CF - LOANS	E	01/21/2014	SCHEDULED REDEMPTION		3,009,035	3,009,035	2,474,931	2,860,990		148,044		148,044		3,009,035				3,784	10/20/2018	1FE
47714M-AA-7	JETBLUE AIRWAYS CORP (UNITED STATES) APR		01/15/2014	SCHEDULED REDEMPTION		690,913	690,913	690,913	690,913						690,913				11,711	01/15/2018	2FE
24422E-RH-4	JOHN DEERE CAPITAL CORP		03/03/2014	DEUTSCHE BANK AG		5,092,950	5,000,000	4,977,450	4,981,857		371		371		4,982,228		110,722	110,722	61,688	10/15/2021	1FE
478045-AA-5	JOHN SEVIER COMB CYCLE		01/15/2014	SCHEDULED REDEMPTION		67,033	67,033	67,033	67,033						67,033				1,550	01/15/2042	1FE
46628G-AF-6	JPALT RMBS		03/01/2014	SCHEDULED REDEMPTION		264,870	302,366	230,548	234,681		30,189		30,189		264,870				1,951	05/25/2036	1FM
466290-AH-9	JPMAC 2006-CH2, MF1 RMBS		03/25/2014	Various			322,492	37,442												10/25/2036	1FM
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		03/01/2014	SCHEDULED REDEMPTION		34,353	34,353	25,259	22,087		12,266		12,266		34,353				438	12/25/2050	1FM
46630L-AL-8	JPMAC 2007-CH1 MF4 RMBS		03/01/2014	SCHEDULED REDEMPTION			93,017	8,848											1,268	11/25/2036	1FM
46630L-AM-6	JPMAC 2007-CH1 MF5 RMBS		03/25/2014	Various			1,011,442	68,407	567		(567)		(567)						8,739	11/25/2036	1FM
46630M-AG-7	JPMAC 2007-CH2 AF6 RMBS		03/01/2014	SCHEDULED REDEMPTION		314,420	314,420	257,507	240,570		73,850		73,850		314,420				3,692	06/25/2042	1FM
46630M-AH-5	JPMAC 2007-CH2 MF1 RMBS		03/25/2014	Various			568,685	86,030												01/25/2037	1FM
46625Y-DD-2	JPMCC 2004-CBX, A5 CMBS		03/01/2014	SCHEDULED REDEMPTION		375,979	375,979	359,288	375,159		820		820		375,979				3,893	01/12/2037	1FM
466247-EN-9	JPMMT 2004-S1 1A4 RMBS		03/01/2014	SCHEDULED REDEMPTION		263,294	263,294	253,564	261,390		1,904		1,904		263,294				2,732	09/25/2034	1FM
466247-JB-0	JPMMT 2004-S2 2A5 RMBS		03/01/2014	SCHEDULED REDEMPTION		101,345	101,345	101,047	100,837		508		508		101,345				1,102	12/25/2042	1FM
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		211,302	244,675	193,245	173,618		37,685		37,685		211,302				1,385	04/25/2036	1FM
48122C-AB-1	JRMT 2004-A, A2 ABS		03/15/2014	SCHEDULED REDEMPTION		103,388	103,388	90,530	57,314		46,073		46,073		103,388				913	04/15/2022	6FE
485260-BH-5	KANSAS GAS & ELECTRIC		03/29/2014	SCHEDULED REDEMPTION		1,116,943	1,116,943	1,185,103	1,152,828		(35,885)		(35,885)		1,116,943				31,537	03/29/2021	1FE
48562R-AC-3	KAR AUCTION SERVICES INC NEW TL B		03/11/2014	EXCHANGE		953,814	956,555	953,656	953,656		156		156		953,812		2	2	6,975	05/19/2017	3FE
487836-BD-9	KELLOGG CO		03/10/2014	TENDER OFFER		7,689,438	7,372,000	7,550,108	7,510,700		(3,444)		(3,444)		7,507,257		182,182	182,182	290,784	12/15/2020	2FE
487836-BJ-6	KELLOGG CO		03/10/2014	TENDER OFFER		4,790,000	5,000,000	4,957,950	4,963,894		723		723		4,964,618		(174,618)	(174,618)	199,045	05/17/2022	2FE
487836-BL-1	KELLOGG CO		03/10/2014	TENDER OFFER		11,002,560	12,000,000	11,926,800	11,932,427		1,239		1,239		11,933,666		(931,106)	(931,106)	533,250	03/01/2023	2FE
49307R-AC-1	KEYC 2007-SL1, A2 CMBS		03/01/2014	SCHEDULED REDEMPTION		599,255	599,255	602,515	600,189		(934)		(934)		599,255				8,528	12/15/2040	1FM
49636R-AE-9	KINGSLAND V B CDO - CF - LOANS	E	03/06/2014	MORGAN STANLEY		12,153,090	12,900,000	12,869,982	12,887,560		582		582		12,888,142		(735,052)	(735,052)	34,916	07/14/2021	1FE
49636R-AG-4	KINGSLAND V C CDO - CF - LOANS	E	03/06/2014	CREDIT SUISSE		4,650,500	5,000,000	4,949,840	4,978,167		935		935		4,979,102		(328,602)	(328,602)	21,292	07/14/2021	2AM
500630-BQ-0	KOREA DEVELOPMENT BANK	F	01/23/2014	MATURED		10,000,000	10,000,000	10,383,000	10,005,660		(5,660)		(5,660)		10,000,000				400,000	01/23/2014	1FE
50075N-AZ-7	KRAFT FOODS INC		01/27/2014	TENDER OFFER		3,443,919	2,766,000	2,739,336	2,740,618		27		27		2,740,645		703,274	703,274	166,882	02/09/2040	2FE
52108H-YK-4	LBUBS 2004-C1, A4 CMBS		03/11/2014	SCHEDULED REDEMPTION		2,771,938	2,771,938	2,634,256	2,806,838		(34,899)		(34,899)		2,771,938				23,963	01/15/2031	1FM
52108H-ZY-3	LBUBS 2004-C2, A4 CMBS		02/11/2014	SCHEDULED REDEMPTION		786,006	786,006	726,718	788,260		(2,254)		(2,254)		786,006				3,641	03/15/2036	1FM
52108H-E4-2	LBUBS 2004-C4, A4 CMBS		03/11/2014	SCHEDULED REDEMPTION		1,763,060	1,763,060	1,815,416	1,764,944		(1,884)		(1,884)		1,763,060				25,685	06/15/2029	1FM
52108H-S3-9	LBUBS 2004-C7, X-OL CMBS		03/11/2014	SCHEDULED REDEMPTION				157,728	50,158		(50,158)		(50,158)						5,875	10/15/2036	1FE
52108H-2S-2	LBUBS 2005-C1, A3 CMBS		02/11/2014	SCHEDULED REDEMPTION		700,150	700,150	694,170	700,065		85		85		700,150				5,304	02/15/2030	1FM
50180J-AD-7	LBUBS 2007-C2, A3 CMBS		03/11/2014	SCHEDULED REDEMPTION		100,734	100,734	97,083	103,605		(2,871)		(2,871)		100,734				1,324	02/15/2040	1FM
521615-AA-2	LEA POWER PARTNERS 2033		03/15/2014	SCHEDULED REDEMPTION		125,821	125,821	121,371	121,953		3,868		3,868		125,821				2,074	06/15/2033	3FE
521865-AR-6	LEAR CORP		03/20/2014	CALLED @ 103.93800000		5,051,000	5,051,000	5,281,120	5,149,309		(10,038)		(10,038)		5,139,272		(88,272)	(88,272)	403,316	03/15/2018	3FE
521865-AS-4	LEAR CORP		03/26/2014	CALLED @ 103.00000000		870,000	870,000	972,440	927,094		(4,127)		(4,127)		922,967		(52,967)	(52,967)	63,604	03/15/2020	3FE
12495*-AA-5	LEE MEMORIAL 2 (2007 CTL TRANSACTION)		03/10/2014	SCHEDULED REDEMPTION		23,677	23,677	28,942	27,965		(4,289)		(4,289)		23,677				348	01/10/2034	1
12484@-AA-6	LEE MEMORIAL CTL (2006 TRANSACTION) ABS		03/15/2014	SCHEDULED REDEMPTION		69,313	69,313	69,313	69,313						69,313				937	08/15/2033	1
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS		03/05/2014	SCHEDULED REDEMPTION		44,417	44,417	44,417	44,417						44,417				558	02/05/2027	1
52520M-FB-4	LMT 2006-1 1A5 RMBS		03/01/2014	SCHEDULED REDEMPTION		143,750	217,385	178,789	175,137		(31,387)		(31,387)		143,750				2,420	02/25/2036	2FM
54323M-AK-4	LONGVIEW POWER, LLC - 2017 TERM LOAN		02/28/2014	DISTRIBUTION		26,274											26,274	26,274		10/31/2017	6*
54323M-AN-8	LONGVIEW POWER, LLC SYNTHETIC LC		03/03/2014	Various		316,742	633,333	316,667		180,500	136,167		316,667		316,667		75	75		02/28/2014	6*
52523K-AL-8	LXS 2006-17, WF62 RMBS		03/01/2014	SCHEDULED REDEMPTION		581,682	699,865	559,662	598,659		(16,977)		(16,977)		581,682				8,738	11/25/2036	2FM

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)
52524M-AX-7	LXS 2007-9 WF5 RMBS		03/01/2014	SCHEDULED REDEMPTION		45,475	119,244	96,897	95,803		(50,327)		(50,327)		45,475				1,482	04/25/2037	2FM
55288*-AA-5	MADISON GAS & ELECTRIC / MGE POWER WEST		03/25/2014	SCHEDULED REDEMPTION		171,786	171,786	172,358	172,166		(381)		(381)		171,786				2,170	09/25/2033	1
55288*-AB-3	MADISON GAS & ELECTRIC / MGE POWER WEST		03/25/2014	SCHEDULED REDEMPTION		145,285	145,285	145,285	145,285						145,285				1,677	10/25/2033	1
576434-QD-9	MALT 2004-4 7A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		140,120	140,120	145,572	144,813		(4,692)		(4,692)		140,120				1,915	08/25/2035	3FM
563571-AG-3	MANITOWOC COMPANY INC		02/15/2014	CALLED @ 104.75000000		6,000,000	6,000,000	6,750,000	6,305,953		(20,953)		(20,953)		6,285,000		(285,000)	(285,000)	570,000	02/15/2018	4FE
576433-UF-1	MARM 2004-13 3A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		334,996	334,996	323,952	324,662		10,335		10,335		334,996				1,915	05/21/2053	1FM
576436-AS-8	MARP 2005-1 1A2 RMBS		03/01/2014	SCHEDULED REDEMPTION		209,426	209,426	217,321	219,813		(10,387)		(10,387)		209,426				2,837	12/25/2043	4FM
57643Q-BM-6	MARP 2006-1 1A2 RMBS		03/01/2014	SCHEDULED REDEMPTION		159,877	159,877	166,259	165,163		(5,287)		(5,287)		159,877				2,642	09/25/2051	3FM
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T ABS		03/20/2014	SCHEDULED REDEMPTION		135,902	135,902	135,887	135,887		15		15		135,902				1,073	10/20/2032	1FE
574754-AL-1	MASHANTUCKET (WESTERN) PEQUOT TRCOIBE		03/31/2014	DISTRIBUTION		304,815		304,815							304,815					07/01/2026	5
57629W-BR-0	MASSMUTUAL GLOBAL FUNDIN ABS		03/12/2014	WELLS FARGO		4,640,450	5,000,000	4,962,750	4,966,753		712		712		4,967,465		(327,015)	(327,015)	52,083	10/17/2022	1FE
55265K-TK-5	MASTR 2003-3 2A3 RMBS		03/01/2014	SCHEDULED REDEMPTION		595,170	595,170	583,987	591,162		4,008		4,008		595,170				6,100	04/25/2018	1FM
55265K-YV-5	MASTR 2003-6 6A7 RMBS		03/01/2014	SCHEDULED REDEMPTION		456,947	456,947	436,648	449,666		7,281		7,281		456,947				5,167	07/25/2033	1FM
57643M-EE-0	MASTR 2004-8 1A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		106,465	106,465	105,176	105,914		551		551		106,465				1,126	08/25/2019	1FM
579780-AH-0	MCCORMICK & CO		03/03/2014	MORGAN STANLEY		8,013,419	7,550,000	7,989,863	7,897,022		(7,397)		(7,397)		7,889,626		123,793	123,793	188,939	07/15/2021	1FE
795549-AA-2	MCDONALD'S CORP/SALT CREEK LEASE-BACKED		03/17/2014	CALLED @ 100.00000000		30,000,000	30,000,000	29,723,584	29,772,248		2,054		2,054		29,774,303		225,697	225,697	434,853	12/15/2028	1
58404J-AK-4	MEDASSETS INC TERM B LOAN		03/31/2014	SCHEDULED REDEMPTION		17,917	17,917	17,827	17,818		98		98		17,917				179	12/13/2019	3FE
58768V-AC-5	MERCEDES-BENZ AUTO LEASE TRUST ABS		02/24/2014	JPMORGAN CHASE & CO.		15,019,922	15,000,000	15,026,367	15,025,579		(3,740)		(3,740)		15,021,839		(1,917)	(1,917)	17,208	06/16/2016	1FE
59018Y-SU-6	MERRILL LYNCH & CO		02/03/2014	MATURED		2,000,000	2,000,000	2,045,146	2,001,051		(1,051)		(1,051)		2,000,000				50,000	02/03/2014	1FE
591709-AM-2	METROPCS WIRELESS INC		02/11/2014	EXCHANGE		2,010,914	2,000,000	2,012,500	2,011,115		(201)		(201)		2,010,914				45,139	04/01/2021	3FE
591709-AP-5	METROPCS WIRELESS INC		02/11/2014	EXCHANGE		9,625,699	9,500,000	9,635,000	9,627,242		(1,544)		(1,544)		9,625,699				227,274	04/01/2023	3FE
59317A-AA-9	MEZZ 2006-C4 A CMBS		03/01/2014	SCHEDULED REDEMPTION			437,274	85,103	35,696		(35,696)		(35,696)						3,963	07/15/2045	6FE
593171-BK-6	MEZZCAP 2005-C3, X CMBS		03/01/2014	SCHEDULED REDEMPTION				516,087	87,538		(87,538)		(87,538)						20,256	05/15/2044	5*
55301H-AM-4	MGM RESORTS INTERNATIONAL TERM A LOAN		03/31/2014	SCHEDULED REDEMPTION		5,000	5,000	4,953	4,954		46		46		5,000				36	12/20/2017	3FE
55301H-AN-2	MGM RESORTS INTERNATIONAL TERM B LOAN		03/31/2014	SCHEDULED REDEMPTION		6,250	6,250	6,223	6,223		27		27		6,250				14,197	12/20/2019	3FE
61913P-AG-7	MHL 2004-2 A1 RMBS		03/25/2014	SCHEDULED REDEMPTION		163,632	163,632	163,990	163,704		(72)		(72)		163,632				324	12/25/2034	1FM
61913P-AQ-5	MHL 2005-1 1A2 RMBS		03/25/2014	SCHEDULED REDEMPTION		42,022	42,022	42,022	42,022						42,022				50	02/25/2035	2FM
61913P-AS-1	MHL 2005-1 1M1 RMBS		03/25/2014	SCHEDULED REDEMPTION		105,054	105,054	105,054	105,054						105,054				147	02/25/2035	3FM
61915R-AK-2	MHL 2005-3 A1 RMBS		03/25/2014	SCHEDULED REDEMPTION		385,826	385,826	377,685	378,396		7,430		7,430		385,826				382	08/25/2035	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
59565T-AD-1	MIDCONTINENT COMMUNICATIONS NEW TBL		03/31/2014	SCHEDULED REDEMPTION		1,843	1,843	1,843	1,843						1,843				10	07/30/2020	4FE
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.		03/15/2014	SCHEDULED REDEMPTION		934,800	934,800	934,800	934,800						934,800				28,044	03/15/2025	2FE
602720-B*-4	MINE SAFETY APPLIANCES COMPANY SENIOR NO		03/07/2014	EXCHANGE		16,311,081	15,111,111	15,111,111	16,360,736		(49,655)		(49,655)		16,311,081				174,857	12/20/2021	2
60687V-BB-0	MLCFC 2006-3, XP CMBS		03/01/2014	SCHEDULED REDEMPTION				471,957	59,772		(59,772)		(59,772)						20,564	07/12/2046	1FE
59020U-SJ-5	MLMI 2005-A2 A2 RMBS		03/01/2014	SCHEDULED REDEMPTION		207,991	207,991	203,125	203,752		4,239		4,239		207,991				1,141	02/25/2035	1FM
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
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		7,500	7,500	7,523	7,523		(23)		(23)		7,500				80	03/28/2020	4FE
61532X-AC-0	MONUMENTAL GLOBAL FUNDNG	R	01/15/2014	MATURED		15,000,000	15,000,000	15,123,180	15,001,347		(1,347)		(1,347)		15,000,000				393,750	01/15/2014	1FE
61684#-AA-9	MORENO (DYNAMIC) GROUP LLC TERM LOAN B		03/06/2014	Various		2,711,111	2,711,111	2,709,484	2,707,896		3,215		3,215		2,711,111				18,205	05/10/2014	4
61684#-AB-7	MORENO GROUP LLC (DYNAMIC) DD TL		03/06/2014	Various		519,445	519,445	519,134	518,831		614		614		519,445				3,488	05/10/2014	4
617734-AC-2	MORONGO BAND OF MISSION INDIANS 6.9% 03/		03/01/2014	SCHEDULED REDEMPTION		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				41,400	03/01/2018	2
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES		03/05/2014	SCHEDULED REDEMPTION		61,837	61,837	59,149	60,307		1,530		1,530		61,837				735	01/05/2025	1
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS ABS		03/01/2014	SCHEDULED REDEMPTION		25,780	25,780	26,080	25,831		(51)		(51)		25,780				307	02/01/2015	2
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS ABS		03/01/2014	SCHEDULED REDEMPTION		151,476	151,476	136,383	149,899		1,577		1,577		151,476				2,120	10/01/2014	2
04853#-AB-2	MOTOROLA/AFG PH 1B SEC LSE NTS ABS		03/01/2014	SCHEDULED REDEMPTION		473,860	473,860	473,860	474,672		(812)		(812)		473,860				6,741	02/01/2015	2
61745M-T4-5	MSC 2004-HQ4, A7 CMBS		03/01/2014	SCHEDULED REDEMPTION		4,387,647	4,387,647	4,340,853	4,385,813		1,834		1,834		4,387,647				52,127	04/14/2040	1FM
61745M-ZA-4	MSC 2004-IQ7, A4 CMBS		03/01/2014	SCHEDULED REDEMPTION		5,870,600	5,870,600	6,172,156	5,879,792		(9,192)		(9,192)		5,870,600				58,281	06/15/2038	1FM
61745M-L4-3	MSC 2004-T15, A4 CMBS		03/01/2014	SCHEDULED REDEMPTION		6,689,142	6,689,142	6,839,616	6,715,060		(25,918)		(25,918)		6,689,142				79,620	06/13/2041	1FM
61745M-W4-1	MSC 2005-T17, A5 CMBS		03/01/2014	SCHEDULED REDEMPTION		1,620,398	1,620,398	1,586,063	1,617,730		2,668		2,668		1,620,398				19,395	12/13/2041	1FM
617451-FU-8	MSC 2006-HQ8, X CMBS		03/01/2014	SCHEDULED REDEMPTION				15,838	3,532		(3,532)		(3,532)						439	03/12/2044	1AM
61746W-ZC-7	MSDWC 2003-TOP9, C CMBS		03/01/2014	SCHEDULED REDEMPTION		230,358	230,358	227,132	230,358						230,358				2,563	11/13/2036	1FM
61748H-AN-1	MSM 2004-5AR 1A2 RMBS		03/01/2014	SCHEDULED REDEMPTION		19,128	19,128	19,064	19,080		48		48		19,128				30	07/25/2034	1FM
61748H-HC-8	MSMT 2004-11AR I-A2B RMBS		03/25/2014	SCHEDULED REDEMPTION		49,498	49,498	49,498	49,510		(12)		(12)		49,498				53	07/25/2053	2FM
61748H-VW-8	MSMT 2006-2 6PT RMBS		03/01/2014	SCHEDULED REDEMPTION		158,960	202,832	167,589	167,156		(8,196)		(8,196)		158,960				2,836	04/25/2058	3FM
571628-AC-0	MVCOT 2007-1A C ABS		03/01/2014	SCHEDULED REDEMPTION		289,367	289,367	289,363	289,365		2		2		289,367				4,820	05/20/2029	1FE
571628-AD-8	MVCOT 2007-1A D ABS		03/01/2014	SCHEDULED REDEMPTION		217,025	217,025	217,021	217,022		2		2		217,025				3,812	05/20/2029	2AM
65538P-AG-3	NAA 2007-1 1A6 RMBS		03/01/2014	SCHEDULED REDEMPTION		473,843	473,843	462,003	462,062		11,780		11,780		473,843				5,526	03/25/2047	4FM

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS		03/01/2014	SCHEDULED REDEMPTION		11,382	11,382	7,149	6,005		5,377		5,377		11,382				107	10/25/2051	1FM
754427-AA-0	NATIONAL GRID / KEYSPAN / RAVENSWOOD ABS		01/15/2014	SCHEDULED REDEMPTION		1,353,123	1,353,123	1,351,635	1,352,497		626		626		1,353,123				40,567	01/15/2019	1
64408#-AC-4	NATIONAL GRID / NEW ENGLAND HYDRO FINANC		03/17/2014	SCHEDULED REDEMPTION		343,000	343,000	343,000	342,610		390		390		343,000				7,175	10/17/2015	2
63859W-AB-5	NATIONWIDE BLDG SOCIETY	F	01/15/2014	MATURED		2,000,000	2,000,000	2,034,920	2,000,184		(184)		(184)		2,000,000				52,500	01/15/2014	2FE
63946C-AD-0	NBCUNIVERSAL ENTERPRISE		01/17/2014	GOLDMAN, SACHS & CO.		9,799,000	10,000,000	9,994,300	9,994,983		55		55		9,995,038		(196,038)	(196,038)	53,737	04/15/2019	1FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		03/30/2014	Various		507,948	344,198	342,034	983,329		4,324		4,324		507,948				15,527	06/30/2027	2FE
652482-CG-3	NEWS AMERICA INC		03/04/2014	JPMORGAN CHASE & CO.		9,624,200	10,000,000	9,931,106	9,937,035		1,156		1,156		9,938,191		(313,991)	(313,991)	143,333	09/15/2022	2FE
654679-AB-5	NISKA GAS STORAGE US/CAN		03/04/2014	OPPENHEIMER & CO., INC.		7,053,750	6,750,000	6,793,750	6,772,071		(1,668)		(1,668)		6,770,403		283,347	283,347	286,219	03/15/2018	4FE
65539B-AA-6	NMRR_10-1RA RMBS		03/01/2014	SCHEDULED REDEMPTION		177,184	177,184	177,959	177,679		(495)		(495)		177,184				2,221	07/26/2037	1FM
655664-AM-2	NORDSTROM INC		01/08/2014	CALLED @ 102.43689700		1,000,000	1,000,000	1,113,944	1,011,496		(537)		(537)		1,010,960		(10,960)	(10,960)	31,306	06/01/2014	1FE
665859-AL-8	NORTHERN TRUST CORP		03/04/2014	BARCLAYS		7,434,140	7,000,000	6,991,810	6,994,101		141		141		6,994,241		439,899	439,899	82,513	11/04/2020	1FE
66859B-AC-2	NORTHWOODS 06-7A CDO - CF - LOANS	E	01/22/2014	Various		1,057,477	1,057,477	761,384	2,256,551		179,725		179,725		1,057,477				3,886	10/22/2021	1FE
66989H-AA-6	NOVARTIS CAPITAL CORP	R	02/10/2014	MATURED		10,000,000	10,000,000	9,989,700	9,999,756		244		244		10,000,000				206,250	02/10/2014	1FE
67001B-AN-3	NOVELIS CORPORATION TERM LOAN	I	03/31/2014	SCHEDULED REDEMPTION		3,369	3,369	3,351	3,351		19		19		3,369				12,277	03/10/2017	3FE
67059G-AJ-2	NUSIL TECHNOLOGY LLC TRANCHE B TL		03/31/2014	SCHEDULED REDEMPTION		1,397	1,397	1,397	1,397						1,397				18	04/07/2017	4FE
67085X-AD-6	OAK HILL APA I CDO - CF - LOANS	E	03/14/2014	SCHEDULED REDEMPTION		1,041,845	1,041,845	1,041,845	1,041,845						1,041,845				2,223	03/14/2022	1FE
674599-CE-3	OCCIDENTAL PETROLEUM COR		03/12/2014	CITIGROUP GLOBAL MARKETS		4,725,000	5,000,000	4,986,950	4,988,596		233		233		4,988,829		(263,829)	(263,829)	79,500	02/15/2023	1FE
677730-A*-4	OHIO VALLEY ELECTRIC CORP		02/15/2014	SCHEDULED REDEMPTION		262,310	262,310	262,310	279,352		(17,042)		(17,042)		262,310				8,394	06/15/2040	2
682680-AQ-6	ONEOK INC		02/11/2014	TENDER OFFER		4,311,689	4,524,000	4,460,563	4,463,291		687		687		4,463,978		(152,290)	(152,290)	237,196	02/01/2022	2FE
14173V-AE-3	ONEX CARESTREAM FINANCE LP TL B 2013		03/28/2014	SCHEDULED REDEMPTION		135,968	135,968	133,711	133,650		2,318		2,318		135,968					06/07/2019	4FE
685048-AA-8	ONGLT 2006-A, A ABS		03/01/2014	SCHEDULED REDEMPTION		394,431	394,431	394,420	394,430						394,431				5,054	11/15/2021	1FE
68403B-AG-0	OOMLT 2007-FXD2 2A6 RMBS		03/01/2014	SCHEDULED REDEMPTION		24,785	24,785	22,368	22,775		2,010		2,010		24,785				230	03/25/2037	3FM
68403B-AH-8	OOMLT 2007-FXD2 M1 RMBS		03/01/2014	SCHEDULED REDEMPTION			1,791,677	154,533											13,670	03/25/2037	1FM
688225-AB-7	OSHKOSH CORP		03/10/2014	CALLED @ 104.12500000		2,600,000	2,600,000	2,695,000	2,641,240		(3,375)		(3,375)		2,637,865		(37,865)	(37,865)	219,863	03/01/2017	4FE
69242*-AA-1	OYSTER CREEK LTD SR NTS		03/15/2014	MATURED		1,108,600	1,108,600	1,108,600	1,109,017		(417)		(417)		1,108,600				24,001	03/15/2014	2
695629-AQ-8	PAINE WEBBER GROUP INC	R	02/15/2014	MATURED		3,000,000	3,000,000	2,789,274	2,996,895		3,105		3,105		3,000,000				114,375	02/15/2014	1FE
69763N-AB-7	PAMCO III 98-1 B1 CDO - CF - LOANS	E	02/03/2014	SCHEDULED REDEMPTION		352,976	352,976	25,701			352,976		352,976		352,976				6,592	06/30/2014	6*
69763N-AC-5	PAMCO III 98-1 B2 CDO - CF - LOANS	E	02/03/2014	SCHEDULED REDEMPTION		705,951	705,951	462,345			312,933		312,933		705,951				2,934	06/30/2014	6*
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED		02/28/2014	SCHEDULED REDEMPTION		611,032	611,032	611,032	611,032						611,032				21,035	07/31/2029	2FE
70556M-AA-0	PEGASUS AVIATION, INC SERIES 2000-A A-1		03/31/2014	DISTRIBUTION		18,723		18,723	18,723						18,723					04/27/2015	6FE
910748-A@-1	PEPCO HOLDINGS / DELMARVA P&L / UNITED		01/02/2014	SCHEDULED REDEMPTION		1,480,369	1,480,369	1,480,369	1,475,346		5,024		5,024		1,480,369				76,757	07/02/2018	2
71343P-AF-8	PEPSIAMERICAS INC		02/15/2014	MATURED		5,000,000	5,000,000	4,968,450	4,999,150		850		850		5,000,000				109,375	02/15/2014	1FE
743873-AX-9	PFMLT 2005-1 2A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		56,423	56,423	54,993	55,121		1,302		1,302		56,423				343	05/25/2035	1FM
743873-BX-8	PFMLT 2005-2 2A1B RMBS		03/01/2014	SCHEDULED REDEMPTION		105,669	105,669	57,061	59,070		46,599		46,599		105,669				628	03/25/2036	1FM
69337A-AC-0	PHHMC 2007-1 A5 RMBS		03/01/2014	SCHEDULED REDEMPTION		528,308	528,308	530,627	528,360		(52)		(52)		528,308				5,605	02/18/2037	1FM
69337G-AA-1	PHHMC 2007-2 A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		899,052	899,052	909,195	900,671		(1,619)		(1,619)		899,052				11,593	05/18/2037	1FM
69336Q-AC-6	PHHMC 2007-4 A3 RMBS		02/01/2014	SCHEDULED REDEMPTION		276,371	276,371	269,416	270,469		5,902		5,902		276,371				3,083	08/15/2037	1FM
718592-AK-4	PHILLIPS-VAN HEUSEN		03/24/2014	CALLED @ 111.27200000		8,325,000	8,325,000	8,725,688	8,520,988		(9,255)		(9,255)		8,511,732		(186,732)	(186,732)	1,158,399	05/15/2020	3FE
72165N-AL-3	PILOT TRAVEL CENTERS REFIN TRANCHE B TL		03/31/2014	SCHEDULED REDEMPTION		9,714	9,714	9,719	9,719		(5)		(5)		9,714				60	03/30/2018	3FE
73316P-GK-0	POPLR 2005-5, AF6 RMBS		03/01/2014	SCHEDULED REDEMPTION		179,761	179,761	178,430	178,300		1,461		1,461		179,761				1,921	11/25/2035	1FM
73316P-JR-2	POPLR 2005-6 A6 RMBS		03/01/2014	SCHEDULED REDEMPTION		163,939	163,939	164,092	163,969		(30)		(30)		163,939				1,830	01/25/2036	1FM
78402*-AA-8	PPG INDUSTRIES / SC LEASING LLC SR SECD		03/31/2014	SCHEDULED REDEMPTION		89,942	89,942	87,455	88,268		1,674		1,674		89,942				1,039	12/31/2022	2
69351U-AP-8	PPL ELECTRIC UTILITIES		03/03/2014	BANK OF AMERICA/MERRILL LYNCH		9,868,073	9,750,000	9,722,435	9,728,163		454		454		9,728,617		139,456	139,456	138,938	09/15/2021	1FE
C7500W-AC-0	PROGRESSIVE WASTE SOLUTIONS TERM B	A	03/31/2014	SCHEDULED REDEMPTION		3,125	3,125	3,112	3,112		13		13		3,125				9,281	10/24/2019	3FE
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC		01/20/2014	SCHEDULED REDEMPTION		323,764	323,764	283,393	314,249		9,515		9,515		323,764				7,487	07/20/2016	1
74681@-AK-5	PUTNAM LOVELL 2000-1 CLASS A2 NOTES ABS		03/04/2014	DISTRIBUTION		8,756											8,756	8,756		01/31/2016	1AM
69368H-AC-7	PVH CORP. TRANCHE B TL		01/29/2014	SCHEDULED REDEMPTION		36,364	36,364	36,221	36,220		144		144		36,364				1,937	02/13/2020	3FE
74728G-AB-6	QBE INSURANCE GROUP LTD	F	03/14/2014	MATURED		11,000,000	11,000,000	12,038,690	11,053,087		(53,087)		(53,087)		11,000,000				536,250	03/14/2014	2FE
76110H-S4-2	RALI 2005-QA2 A1 II RMBS		03/01/2014	SCHEDULED REDEMPTION		53,691	53,691	48,624	46,875		6,816		6,816		53,691				345	02/25/2035	1FM
760985-4U-2	RAMP 2004-RZ2 A16 RMBS		03/01/2014	SCHEDULED REDEMPTION		815,227	815,227	769,728	776,711		38,516		38,516		815,227				8,094	07/25/2034	1FM
76112B-LA-6	RAMP_04-RZ4W RMBS		03/25/2014	SCHEDULED REDEMPTION		577,244	577,244	577,244	577,244						577,244				555,748	12/25/2034	1Z
76110W-LL-8	RASC 2001-KS2 AI5 RMBS		03/01/2014	SCHEDULED REDEMPTION		15,977	15,977	16,659	15,977						15,977				276	08/25/2041	3FM
76110W-NG-7	RASC 2002-KS2 AI5 RMBS		03/01/2014	SCHEDULED REDEMPTION		1,457	1,457	1,457	1,457						1,457				27	04/25/2032	1FM
76110W-PD-2	RASC 2002-KS4 RMBS		03/01/2014	SCHEDULED REDEMPTION		83,796	90,906	85,337	86,270		(2,474)		(2,474)		83,796				1,149	07/25/2032	1FM
75405U-AB-2	RASGAS 3 2016	F	03/31/2014	SCHEDULED REDEMPTION		1,035,000	1,035,000	1,020,545	1,028,922		6,078		6,078		1,035,000				30,181	09/30/2016	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
75405T-AA-7	RASGAS II 2020	F	03/31/2014	SCHEDULED REDEMPTION		900,000	900,000	849,519	877,672		22,328		22,328		900,000				23,841	09/30/2020	1FE
45660N-VH-5	RAST 2003-A11 A9 RMBS		03/01/2014	SCHEDULED REDEMPTION		371,946	371,946	375,491	373,067		(1,121)		(1,121)		371,946				4,881	09/25/2037	1FM
45660N-VZ-5	RAST 2003-A13 RMBS		03/01/2014	SCHEDULED REDEMPTION		1,395,550	1,395,550	1,346,273	1,370,189		25,361		25,361		1,395,550				16,151	01/25/2034	1FM
45660N-K8-7	RAST 2004-A4 A15 RMBS		03/01/2014	SCHEDULED REDEMPTION		462,661	462,661	458,280	459,734		2,926		2,926		462,661				5,462	01/25/2041	1FM
45660L-EW-5	RAST 2005-A1 A3 RMBS		03/01/2014	SCHEDULED REDEMPTION		379,078	379,078	314,635	346,498		32,581		32,581		379,078				4,565	03/25/2042	1FM
75902X-AA-6	REG DIVER 041 CDO - CF - PREFERRED	E	02/18/2014	SCHEDULED REDEMPTION		2,115,589	2,115,589	2,115,589	2,115,589						2,115,589				4,414	02/15/2034	1FE
24227V-AL-2	REYNOLDS & REYNOLDS (DEALER COMPTR SVC)		03/31/2014	SCHEDULED REDEMPTION		43,415	43,415	43,255	43,254		161		161		43,415				235	04/21/2016	3FE
76173F-AQ-0	REYNOLDS GROUP HLDG INCREMENTAL US TL		03/31/2014	SCHEDULED REDEMPTION		5,491	5,491	5,491	5,491						5,491					12/01/2018	4FE
76110V-LA-4	RFMS2 02 HI4 A-6 RMBS		03/01/2014	SCHEDULED REDEMPTION		92,113	92,113	92,081	92,096		17		17		92,113				1,173	10/25/2027	1FM
76110V-GP-7	RFMS2 2001-HI3 AI7 RMBS		03/01/2014	SCHEDULED REDEMPTION		70,874	70,874	73,394	71,691		(817)		(817)		70,874				1,178	07/25/2026	1FM
76110V-JX-7	RFMS2 2002-H13 RMBS		03/01/2014	SCHEDULED REDEMPTION		361,970	361,970	340,634	278,740		83,229		83,229		361,970				5,468	06/25/2032	1FM
76110V-JQ-2	RFMS2 2002-HI2, A7 RMBS		03/01/2014	SCHEDULED REDEMPTION		73,204	73,204	73,169	73,390		(186)		(186)		73,204				1,258	03/25/2032	1FM
76110V-LM-8	RFMS2 2002-HI5, A7 RMBS		03/01/2014	SCHEDULED REDEMPTION		305,732	305,732	305,576	305,680		53		53		305,732				4,163	01/25/2028	1FM
76110V-MG-0	RFMS2 2003-HI1 RMBS		03/01/2014	SCHEDULED REDEMPTION		103,766	103,766	103,749	103,760		6		6		103,766				1,362	04/25/2028	1FM
76110V-NE-4	RFMS2 2003-HI2, A-6 RMBS		02/01/2014	SCHEDULED REDEMPTION		332,559	332,559	332,483	332,537		21		21		332,559				3,604	07/25/2028	1FM
76110V-SF-6	RFMS2 2005-HI3, M1 RMBS		02/01/2014	SCHEDULED REDEMPTION		364,161	364,161	363,478	364,141		21		21		364,161				1,837	09/25/2035	1FM
43710R-AG-6	RFMS2 2007-HSA2 A6 RMBS		03/01/2014	SCHEDULED REDEMPTION		452,830	452,830	452,765	452,801		29		29		452,830				629,794	04/25/2037	5FM
43710W-AF-7	RFMS2 2007-HSA3 AI6 RMBS		03/01/2014	SCHEDULED REDEMPTION		244,354	244,354	244,270	244,318		36		36		244,354				429,367	06/25/2037	5FM
76111X-MG-5	RFMSI 2004-S6 3A6 RMBS		03/01/2014	SCHEDULED REDEMPTION		176,065	176,065	173,424	175,409		656		656		176,065				1,956	07/25/2034	1FM
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS		03/01/2014	SCHEDULED REDEMPTION		87,693	98,343	75,586	72,429		15,264		15,264		87,693				1,345	12/25/2039	1FM
76200R-AV-0	RFMSI 2007-S7 A20 RMBS		03/01/2014	SCHEDULED REDEMPTION		316,982	431,875	344,004	330,229		(13,246)		(13,246)		316,982				5,382	09/25/2037	1FM
76720A-AC-0	RIO TINTO FIN USA LTD	F	03/04/2014	JPMORGAN CHASE & CO.		9,977,000	10,000,000	9,947,400	9,955,439		855		855		9,956,294		20,706	20,706	160,417	03/22/2022	1FE
771196-AS-1	ROCHE HLDGS INC	R	03/03/2014	CALLED @ 119.03800000		10,034,000	10,034,000	11,257,956	10,839,558		(23,993)		(23,993)		10,815,565		(781,565)	(781,565)	2,214,638	03/01/2019	1FE
77531Q-AC-2	ROGERS WIRELESS INC	A	02/27/2014	TENDER OFFER		640,000	640,000	627,200	639,673		305		305		639,978		22	22	21,547	03/01/2014	2FE
74966U-AH-3	RPI FINANCE Term Loan Faciltiy B-2		03/31/2014	SCHEDULED REDEMPTION		6,695	6,695	6,683	6,683		12		12		6,695				54	05/09/2018	2FE
75405R-AA-1	RPRO 2005, G ABS		03/20/2014	SCHEDULED REDEMPTION		713,515	713,515	713,515	713,515						713,515				1,151	03/23/2024	1FE
78118M-AB-2	RUBY WESTERN PIPELINE TERM LOAN		01/10/2014	SCHEDULED REDEMPTION		90,660	90,660	91,281	91,262		(602)		(602)		90,660				27,481	03/27/2020	3FE
78355H-JL-4	RYDER SYSTEM INC		03/01/2014	MATURED		4,500,000	4,500,000	4,823,505	4,514,433		(14,433)		(14,433)		4,500,000				131,625	03/01/2014	2FE
785592-AA-4	SABINE PASS LIQUEFACTION		03/24/2014	EXCHANGE		8,495,317	8,200,000	8,531,250	8,503,436		(8,320)		(8,320)		8,495,115		202	202	298,531	02/01/2021	3FE
785592-AB-2	SABINE PASS LIQUEFACTION		03/24/2014	EXCHANGE		102,790	100,000	103,000	102,844		(55)		(55)		102,789		1	1	2,484	04/15/2023	3FE
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		01/15/2014	SCHEDULED REDEMPTION		227,344	227,344	227,344	226,137		1,206		1,206		227,344				4,985	07/15/2025	2FE
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		01/15/2014	SCHEDULED REDEMPTION		45,469	45,469	45,469	45,469						45,469				807	07/15/2025	2FE
86358R-ZP-5	SASC 2002-6 3A2		01/16/2014	Various		1,062											1,062	1,062		04/25/2032	1Z
86359D-SR-9	SASC 2005-17 5A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		330,737	338,234	269,335	258,426		72,311		72,311		330,737				3,996	10/25/2035	1FM
78404X-AE-5	SBA SENIOR FIN II LLC INCRL TRANCHE B TL		02/07/2014	Various		238,271	238,271	237,776	237,770		501		501		238,271				2,457	09/28/2019	3FE
78404X-AC-9	SBA SENIOR FIN II LLC TERM LOAN		02/07/2014	SCHEDULED REDEMPTION		361,058	361,058	359,404	359,405		1,653		1,653		361,058				1,429	06/30/2018	3FE
806854-AB-1	SCHLUMBERGER INVESTMENT	E	03/03/2014	GOLDMAN, SACHS & CO.		10,250,900	10,000,000	9,967,900	9,974,366		527		527		9,974,893		276,007	276,007	157,667	09/14/2021	1FE
D8355*-AA-8	SCHULMAN (A.), INC. (UNITED STATES)		03/01/2014	SCHEDULED REDEMPTION		2,999,999	2,999,999	2,999,999	3,463,485		3,884		3,884	(467,369)	2,999,999				77,951	03/01/2016	2
810186-AH-9	SCOTTS MIRACLE-GRO CO/TH		01/15/2014	CALLED @ 103.62500000		2,481,000	2,481,000	2,530,483	2,502,358		(377)		(377)		2,501,981		(20,981)	(20,981)	179,873	01/15/2018	4FE
81726J-AC-5	SENSATA TECHNOLOGY FINANCE CO LLC TL		03/31/2014	SCHEDULED REDEMPTION		2,359	2,359	2,362	2,362		(4)		(4)		2,359				14	05/12/2019	2FE
81726J-AZ-4	SENSATA TECHNOLOGY FINANCE CO LLC TL		01/09/2013	VARIOUS															2,654	05/12/2018	2FE
81726H-AC-9	SENSUS USA INC. TERM LOAN FIRST LIEN		03/31/2014	SCHEDULED REDEMPTION		3,730	3,730	3,719	3,719		11		11		3,730				11	05/09/2017	4FE
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.	R	01/02/2014	SCHEDULED REDEMPTION		2,220,477	2,220,477	2,223,593	2,222,135		(1,657)		(1,657)		2,220,477				64,727	01/02/2020	1
822582-AF-9	SHELL INTERNATIONAL FIN	F	03/21/2014	MATURED		18,000,000	18,000,000	18,849,120	18,045,312		(45,312)		(45,312)		18,000,000				360,000	03/21/2014	1FE
829259-AP-5	SINCLAIR TELEVISION GROUP INC		01/29/2014	EXCHANGE		450,000	450,000	450,000	450,000						450,000				8,606	11/01/2021	4FE
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN		02/15/2014	SCHEDULED REDEMPTION		366,763	366,763	366,763	366,763						366,763				7,288	08/15/2033	1FE
60467M-AC-5	SOUTHERN ENERGY MID-ATL 144A ABS		01/30/2014	RBC DOMINION SECURITIES		23,081,035	22,408,772	25,109,859	24,368,480		(20,077)		(20,077)		24,348,404		(1,267,369)	(1,267,369)	212,908	12/30/2028	4AM
844741-AU-2	SOUTHWEST AIRLINES ABS		01/02/2014	SCHEDULED REDEMPTION		195,923	195,923	195,923	197,554		(1,631)		(1,631)		195,923				7,837	01/02/2021	2FE
84604K-AE-9	SOVC 2007-C1, AJ CMBS		03/01/2014	SCHEDULED REDEMPTION		3,556,474	3,556,474	3,510,535	3,653,518		(97,044)		(97,044)		3,556,474				39,993	07/22/2030	1FM
84861#-AA-6	SPIRITS OF ST LOUIS BASKETBALL ABS		03/20/2014	PRINCIPAL PAYDOWN		11,892,109	11,892,109	11,818,831	11,852,262		2,941		2,941		11,855,203		36,906	36,906	2,042,141	12/31/2021	2AM
852061-AS-9	SPRINT NEXTEL CORP		01/09/2014	BANK OF AMERICA/MERRILL LYNCH		5,757,744	5,885,000	5,697,913	5,703,636		536		536		5,704,172		53,572	53,572	57,576	11/15/2022	4FE
96928*-BA-4	ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL		03/15/2014	SCHEDULED REDEMPTION		158,594	158,594	159,090	159,061		(467)		(467)		158,594				2,021	04/15/2028	1
858271-AA-7	STEELRIVER TRANSMISSION COMPANY LLC 4.7		03/31/2014	SCHEDULED REDEMPTION		191,396	191,396	191,396	191,396						191,396				2,254	06/30/2017	2FE
86736G-AN-4	SUNGARD DATA TRANCHE D TERM LOAN		03/31/2014	Various		990,000	990,000	990,000	990,000						990,000				13,988	01/31/2020	3FE
86736G-AP-9	SUNGARD DATA TRANCHE E TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		255,397	255,397	250,737	251,191		4,206		4,206		255,397				2,947	03/08/2020	3FE
84474Y-AA-4	SW AIRLINES 07-1 TRUST ABS		02/01/2014	SCHEDULED REDEMPTION		143,071	143,071	140,746	141,379		1,692		1,692		143,071				4,399	02/01/2024	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
87075R-AL-1	SWIFT TRANSPORTATION CO. LLC TL B-2		03/31/2014	SCHEDULED REDEMPTION		3,431	3,431	3,573	3,550		(119)		(119)		3,431				41	12/21/2017	3FE
361561-AA-1	SYSTEM ENERGY RESOURCES		01/15/2014	MATURED		3,522,009	3,522,009	3,522,009	3,522,009						3,522,009				90,322	01/15/2014	2FE
89231M-AD-7	TAOT_2014-A ABS		03/24/2014	BARCLAYS		27,893,906	28,000,000	27,996,455			25		25		27,996,480		(102,573)	(102,573)	7,342	06/17/2019	1FE
87650Q-AF-9	TASC, INC. TERM LOAN B		03/31/2014	SCHEDULED REDEMPTION		2,496	2,496	2,489	2,490		6		6		2,496				28	12/18/2015	4FE
48244*-AB-1	TATE & LYLE (A.E. STALEY) SECD NTS 2004A	R	01/15/2014	Various		351,854	351,854	351,854	351,854						351,854				10,257	01/15/2021	2
48244*-AA-3	TATE & LYLE (A.E. STALEY) SECD NTS, 2004	R	01/15/2014	SCHEDULED REDEMPTION		370,965	370,965	370,965	370,965						370,965				10,814	01/15/2021	2
877249-AD-4	TAYLOR MORRISON COMMUNITIES INC		02/28/2014	STERNE AGEE CLEARING INC.		250,000	250,000	250,000							250,000					03/01/2024	4FE
87235M-AJ-4	TCW LEV INC II CDO - MV - LOANS		02/01/2014	Various		17,933	8,785										17,933	17,933		12/31/2014	6FE
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL INC TERM B LO		03/31/2014	SCHEDULED REDEMPTION		50,488	50,488	50,011	50,001		487		487		50,488				450	03/18/2020	3FE
88031R-AA-6	TENASKA ALABAMA		03/30/2014	SCHEDULED REDEMPTION		315,429	315,429	317,710	316,679		(1,250)		(1,250)		315,429				8,480	03/30/2023	2FE
88031V-AA-7	TENASKA GATEWAY		03/30/2014	SCHEDULED REDEMPTION		216,129	216,129	211,037	212,553		3,576		3,576		216,129					12/30/2023	2FE
88031Q-AA-8	TENASKA VIRGINIA		03/30/2014	SCHEDULED REDEMPTION		256,852	256,852	257,391	257,157		(304)		(304)		256,852				3,929	03/30/2024	2FE
88078F-AU-2	TEREX CORP NEW TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		4,667	4,667	4,671	4,671		(4)		(4)		4,667				41	04/28/2017	3FE
881609-AZ-4	TESORO CORP		01/30/2014	BARCLAYS		1,020,000	1,000,000	1,045,000	1,041,008		(475)		(475)		1,040,534		(20,534)	(20,534)	18,365	10/01/2022	3FE
88947E-AE-0	TOLL BROTHERS INC		03/15/2014	MATURED		4,000,000	4,000,000	3,834,880	4,025,214		(25,214)		(25,214)		4,000,000				99,000	03/15/2014	3FE
69349F-AH-4	TOMKINS TL B2	E	03/31/2014	SCHEDULED REDEMPTION		7,089	7,089	7,045	7,049		41		41		7,089				67	09/29/2016	3FE
89334G-AK-0	TRANS UNION LLC 2013 REPLACEMENT TL		03/31/2014	SCHEDULED REDEMPTION		10,927	10,927	10,927	10,927						10,927				44,973	02/10/2019	3FE
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		03/31/2014	SCHEDULED REDEMPTION		11,063	11,063	11,049	11,049		14		14		11,063				104	02/28/2020	3FE
89469A-AA-2	TREEHOUSE FOODS INC		03/11/2014	TENDER OFFER		2,531,875	2,500,000	2,684,375	2,587,261		(7,345)		(7,345)		2,579,916		(48,041)	(48,041)	177,257	03/01/2018	3FE
89566E-AA-6	TRISTATE GENERAT ABS		01/31/2014	SCHEDULED REDEMPTION		1,846,400	1,846,400	1,853,955	1,848,785		(2,385)		(2,385)		1,846,400				55,761	01/31/2018	1FE
89655V-AA-0	TRL_03-1A ABS		03/12/2014	SCHEDULED REDEMPTION		139,204	139,204	139,204	139,204						139,204				1,746	10/12/2026	1FE
89655N-AA-8	TRL_04-1A ABS		03/14/2014	SCHEDULED REDEMPTION		86,240	86,240	86,240	86,240						86,240				1,011	08/14/2027	1FE
89655X-AA-6	TRL_06-1A ABS		03/14/2014	SCHEDULED REDEMPTION		353,152	353,152	353,152	366,376		(13,224)		(13,224)		353,152				4,634	05/14/2036	2FE
87264M-AA-7	TRW AUTOMOTIVE INC		03/15/2014	MATURED		2,000,000	2,000,000	1,980,000	1,998,749		1,251		1,251		2,000,000				70,000	03/15/2014	2FE
87305N-AR-9	TTX CO. 6.61% SR NTS ABS		01/15/2014	SCHEDULED REDEMPTION		1,617,416	1,617,416	1,818,396	1,637,064		(19,648)		(19,648)		1,617,416				53,456	01/15/2015	1FE
898613-AA-2	TUCKAH_02 ABS		03/20/2014	SCHEDULED REDEMPTION		138,276	138,276	144,921	142,256		(3,980)		(3,980)		138,276				2,909	10/20/2025	3FE
87309L-AK-4	TWCC HOLDING CORP - TERM LOAN		03/28/2014	SCHEDULED REDEMPTION		58,155	58,155	58,318	58,329		(173)		(173)		58,155				302	02/11/2017	4FE
90170W-AB-0	TWIN RIVER MANAGEMENT GROUP TL		03/31/2014	SCHEDULED REDEMPTION		4,889	4,889	4,936	4,937		(48)		(48)		4,889					11/10/2018	4FE
29272#-AA-4	TXU CORP/ENERGY PLAZA CERT. SER A-1-A AB		02/14/2014	MATURED		486,111	486,111	486,111	486,111						486,111				14,292	02/14/2014	1
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		3,614	3,614	3,592	3,592		22		22		3,614				21,202	07/28/2017	4FE
903914-AA-7	ULTRA PETROLEUM CORP		01/13/2014	GOLDMAN, SACHS & CO.		1,865,250	1,800,000	1,800,000	1,800,000						1,800,000		65,250	65,250	9,775	12/15/2018	4FE
907818-DC-9	UNION PACIFIC CORP		02/15/2014	MATURED		4,000,000	4,000,000	4,266,560	4,008,046		(8,046)		(8,046)		4,000,000				102,500	02/15/2014	2FE
907818-DQ-8	UNION PACIFIC CORP		01/23/2014	EXCHANGE		8,515,834	9,223,000	9,346,903	8,512,653		3,181		3,181		8,515,834				141,981	02/15/2024	2FE
907818-DS-4	UNION PACIFIC CORP		01/23/2014	EXCHANGE		3,082,006	3,998,000	4,032,388	3,081,409		597		597		3,082,006				81,381	02/01/2044	2FE
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS,		07/02/2013	PRINCIPAL PAYMENT		96,429	96,429	96,429	96,429						96,429				1,490	01/02/2022	1
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		01/02/2014	SCHEDULED REDEMPTION		1,360,143	1,360,143	1,348,252	1,354,557		5,586		5,586		1,360,143				35,840	01/02/2021	1
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B AB		01/02/2014	SCHEDULED REDEMPTION		403,600	403,600	403,600	403,600						403,600				10,171	01/02/2020	1
90783V-AA-3	UNION PACIFIC RAILROAD SERIES 2005-1 ABS		01/02/2014	SCHEDULED REDEMPTION		483,961	483,961	483,961	483,961						483,961				12,297	01/02/2029	1
90783X-AA-9	UNION PACIFIC RR 07-3 P ABS		01/02/2014	SCHEDULED REDEMPTION		90,567	90,567	90,567	90,567						90,567				2,797	01/02/2031	1FE
91335F-AE-1	UNIVAR INC TERM B LOAN		03/31/2014	SCHEDULED REDEMPTION		3,743	3,743	3,743	3,743						3,743					06/30/2017	4FE
903243-AA-1	URS CORP		01/15/2014	EXCHANGE		4,995,451	5,000,000	4,993,100	4,995,399		51		51		4,995,451				62,347	04/01/2017	2FE
903243-AB-9	URS CORP		01/15/2014	EXCHANGE		9,991,723	10,000,000	9,990,300	9,991,692		31		31		9,991,723				158,056	04/01/2022	2FE
90345W-AD-6	US AIRWAYS 2012-2A PTT ABS		12/03/2013	Various					34,203											06/03/2025	2AM
903329-AA-8	US CAPITAL I CDO - CF - PREFERRED	E	02/03/2014	SCHEDULED REDEMPTION		63,339	63,339	63,339	63,339						63,339				143	05/01/2034	1FE
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		2,494	2,494	2,420	2,420		74		74		2,494				9,228	02/13/2019	3FE
92257J-AB-1	VELO HOLDINGS INC TERM LOAN		03/04/2014	SCHEDULED REDEMPTION		76,298	76,298	5,660	9,011		67,287		67,287		76,298				2,625	02/04/2018	4Z
92343V-BC-7	VERIZON COMMUNICATIONS		01/07/2014	JEFFERIES & COMPANY, INC.		4,979,850	5,000,000	4,960,400	4,967,813		89		89		4,967,903		11,947	11,947	33,542	11/01/2021	2FE
42951T-AB-3	VERIZON COMMUNICATIONS INC CTL 2022 SERI		01/01/2014	SCHEDULED REDEMPTION		1,315,172	1,315,172	1,315,172	1,315,172						1,315,172				37,154	01/01/2022	2FE
92549*-AT-2	VETCOR PROF PRACTICES DD TL (NEW)		03/31/2014	SCHEDULED REDEMPTION		7,170	7,170	7,170	7,170						7,170				151	12/19/2017	5
92549*-AR-6	VETCOR PROF PRACTICES TLA (NEW)		03/31/2014	SCHEDULED REDEMPTION		18,000	18,000	17,583	17,602		398		398		18,000				349	12/19/2017	5
927804-FN-9	VIRGINIA ELEC & POWER CO		03/03/2014	SCOTIA CAPITAL (USA) INC.		1,932,360	2,000,000	1,993,760	1,994,197		100		100		1,994,297		(61,937)	(61,937)	26,125	03/15/2023	1FE
92857W-AG-5	VODAFONE GROUP PLC	F	03/26/2014	CALLED @ 106.62700000		10,000,000	10,000,000	9,492,650	9,882,590		15,426		15,426		9,898,017		101,983	101,983	927,978	09/15/2015	1FE
92857W-AK-6	VODAFONE GROUP PLC	F	03/26/2014	CALLED @ 110.01200000		2,000,000	2,000,000	2,017,840	2,005,522		(557)		(557)		2,004,966		(4,966)	(4,966)	261,254	03/15/2016	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
92857W-AU-4	VODAFONE GROUP PLC	F	03/26/2014	CALLED @ 104.61800000		5,000,000	5,000,000	4,886,500	4,960,505		4,770		4,770		4,965,275		34,725	34,725	288,088	11/24/2015	1FE
92966*-AB-5	WABASH VALLEY POWER ASSOCIATION		01/31/2014	SCHEDULED REDEMPTION		414,238	414,238	414,238	414,238						414,238				4,753	04/30/2019	1
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2014	PRINCIPAL PAYDOWN		6,850,743	6,850,743	6,850,743	6,850,743						6,850,743				1,015,773	01/15/2019	1
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2014	PRINCIPAL PAYDOWN		5,821,245	5,821,245	5,821,245	5,821,245						5,821,245				164,738	01/15/2019	1
94978#-DA-2	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		01/02/2014	SCHEDULED REDEMPTION		50,357	50,357	50,357	50,357						50,357				1,380	01/02/2025	1
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		01/02/2014	SCHEDULED REDEMPTION		28,604	28,604	28,604	28,604						28,604				784	01/02/2025	1
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20		01/15/2014	PRINCIPAL PAYDOWN		4,786,357	4,786,357	4,786,357	4,786,357						4,786,357				709,683	01/15/2019	1
94978#-FG-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2014	SCHEDULED REDEMPTION		37,018	37,018	37,018	37,018						37,018				1,059	09/26/2029	1
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2014	SCHEDULED REDEMPTION		127,056	127,056	127,056	127,056						127,056				3,634	09/26/2029	1
94978#-FJ-1	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2014	SCHEDULED REDEMPTION		41,252	41,252	41,252	41,252						41,252				1,180	09/26/2029	1
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2014	SCHEDULED REDEMPTION		62,137	62,137	62,137	62,137						62,137				1,777	01/15/2023	1
94978#-FL-6	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2014	SCHEDULED REDEMPTION		98,611	98,611	98,611	98,611						98,611				2,820	01/15/2028	1
94978#-FM-4	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2014	SCHEDULED REDEMPTION		30,697	30,697	30,697	30,697						30,697				878	01/15/2028	1
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2014	SCHEDULED REDEMPTION		24,443	24,443	24,443	24,443						24,443				699	09/26/2029	1
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2014	SCHEDULED REDEMPTION		87,327	87,327	87,327	87,327						87,327				2,497	09/30/2029	1
93316U-AD-9	WALTER ENERGY INC TERM LOAN B		03/07/2014	Various		682,978	698,699	698,699	698,699						698,699		(15,721)	(15,721)	8,893	04/01/2018	4FE
94106L-AR-0	WASTE MANAGEMENT INC		03/15/2014	MATURED		11,000,000	11,000,000	10,408,530	10,983,963		16,037		16,037		11,000,000				275,000	03/15/2014	2FE
94353E-AC-9	WAVEDIVISION HOLDINGS, LLC INITIAL TL		03/31/2014	SCHEDULED REDEMPTION		8,750	8,750	8,600	8,598		152		152		8,750					10/12/2019	4FE
94973V-AX-5	WELLPOINT INC		03/12/2014	GOLDMAN, SACHS & CO.		4,793,450	5,000,000	4,974,400	4,978,079		485		485		4,978,564		(185,114)	(185,114)	52,951	05/15/2022	2FE
33632*-UQ-8	WELLS FARGO BANK NORTHWEST NA ABS		03/10/2014	SCHEDULED REDEMPTION		58,442	58,442	58,442	58,442						58,442				946	01/10/2024	2
97180*-QB-7	WESTAR ENERGY INC ABS		01/03/2014	SCHEDULED REDEMPTION		1,474,233	1,474,233	1,474,233	1,474,539		(307)		(307)		1,474,233				74,228	01/03/2019	1
96928*-BD-8	WESTCHESTER COUNTY OF NY CTL 5.57% 12/15		03/15/2014	SCHEDULED REDEMPTION		174,592	174,592	176,457	175,755		(1,163)		(1,163)		174,592				2,162	05/15/2028	1
949757-AG-3	WFMBS 2004-6 A7 RMBS		03/01/2014	SCHEDULED REDEMPTION		327,223	327,223	321,497	325,381		1,843		1,843		327,223				4,001	06/25/2034	1FM
94981Q-AU-2	WFMBS 2005-AR16 6A3 RMBS		03/01/2014	SCHEDULED REDEMPTION		286,101	286,101	285,509	285,718		383		383		286,101				1,555	10/25/2035	1FM
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		03/01/2014	SCHEDULED REDEMPTION		48,715	48,715	45,391	37,030		11,685		11,685		48,715				546	10/25/2036	1FM
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		74,230	98,202	74,112	70,301		3,930		3,930		74,230				478	10/25/2036	1FM
94983P-AA-6	WFMBS 2006-AR4 1A1 RMBS		03/01/2014	SCHEDULED REDEMPTION		206,688	240,502	167,683	178,468		28,220		28,220		206,688				3,039	04/25/2036	1FM
949837-BY-3	WFMBS 2007-10 2A5 RMBS		03/01/2014	SCHEDULED REDEMPTION		80,831	80,831	76,034	72,583		8,249		8,249		80,831				943	07/25/2037	1FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		03/01/2014	SCHEDULED REDEMPTION		333,071	333,071	293,527	278,645		54,426		54,426		333,071				4,310	09/25/2041	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		03/01/2014	SCHEDULED REDEMPTION		151,682	178,274	160,584	153,944		(2,261)		(2,261)		151,682				2,303	09/25/2037	1FM
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS		03/01/2014	SCHEDULED REDEMPTION		278,605	313,511	242,598	227,440		51,165		51,165		278,605				3,621	04/27/2037	1FM
97381H-AN-7	WINDSTREAM CORP TL B-4		03/31/2014	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000					01/23/2020	3FE
97381H-AM-9	WINDSTREAM CORP. TRANCHE B-5 TERM LOAN		03/31/2014	SCHEDULED REDEMPTION		5,925	5,925	5,876			5,925		5,925		5,925				24	08/08/2019	3FE
92929L-AL-2	WMG ACQUISITIONS CORP TRANCHE B TL		03/31/2014	SCHEDULED REDEMPTION		7,405	7,405	7,391	7,392		13		13		7,405					07/01/2020	3FE
98155K-AH-5	WORLDCOM INC		01/22/2014	DISTRIBUTION		12,310											12,310	12,310		08/15/2005	1
98385X-AD-8	XTO ENERGY INC		02/01/2014	MATURED		2,845,000	2,845,000	2,986,659	2,847,953		(2,953)		(2,953)		2,845,000				69,703	02/01/2014	1FE
12513Y-AD-2	CD 2007-CD4 A3 CMBS		03/01/2014	SCHEDULED REDEMPTION		2,591,511	2,591,511	2,613,478	2,593,334		(1,823)		(1,823)		2,591,511				34,292	01/01/9999	1FM
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,236,682,949	1,246,526,527	1,246,483,822	1,157,267,510	201,194	2,560,854		2,762,048	(467,369)	1,244,659,512		(7,976,563)	(7,976,563)	37,373,546	XXX	XXX
8399997. Total - Bonds - Part 4						1,338,968,585	1,349,055,063	1,335,974,118	1,259,677,138	205,397	2,644,973		2,850,370	(467,369)	1,347,157,463		(8,188,878)	(8,188,878)	38,861,431	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						1,338,968,585	1,349,055,063	1,335,974,118	1,259,677,138	205,397	2,644,973		2,850,370	(467,369)	1,347,157,463		(8,188,878)	(8,188,878)	38,861,431	XXX	XXX
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE	D	03/05/2014	MORGAN STANLEY	4,772.000	496,163	0.00	476,848	267,818					(5,061)	476,848	5,884	13,431	19,315			P3UZ
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV	D	02/25/2014	Various	4,323.000	1,121,167	0.00	1,057,883	583,912					(18,285)	1,057,883	19,653	43,631	63,285			P2UZ
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,617,330	XXX	1,534,730	851,730					(23,345)	1,534,730	25,537	57,063	82,600		XXX	XXX
8999997. Total - Preferred Stocks - Part 4						1,617,330	XXX	1,534,730	851,730					(23,345)	1,534,730	25,537	57,063	82,600		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						1,617,330	XXX	1,534,730	851,730					(23,345)	1,534,730	25,537	57,063	82,600		XXX	XXX
008916-10-8	AGRIUM INC	A	03/03/2014	Various	12,676.000	1,182,085		1,104,080	1,159,600	(5,498)		50,023	(55,521)		1,104,080		78,005	78,005	8,081		L
W0817X-10-5	ASSA ABLOY B	D	03/03/2014	Various	13,263.000	674,990		644,196	389,236	(48,800)			(48,800)	(2,544)	644,196	1,206	29,587	30,793			U
F06106-10-2	AXA	D	01/02/2014	CITIGROUP GLOBAL MARKETS	1,479.000	40,338		34,285	41,188	(5,613)			(5,613)	(1,290)	34,285	798	5,255	6,053			U
T0783G-10-6	AZIMUT HOLDING SPA	D	01/27/2014	KEPLER	2,663.000	74,699		57,662	72,765	(12,825)			(12,825)	(2,279)	57,662	1,430	15,607	17,038			U
G08036-12-4	BARCLAYS ORD GBP0.25	D	02/19/2014	Various	209,524.000	915,675		915,364	523,492	(5,045)			(5,045)	(18,743)	915,364	24,301	(23,989)	312	5,594		L
068323-10-4	BARRACUDA NETWORKS INC		02/21/2014	GOLDMAN, SACHS & CO.	330.000	11,918		10,846							10,846		1,072	1,072			L
088606-10-8	BHP BILLITON LTD ADR	F	03/04/2014	Various	17,132.000	1,174,262		1,095,591	1,168,402	(37,313)		35,499	(72,811)		1,095,591		78,671	78,671			L
D11648-10-8	BILFINGER BERGER SE	D	01/13/2014	MS PASSPORT	1,646.000	182,747		169,960	184,918	(9,167)			(9,167)	(5,791)	169,960	3,630	9,156	12,786			U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
136375-10-2	CANADIAN NATL RAILWAY CO	A	03/05/2014	Various	22,728.000	1,280,203		1,116,716	1,295,951	(179,235)			(179,235)		1,116,716		163,488	163,488			L
F13587-12-0	CAP GEMINI	D	03/26/2014	UNION BANK OF SWITZERLAND	2,711.000	205,439		161,359	183,530	(16,424)			(16,424)	(5,747)	161,359	5,272	38,808	44,079			U
151020-10-4	CELGENE CORP.		03/07/2014	Various	12,800.000	1,982,725		2,059,545							2,059,545		(76,820)	(76,820)			L
D172W1-27-9	COMMERZBANK AG	D	02/27/2014	Various	11,407.000	206,612		131,404	184,060	(46,892)			(46,892)	(5,764)	131,404	2,927	72,280	75,208			U
209115-10-4	CONSOLIDATED EDISON INC		03/06/2014	Various	27,275.000	1,515,890		1,484,033	1,507,762	112,997		136,726	(23,729)		1,484,033		31,857	31,857	17,183		L
D16212-14-0	CONTINENTAL AG	D	02/25/2014	Various	962.000	221,690		158,182	211,297	(46,499)			(46,499)	(6,617)	158,182	4,380	59,128	63,508			L
21254X-10-6	CONVERSUS CAP	R	12/27/2013	DIRECT	1,032,000.000	544,483		5,289,000	634,860	4,980			4,980		639,840		(95,357)	(95,357)			L
244199-10-5	DEERE & CO.		03/03/2014	Various	12,899.000	1,119,602		1,086,269	1,178,066	(66,710)		25,087	(91,796)		1,086,269		33,333	33,333	6,578		L
G27823-10-6	DELPHI AUTOMOTIVE PLC		03/14/2014	Various	15,000.000	981,910		945,098							945,098		36,812	36,812	3,750		L
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	01/02/2014	Various	3,887.000	65,566		53,191	66,576	(12,240)			(12,240)	(1,145)	53,191	456	11,919	12,375			U
25179M-10-3	DEVON ENERGY CORP.		03/03/2014	Various	19,675.000	1,259,488		1,098,001	1,217,292	(119,291)			(119,291)		1,098,001		161,486	161,486			L
25746U-10-9	DOMINION RES INC VA		03/03/2014	GOLDMAN, SACHS & CO.	26,956.000	1,846,942		1,604,098	1,743,784	(139,686)			(139,686)		1,604,098		242,844	242,844	16,174		L
260003-10-8	DOVER CORP COM		03/05/2014	DISTRIBUTION	0.000	78,251		78,251							78,251						L
G29183-10-3	EATON CORP PLC	E	03/14/2014	GOLDMAN, SACHS & CO.	16,000.000	1,143,595		1,171,445							1,171,445		(27,849)	(27,849)	7,840		L
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	03/20/2014	UNION BANK OF SWITZERLAND	37,086.000	201,197		157,102	162,199	(3,815)			(3,815)	(1,282)	157,102	1,032	43,063	44,095			U
T3643A-14-5	ENI SPA	D	02/07/2014	MS PASSPORT	21,415.000	475,365		492,394	516,106	(8,716)			(8,716)	(14,997)	492,394	8,816	(25,844)	(17,029)			U
G3157S-10-6	ENSCO PLC	R	03/04/2014	Various	18,718.000	976,436		942,826	1,070,295	5,635		133,105	(127,470)		942,826		33,610	33,610			L
26875P-10-1	EOG RESOUR CES INC COM		03/31/2014	Various	15,000.000	2,955,919		2,636,965							2,636,965		318,954	318,954			L
G3205Z-10-2	ESURE GROUP PLC	D	03/14/2014	Various	123,315.000	546,513		512,854	313,664	(4,615)			(4,615)	(9,750)	512,854	13,906	19,753	33,660			U
30161N-10-1	EXELON CORP COM		03/05/2014	Various	58,689.000	1,772,043		1,701,981	1,607,492	256,083		161,594	94,489		1,701,981		70,062	70,062	18,194		L
315616-10-2	F5 NETWORKS INC		03/31/2014	GOLDMAN, SACHS & CO.	16,000.000	1,708,796		1,838,947							1,838,947		(130,151)	(130,151)			L
31787A-50-7	FINISAR CORP		03/17/2014	Various	67,000.000	1,643,337		1,468,577							1,468,577		174,760	174,760			L
F42768-10-5	GDF SUEZ CMN STK	D	03/26/2014	UNION BANK OF SWITZERLAND	35,304.000	884,720		812,064							812,064	3,490	69,166	72,656			U
375558-10-3	GILEAD SCIENCES INC		03/14/2014	MORGAN STANLEY	22,000.000	1,659,139		1,737,187							1,737,187		(78,048)	(78,048)			L
406216-10-1	HALLIBURTON CO		03/03/2014	Various	26,151.000	1,471,263		1,066,483	1,327,163	(260,681)			(260,681)		1,066,483		404,780	404,780	3,923		L
43128@-10-5	HOUGHTON INTERNATIONAL INC. (HANCOCK MEZ		01/31/2014	DISTRIBUTION	0.000	44,331											44,331	44,331			U
T55067-10-1	INTESA SANPAOLO EUR0.52	D	03/20/2014	UNION BANK OF SWITZERLAND	282,713.000	855,555		807,025							807,025	9,249	39,281	48,529			U
49926D-10-9	KNOWLES CORP		03/06/2014	DIRECT	0.500	16		15							15		1	1			L
516806-10-6	LAREDO PETROLEUM HOLDINGS INC		03/21/2014	GOLDMAN, SACHS & CO.	14,658.000	362,722		371,873							371,873		(9,151)	(9,151)			L
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	03/20/2014	CREDIT SUISSE	27,974.000	36,156		33,333	36,547	(1,906)			(1,906)	(1,309)	33,333	1,127	1,696	2,823			U
559080-10-6	MAGELLAN MIDSTREAM PARTNERS		03/03/2014	GOLDMAN, SACHS & CO.	17,479.000	1,190,213		953,058	1,105,896	(152,839)			(152,839)		953,058		237,155	237,155	10,225		L
565849-10-6	MARATHON OIL CORP		03/03/2014	Various	32,896.000	1,103,173		1,033,470	1,161,229	(90,561)		37,197	(127,759)		1,033,470		69,703	69,703	6,250		L
D5357W-10-3	MERCK KGAA ORD NPV	D	02/06/2014	Various	1,923.000	309,640		294,692	345,134	(40,471)			(40,471)	(9,972)	294,692	5,684	9,264	14,949			U
61166W-10-1	MONSANTO CO		03/03/2014	Various	10,614.000	1,178,983		1,107,101	1,237,062	(121,535)		8,426	(129,961)		1,107,101		71,882	71,882	4,564		L
655044-10-5	NOBLE ENER GY INC COM		03/04/2014	Various	19,586.000	1,335,289		1,097,776	1,334,002	(236,226)			(236,226)		1,097,776		237,512	237,512	2,742		L
W57996-10-5	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)	D	03/20/2014	UNION BANK OF SWITZERLAND	2,569.000	36,849		30,985	34,659	(3,632)			(3,632)	(43)	30,985	96	5,769	5,864			U
655844-10-8	NORFOLK SOUTHERN CORP		03/04/2014	Various	14,406.000	1,322,006		1,106,042	1,337,309	(231,267)			(231,267)		1,106,042		215,964	215,964	7,779		L
D5813Z-10-4	NORMA GROUP ORD	D	02/24/2014	MS PASSPORT	1,909.000	110,988		88,310	94,921	(4,979)			(4,979)	(1,632)	88,310	1,269	21,409	22,678			U
674215-10-8	OASIS PETROLEUM INC		03/14/2014	Various	41,000.000	1,685,400		1,660,222							1,660,222		25,178	25,178			L
674599-10-5	OCCIDENTAL PETROLEUM CORP		03/03/2014	Various	12,667.000	1,212,550		1,058,446	1,204,632	(122,187)		23,999	(146,186)		1,058,446		154,104	154,104	8,107		L
69331C-10-8	P G & E CORP		03/05/2014	Various	35,600.000	1,555,956		1,489,419	1,433,968	172,468		117,018	55,451		1,489,419		66,538	66,538	16,198		L
697435-10-5	PALO ALTO NETWORKS INC		03/17/2014	Various	47,000.000	3,649,283		3,232,213							3,232,213		417,070	417,070			L
729251-10-8	PLUM CREEK TIMBER CO INC COM		03/04/2014	Various	21,675.000	930,910		933,542	1,008,104	126,490		201,052	(74,562)		933,542		(2,633)	(2,633)	9,537		L
73755L-10-7	POTASH CORP OF SASKATCHEWAN	A	03/03/2014	Various	26,561.000	887,236		831,891	875,451	205,968		249,528	(43,560)		831,891		55,345	55,345	7,902		L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		03/05/2014	Various	47,399.000	1,709,586		1,565,054	1,518,664	101,287		54,897	46,390		1,565,054		144,532	144,532	5,456		L
754907-10-3	RAYONIER INC		03/06/2014	Various	13,222.000	617,071		585,206	556,646	210,138		181,579	28,560		585,206		31,865	31,865			L
F77098-10-5	RENAULT SA COMMON STOCK	D	03/26/2014	UNION BANK OF SWITZERLAND	597.000	56,766		47,957	48,083	261			261	(387)	47,957	411	8,399	8,810			U
F7782J-36-6	REXEL S.A.	D	02/19/2014	CREDIT SUISSE	3,592.000	96,811		89,421	94,413	(2,824)			(2,824)	(2,168)	89,421	1,682	5,708	7,390			U
G75754-10-4	RIO TINTO CMN STK	D	03/20/2014	CREDIT SUISSE	1,527.000	79,131		74,754	86,230	(8,389)			(8,389)	(3,087)	74,754	2,527	1,850	4,377			U
767204-10-0	RIO TINTO PLC ADR		03/04/2014	Various	26,142.000	1,460,530		1,152,480	1,475,193	(322,713)			(322,713)		1,152,480		308,051	308,051			L
F5548N-10-1	SANOFI S.A.	D	02/14/2014	CREDIT SUISSE	1,314.000	133,222		127,357	58,766	(2,628)			(2,628)	(1,840)	127,357	1,715	4,149	5,864			U
806857-10-8	SCHLUMBERGER LTD		03/03/2014	MORGAN STANLEY	15,242.000	1,382,930		1,122,488	1,373,457	(250,968)			(250,968)		1,122,488		260,442	260,442	4,763		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)
816851-10-9	SEMPRA ENERGY		03/03/2014	JPMORGAN CHASE & CO.	19,324.000	1,816,703		1,598,892	1,734,522	(135,630)			(135,630)		1,598,892		217,811	217,811	12,174		L
83088M-10-2	SKYWORKS SOLUTIONS INC		03/17/2014	Various	57,000.000	2,096,956		1,777,971							1,777,971		318,985	318,985			L
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	01/23/2014	CREDIT SUISSE	469.000	28,727		23,382	27,285	(3,048)			(3,048)	(854)	23,382	583	4,763	5,345			U
H8431B-10-9	SWISS RE LTD	D	03/07/2014	CITIGROUP GLOBAL MARKETS	10,945.000	1,013,835		965,743	560,101	(32,088)			(32,088)	949	965,743	12,403	35,689	48,092			U
G86954-10-7	TAYLOR WIMPEY PLC 25P	D	03/04/2014	Various	233,795.000	481,517		412,701	360,742	(18,435)			(18,435)	(4,167)	412,701	7,644	61,172	68,816			U
T92778-10-8	TELECOM ITALIA EURO.55	D	02/25/2014	Various	290,221.000	336,065		233,949	288,335	(48,937)			(48,937)	(5,449)	233,949	2,984	99,132	102,116			U
D8T9CK-10-1	TELEFONICA DEUTSCHLAND HOLDING AG	D	03/28/2014	Various	76,130.000	611,047		596,727	349,135	(17,795)			(17,795)	(10,933)	596,727	15,695	(1,376)	14,320			U
91913Y-10-0	VALERO ENERGY CORP		03/14/2014	CITIGROUP GLOBAL MARKETS	8,000.000	434,743		316,499	403,200	(86,701)			(86,701)		316,499		118,244	118,244	2,000		L
S00895-60-7	VERIZON COMMUNICATIONS INC.		02/24/2014	UNION BANK OF SWITZERLAND	17,586.000	822,122		771,865							771,865		50,257	50,257			U
F5879X-10-8	VINCI	D	03/26/2014	Various	2,577.000	183,884		144,963	169,452	(19,183)			(19,183)	(5,306)	144,963	4,365	34,557	38,921			U
F97982-10-6	VIVENDI EUR5.50	D	02/19/2014	Various	7,804.000	217,564		179,640	205,983	(19,893)			(19,893)	(6,450)	179,640	4,899	33,025	37,925			U
BAS07N-FE-3	VODAFONE	R	03/28/2014	Various	668,694.000	329,533											329,533	329,533			U
G93882-19-2	VODAFONE GROUP PLC	D	03/20/2014	CREDIT SUISSE	27,647.000	103,467		113,875							113,875	(1,181)	(9,228)	(10,409)			U
G93882-13-5	VODAFONE GROUP PLC COMMON STOCK	D	02/26/2014	Various	364,742.178	2,408,918		2,343,551	1,389,523	(145,454)			(145,454)	(49,750)	2,343,551	65,367		65,367	20,775		U
962166-10-4	WEYERHAEUSER CO		03/04/2014	Various	35,897.000	1,052,527		1,057,563	1,133,268	(40,465)		35,241	(75,705)		1,057,563		(5,036)	(5,036)	7,897		L
98389B-10-0	XCEL ENERGY INC		03/05/2014	Various	54,766.000	1,647,803		1,560,740	1,530,162	85,307		54,729	30,578		1,560,740		87,063	87,063	15,334		L
N9837R-10-5	ZIGGO N.V.	D	01/28/2014	Various	7,620.000	338,558		308,827	348,597	(28,854)			(28,854)	(10,916)	308,827	7,458	22,273	29,731			U
G0692#-10-2	AURIGEN RE CAPITAL LIMITED	C	02/27/2014	DISTRIBUTION	0.000	(419)										(419)		(419)			A
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						68,270,691	XXX	67,136,971	41,680,367	(1,937,056)		1,505,699	(3,442,755)	(189,260)	62,487,811	215,203	5,567,677	5,782,880	229,021	XXX	XXX
464288-37-2	ISHARES S&P GLOBAL INFRASTRUCTURE		03/04/2014	Various	133,504.000	5,386,325		5,059,138	5,198,646	(138,640)		868	(139,508)		5,059,138		327,187	327,187			L
9299999. Subtotal - Common Stocks - Mutual Funds						5,386,325	XXX	5,059,138	5,198,646	(138,640)		868	(139,508)		5,059,138		327,187	327,187		XXX	XXX
9799997. Total - Common Stocks - Part 4						73,657,016	XXX	72,196,109	46,879,013	(2,075,697)		1,506,566	(3,582,263)	(189,260)	67,546,949	215,203	5,894,865	6,110,067	229,021	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						73,657,016	XXX	72,196,109	46,879,013	(2,075,697)		1,506,566	(3,582,263)	(189,260)	67,546,949	215,203	5,894,865	6,110,067	229,021	XXX	XXX
9899999. Total - Preferred and Common Stocks						75,274,346	XXX	73,730,839	47,730,743	(2,075,697)		1,506,566	(3,582,263)	(212,606)	69,081,679	240,740	5,951,927	6,192,667	229,021	XXX	XXX
9999999 - Totals						1,414,242,931	XXX	1,409,704,957	1,307,407,881	(1,870,300)	2,644,973	1,506,566	(731,893)	(679,974)	1,416,239,142	240,740	(2,236,951)	(1,996,211)	39,090,452	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 33

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)
S&P500 INDEX 06/20/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2013	06/20/2014	15		1,600.00	210,000		27,825	403,950		403,950			27,825				100/100
S&P500 INDEX 06/20/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/09/2013	06/20/2014	400		1,600.00	4,752,000		742,000	10,772,000		10,772,000			742,000				100/100
S&P500 INDEX 06/20/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/29/2013	06/20/2014	150		1,550.00	1,713,000		320,250	4,767,000		4,767,000			320,250				100/100
S&P500 INDEX 06/20/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/29/2013	06/20/2014	150		1,575.00	1,485,000		299,250	4,401,000		4,401,000			299,250				100/100
S&P500 INDEX 06/20/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/08/2013	06/20/2014	75		1,575.00	907,500		149,625	2,200,500		2,200,500			149,625				100/100
S&P500 INDEX 06/20/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/08/2013	06/20/2014	150		1,575.00	1,984,500		299,250	4,401,000		4,401,000			299,250				100/100
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/09/2013	06/20/2014	250		1,625.00	2,675,000		418,750	6,132,500		6,132,500			418,750				100/100
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/24/2013	06/20/2014	65		1,625.00	462,475		108,875	1,594,450		1,594,450			108,875				100/100
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/28/2013	06/20/2014	200		1,625.00	1,840,000		335,000	4,906,000		4,906,000			335,000				100/100
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/22/2013	06/20/2014	80		1,625.00	1,040,000		134,000	1,962,400		1,962,400			134,000				100/100
S&P500 INDEX 06/20/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/09/2013	06/20/2014	220		1,650.00	2,037,200		328,900	4,875,200		4,875,200			328,900				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/19/2013	12/19/2014	100		1,675.00	980,000		82,500	2,171,000		2,171,000			82,500				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1725	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/19/2013	12/19/2014	50		1,725.00	710,000		26,250	889,500		889,500			26,250				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/15/2013	12/19/2014	150		1,750.00	1,935,000		54,750	2,388,000		2,388,000			54,750				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2013	12/19/2014	100		1,750.00	1,210,000		36,500	1,592,000		1,592,000			36,500				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/19/2013	12/19/2014	175		1,775.00	1,942,500		35,875	2,471,000		2,471,000			35,875				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2013	12/19/2014	100		1,775.00	1,070,000		20,500	1,412,000		1,412,000			20,500				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2014	12/19/2014	250		1,775.00		3,275,000	255,000	3,530,000		3,530,000			255,000				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/11/2014	12/19/2014	150		1,775.00		1,620,000	498,000	2,118,000		2,118,000			498,000				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/13/2013	12/19/2014	200		1,800.00	1,730,000		7,000	2,478,000		2,478,000			7,000				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/16/2013	12/19/2014	350		1,800.00	3,262,000		12,250	4,336,500		4,336,500			12,250				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2014	12/19/2014	250		1,800.00		2,850,000	247,500	3,097,500		3,097,500			247,500				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/17/2013	12/19/2014	100		1,650.00	1,360,000		98,500	2,376,000		2,376,000			98,500				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/30/2013	09/19/2014	225		1,650.00	2,497,500		268,875	5,161,500		5,161,500			268,875				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/03/2013	09/19/2014	100		1,650.00	1,118,000		119,500	2,294,000		2,294,000			119,500				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/25/2013	09/19/2014	200		1,650.00	3,060,000		239,000	4,588,000		4,588,000			239,000				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/15/2013	09/19/2014	200		1,650.00	3,660,000		239,000	4,588,000		4,588,000			239,000				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/30/2013	09/19/2014	225		1,675.00	2,175,750		232,875	4,675,500		4,675,500			232,875				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/14/2013	09/19/2014	300		1,675.00	3,135,000		310,500	6,234,000		6,234,000			310,500				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1625	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/25/2013	09/19/2014	200		1,625.00	3,380,000		269,000	5,030,000		5,030,000			269,000				100/100

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION on EQUITY SEP14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/14/2013	09/19/2014	300		1,700.00	2,760,000		256,500	5,598,000		5,598,000			256,500				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2013	09/19/2014	400		1,700.00	4,660,000		342,000	7,464,000		7,464,000			342,000				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/01/2013	09/19/2014	150		1,700.00	1,837,500		128,250	2,799,000		2,799,000			128,250				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2014	01/16/2015	100		1,825.00		964,000	156,000	1,120,000		1,120,000			156,000				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2014	01/16/2015	200		1,825.00		1,920,000	320,000	2,240,000		2,240,000			320,000				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2014	01/16/2015	300		1,850.00		2,505,000	396,000	2,901,000		2,901,000			396,000				100/100
CALL OPTION on EQUITY APR14 SPX C @ 1550	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/05/2014	04/17/2014	200		1,550.00		4,040,000	2,372,000	6,412,000		6,412,000			2,372,000				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/19/2014	01/16/2015	200		1,775.00		2,544,000	360,000	2,904,000		2,904,000			360,000				100/100
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants										61,589,925	19,718,000	10,547,850	139,284,500	XXX	139,284,500			10,547,850			XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective										61,589,925	19,718,000	10,547,850	139,284,500	XXX	139,284,500			10,547,850			XXX	XXX
Payer Swaption 5Y RTP 2.060000 4/2/2014	DEBT SECURITIES	SCHEDULE D	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/10/2014	04/02/2014		2,200,000,000	2.06		699,996		44		44	(699,952)						0001
Payer Swaption 10Y RTP 3.230000 4/2/2014	DEBT SECURITIES	SCHEDULE D	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/10/2014	04/02/2014		1,200,000,000	3.23		500,004					(500,004)						0001
Payer Swaption 7Y RTP 2.650000 4/2/2014	DEBT SECURITIES	SCHEDULE D	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/10/2014	04/02/2014		1,600,000,000	2.65		750,000					(750,000)						0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											1,950,000		44	XXX	44	(1,949,956)					XXX	XXX
BAS026GN4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/15/2012	10/15/2017		3,600,000	0.77	141,300		7,878	233,653		233,653	(40,562)						0002
BAS026GN4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/15/2012	10/15/2017		300,000	0.77	11,775		656	19,471		19,471	(3,380)						0002
BAS02M6C4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/14/2012	11/15/2017		2,700,000	0.81	115,615		4,624	176,835		176,835	(29,850)						0002
BAS02M6C4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/14/2012	11/15/2017		200,000	0.81	8,564		343	13,099		13,099	(2,211)						0002
BAS02YCQ0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/15/2013	12/15/2017		1,200,000	0.86	53,760		2,353	70,572		70,572	(14,011)						0002
BAS02YCQ0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/15/2013	12/15/2017		100,000	0.86	4,480		196	5,881		5,881	(1,168)						0002
BAS03GAF4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/19/2013	01/15/2018		800,000	1.02	39,467		1,130	50,650		50,650	(10,097)						0002
BAS03U668 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/15/2013	02/15/2018		600,000	1.00	30,923		484	39,148		39,148	(8,103)						0002
BAS03U668 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/15/2013	02/15/2018		100,000	1.00	5,154		81	6,525		6,525	(1,351)						0002
BAS0482X1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	04/15/2013	03/15/2018		1,100,000	0.87	50,000		347	79,729		79,729	(14,487)						0002
BAS0482X1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	04/15/2013	03/15/2018		300,000	0.87	13,636		95	21,744		21,744	(3,951)						0002

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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)
BAS04HXJ8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/15/2013	04/15/2018		800,000	0.99	41,067			56,921		56,921	(9,719)						0002
BAS04HXJ8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/15/2013	04/15/2018		200,000	0.99	10,267			14,230		14,230	(2,430)						0002
BAS04V517 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/14/2013	05/15/2018		700,000	1.20	40,250			45,451		45,451	(8,716)						0002
BAS04V517 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/14/2013	05/15/2018		100,000	1.20	5,750			6,493		6,493	(1,245)						0002
BAS055N21 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2013	06/15/2018		1,100,000	1.58	71,844			58,218		58,218	(14,048)						0002
BAS055N21 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2013	06/15/2018		100,000	1.58	6,531			5,293		5,293	(1,277)						0002
BAS05H1G8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2013	07/15/2018		900,000	1.72	60,300			45,097		45,097	(11,668)						0002
BAS05H1G8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2013	07/15/2018		100,000	1.72	6,700			5,011		5,011	(1,296)						0002
BAS05H1H6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2013	07/15/2018		400,000	1.73	26,000			19,914		19,914	(5,200)						0002
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018		400,000	1.59	26,889			23,197		23,197	(5,458)						0002
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018		400,000	1.59	26,889			23,197		23,197	(5,458)						0002
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018		300,000	1.59	20,167			17,398		17,398	(4,094)						0002
BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018		300,000	1.60	24,000			18,539		18,539	(4,320)						0002
BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018		100,000	1.60	8,000			6,180		6,180	(1,440)						0002
BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018		300,000	1.60	24,000			18,539		18,539	(4,320)						0002
BAS07GP64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019		300,000	1.65		24,000		19,020		19,020	(4,980)						0002
BAS07GP64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019		200,000	1.65		16,000		12,680		12,680	(3,320)						0002
BAS07GPR8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019		100,000	1.65		8,000		6,340		6,340	(1,660)						0002
BRSCMBFC3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/20/2011	04/15/2016		5,200,000	2.03	377,534			34,427		34,427	(19,976)						0002
BRSCMBFC3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/20/2011	04/15/2016		2,100,000	2.03	152,466			13,903		13,903	(8,067)						0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BRSCMBFF6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/21/2010	03/15/2015		2,000,000	2.67	144,048						(238)						0002
BRSCMBFF6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/21/2010	03/15/2015		2,100,000	2.67	151,251						(250)						0002
BRSCMBFL3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/07/2011	03/15/2016		9,300,000	2.50	695,763			30,983		30,983	(20,911)						0002
BRSCMBFL3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/07/2011	03/15/2016		1,700,000	2.50	127,182			5,664		5,664	(3,822)						0002
BRSCMBFN9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/12/2011	11/15/2015		9,700,000	2.19	714,382			28,020		28,020	(18,527)						0002
BRSCMBFN9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/12/2011	11/15/2015		3,200,000	2.19	235,673			9,244		9,244	(6,112)						0002
BRSCMBFQ2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/14/2011	12/15/2015		6,700,000	2.13	498,953			24,717		24,717	(14,203)						0002
BRSCMBFQ2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/14/2011	12/15/2015		1,800,000	2.13	134,047			6,640		6,640	(3,816)						0002
BRSCMBFT6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/17/2010	05/15/2015		3,550,000	2.26	234,625			535		535	(4,062)						0002
BRSCMBFT6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/17/2010	05/15/2015		650,000	2.26	42,959			98		98	(744)						0002
BRSCMBFT6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/17/2010	05/15/2015		1,700,000	2.26	112,356			256		256	(1,945)						0002
BRSCMBFU3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/18/2010	04/15/2015		3,800,000	2.46	275,219						(1,878)						0002
BRSCMBFU3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/18/2010	04/15/2015		2,000,000	2.46	144,852						(989)						0002
BRSCMBFY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	02/17/2010	01/15/2015		1,100,000	2.67	83,438												0002
BRSCMBFY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	02/17/2010	01/15/2015		1,600,000	2.67	121,365												0002
BRSCMBG65 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2009	04/15/2014		3,500,000	2.83	254,581												0002
BRSCMBG65 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	05/27/2009	04/15/2014		3,100,000	2.83	225,486												0002
BRSCMBGA6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2009	06/11/2014		2,000,000	3.42	153,042												0002
BRSCMBGA6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	06/09/2009	06/11/2014		2,500,000	3.42	191,303												0002
BRSCMBGC2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/17/2010	02/15/2015		900,000	2.61	65,561						(30)						0002

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BRSCMBGC2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/17/2010	02/15/2015		1,300,000	2.61	94,699						(44)						0002
BRSCMBGS7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	09/16/2010	08/15/2015		2,500,000	1.71	155,405			10,329		10,329	(4,859)						0002
BRSCMBGS7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	09/16/2010	08/15/2015		1,200,000	1.71	74,595			4,958		4,958	(2,332)						0002
BRSCMBGU2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	10/14/2010	09/15/2015		2,000,000	1.41	118,788		1,826	18,392		18,392	(5,789)						0002
BRSCMBGU2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	10/14/2010	09/15/2015		1,300,000	1.41	77,212		1,187	11,955		11,955	(3,763)						0002
BRSCMBGY4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/16/2011	05/15/2016		8,100,000	1.84	573,639			79,685		79,685	(35,054)						0002
BRSCMBGY4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/16/2011	05/15/2016		4,100,000	1.84	290,361			40,334		40,334	(17,743)						0002
BRSCMBH07 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/12/2010	07/15/2015		2,900,000	1.66	168,881			11,050		11,050	(5,446)						0002
BRSCMBHC1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2010	12/15/2014		700,000	2.68	52,799												0002
BRSCMBHC1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2010	12/15/2014		2,600,000	2.68	196,110												0002
BRSCMBHD9 ON LIABILITY-STRIKE 5Y CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/21/2009	11/15/2014		1,400,000	2.73	106,723												0002
BRSCMBHD9 ON LIABILITY-STRIKE 5Y CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/21/2009	11/15/2014		2,400,000	2.73	182,954												0002
BRSCMBLK8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	07/16/2010	07/15/2015		3,550,000	1.94	225,433			6,949		6,949	(6,421)						0002
BRSCMBLK8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	07/16/2010	07/15/2015		350,000	1.94	22,226			685		685	(633)						0002
BRSCMBLK8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	07/16/2010	07/15/2015		2,000,000	1.94	127,004			3,915		3,915	(3,617)						0002
BRSCMBLW2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/01/2009	05/15/2014		2,500,000	2.89	177,990												0002
BRSCMBLW2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/16/2009	05/15/2014		2,500,000	2.89	177,990												0002
BRSCMBM84 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	11/23/2009	10/15/2014		740,000	2.49	51,131												0002
BRSCMBM84 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	11/23/2009	10/15/2014		160,000	2.49	11,055												0002
BRSCMBM84 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	11/23/2009	10/15/2014		3,200,000	2.49	221,107												0002

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BRSCMBMS0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/01/2009	07/15/2014		5,400,000	2.83	423,437												0002
BRSCMBMS0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/14/2009	07/15/2014		6,000,000	2.83	470,485												0002
BRSCMBMT8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/01/2009	04/15/2014		1,200,000	2.83	87,828												0002
BRSCMBMT8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/14/2009	04/15/2014		4,800,000	2.83	351,314												0002
BRSCMBMU5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/01/2009	09/15/2014		3,000,000	2.74	208,897												0002
BRSCMBMU5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/19/2009	09/15/2014		4,000,000	2.74	278,529												0002
BRSCMBMV3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/01/2009	08/15/2014		4,500,000	2.77	322,314												0002
BRSCMBMV3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/21/2009	08/15/2014		5,400,000	2.77	386,777												0002
BRSCMBMW1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/01/2009	05/15/2014		1,275,000	2.77	86,185												0002
BRSCMBMW1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/21/2009	05/15/2014		2,625,000	2.77	177,440												0002
BRSCMBMX9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/01/2009	06/15/2014		2,000,000	2.74	130,806												0002
BRSCMBMX9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/19/2009	06/15/2014		4,000,000	2.74	261,613												0002
BRSCMBN00 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/18/2011	01/15/2016		4,000,000	2.56	295,273			9,109		9,109	(7,818)						0002
BRSCMBN00 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/18/2011	01/15/2016		1,500,000	2.56	110,727			3,416		3,416	(2,932)						0002
BRSCMBN42 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/15/2011	02/15/2016		4,900,000	2.20	360,387			21,607		21,607	(12,171)						0002
BRSCMBN42 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/15/2011	02/15/2016		1,300,000	2.20	95,613			5,733		5,733	(3,229)						0002
BRSCRBGL7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/21/2011	06/15/2016		7,900,000	1.84	568,023			86,536		86,536	(34,592)						0002
BRSCRBGL7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/21/2011	06/15/2016		4,300,000	1.84	309,177			47,102		47,102	(18,829)						0002
BRSD6FLY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/25/2011	07/15/2016		1,400,000	1.29	81,748		1,043	31,355		31,355	(7,346)						0002
BRSD6FLY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/25/2011	07/15/2016		6,600,000	1.29	385,383		4,917	147,817		147,817	(34,629)						0002

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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)
BRSD6FM16 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/22/2011	08/15/2016		5,000,000	1.11	240,960		6,675	140,773		140,773	(29,966)						0002
BRSD6FM16 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/22/2011	08/15/2016		4,600,000	1.11	221,683		6,141	129,511		129,511	(27,568)						0002
BRSDNJ2Q6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	09/15/2016		2,000,000	1.29	88,000		2,426	52,649		52,649	(12,088)						0002
BRSDNJ2Q6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	09/15/2016		3,300,000	1.29	145,200		4,003	86,871		86,871	(19,945)						0002
BRSDNJ310 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	10/15/2016		2,000,000	1.29	90,800		1,777	52,857		52,857	(12,164)						0002
BRSDNJ310 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	10/15/2016		2,400,000	1.29	108,960		2,132	63,428		63,428	(14,597)						0002
BRSDNJ3D4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	11/15/2016		900,000	1.29	41,940		461	24,744		24,744	(5,144)						0002
BRSDNJ3D4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	11/15/2016		700,000	1.29	32,620		359	19,245		19,245	(4,001)						0002
BRSDTB3N3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/17/2012	12/15/2016		500,000	1.11	23,200		667	17,128		17,128	(3,408)						0002
BRSDTB3N3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/17/2012	12/15/2016		300,000	1.11	13,920		400	10,277		10,277	(2,045)						0002
BRSDZCAE6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2012	01/15/2017		300,000	1.09	15,667		379	10,025		10,025	(401)						0002
BRSDZCAE6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2012	01/15/2017		400,000	1.09	20,889		506	13,366		13,366	(535)						0002
BRSECSJ47 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2012	02/15/2017		600,000	1.36	31,320		194	18,323		18,323	(5,113)						0002
BRSECSJ47 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2012	02/15/2017		500,000	1.36	26,100		162	15,270		15,270	(4,261)						0002
BRSEJUBE1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2012	03/15/2017		1,800,000	1.12	84,375		393	70,054		70,054	(15,480)						0002
BRSEJUBE1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2012	03/15/2017		1,100,000	1.12	51,563		240	42,811		42,811	(9,460)						0002
BRSESKFW9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/11/2012	04/15/2017		1,600,000	1.10	70,720			68,829		68,829	(12,259)						0002
BRSESKFW9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/11/2012	04/15/2017		200,000	1.10	8,840			8,604		8,604	(1,532)						0002
BRSFOMEN3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/13/2012	05/15/2017		1,400,000	1.00	54,667			65,594		65,594	(10,964)						0002
BRSFOMEN3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/13/2012	05/15/2017		300,000	1.00	11,714			14,056		14,056	(2,349)						0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BRSF855J1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2012	06/15/2017		2,100,000	0.86	80,132		2,378	109,528		109,528	(19,393)						0002
BRSF855J1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2012	06/15/2017		1,300,000	0.86	49,605		1,472	67,803		67,803	(12,005)						0002
BRSFGTPY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/15/2012	07/15/2017		3,000,000	0.98	134,400		4,560	156,556		156,556	(29,130)						0002
BRSFGTPY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/15/2012	07/15/2017		1,500,000	0.98	67,200		2,280	78,278		78,278	(14,565)						0002
BRSFPPBQ5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/11/2012	08/15/2017		3,300,000	0.82	149,187		6,798	199,768		199,768	(35,152)						0002
BRSFPPBQ5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/11/2012	08/15/2017		400,000	0.82	18,083		824	24,214		24,214	(4,261)						0002
BRSG0H7K6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2012	09/15/2017		2,900,000	0.80	118,900		7,065	184,161		184,161	(33,181)						0002
BRSG0H7K6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2012	09/15/2017		200,000	0.80	8,200		487	12,701		12,701	(2,288)						0002
0109999. Subtotal - Purchased Options - Hedging Other - Caps										16,516,317	48,000	79,939	3,571,859	XXX	3,571,859	(875,893)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										16,516,317	1,998,000	79,939	3,571,903	XXX	3,571,903	(2,825,849)					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										61,589,925	21,668,000	10,547,850	139,284,544	XXX	139,284,544	(1,949,956)		10,547,850			XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps										16,516,317	48,000	79,939	3,571,859	XXX	3,571,859	(875,893)					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										78,106,242	21,716,000	10,627,789	142,856,403	XXX	142,856,403	(2,825,849)		10,547,850			XXX	XXX
S&P500 INDEX 06/20/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/10/2013	06/20/2014	75		1,500.00	(1,398,750)		(175,875)	(2,750,250)		(2,750,250)			(175,875)				100/100
S&P500 INDEX 06/20/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/09/2013	06/20/2014	160		1,675.00	(1,264,000)		(207,200)	(3,171,200)		(3,171,200)			(207,200)				100/100
S&P500 INDEX 06/20/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/09/2013	06/20/2014	165		1,700.00	(1,089,000)		(177,375)	(2,892,450)		(2,892,450)			(177,375)				100/100
S&P500 INDEX 06/20/2014 1800 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2013	06/20/2014	90		1,800.00	(412,200)		2,250	(808,200)		(808,200)			2,250				100/100
S&P500 INDEX 06/20/2014 1725 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/23/2013	06/20/2014	350		1,725.00	(1,785,000)		(288,750)	(5,348,000)		(5,348,000)			(288,750)				100/100
S&P500 INDEX 06/20/2014 1725 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/22/2013	06/20/2014	30		1,725.00	(219,000)		(24,750)	(458,400)		(458,400)			(24,750)				100/100
S&P500 INDEX 06/20/2014 1725 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/30/2013	06/20/2014	60		1,725.00	(405,600)		(49,500)	(916,800)		(916,800)			(49,500)				100/100
S&P500 INDEX 06/20/2014 1725 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/06/2013	06/20/2014	200		1,725.00	(1,340,000)		(165,000)	(3,056,000)		(3,056,000)			(165,000)				100/100
S&P500 INDEX 06/20/2014 1750 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/23/2013	06/20/2014	350		1,750.00	(1,470,000)		(197,750)	(4,585,000)		(4,585,000)			(197,750)				100/100
S&P500 INDEX 06/20/2014 1750 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/06/2013	06/20/2014	60		1,750.00	(336,000)		(33,900)	(786,000)		(786,000)			(33,900)				100/100
S&P500 INDEX 06/20/2014 1775 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/22/2013	06/20/2014	80		1,775.00	(408,000)		(22,000)	(879,200)		(879,200)			(22,000)				100/100

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)
S&P500 INDEX 06/20/2014 1775 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/30/2013	06/20/2014	60		1,775.00	(276,000)		(16,500)	(659,400)		(659,400)			(16,500)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/16/2013	12/19/2014	25		1,700.00	(267,500)		(16,875)	(493,000)		(493,000)			(16,875)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/17/2013	12/19/2014	25		1,700.00	(267,500)		(16,875)	(493,000)		(493,000)			(16,875)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2013	12/19/2014	75		1,825.00	(603,750)		9,375	(807,000)		(807,000)			9,375				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/17/2013	12/19/2014	25		1,850.00	(112,500)		6,875	(230,500)		(230,500)			6,875				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/15/2013	12/19/2014	150		1,850.00	(1,155,000)		41,250	(1,383,000)		(1,383,000)			41,250				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2013	12/19/2014	100		1,850.00	(700,000)		27,500	(922,000)		(922,000)			27,500				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/13/2013	12/19/2014	75		1,850.00	(472,500)		20,625	(691,500)		(691,500)			20,625				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/16/2013	12/19/2014	350		1,850.00	(2,415,000)		96,250	(3,227,000)		(3,227,000)			96,250				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/03/2013	09/19/2014	100		1,750.00	(610,000)		(47,500)	(1,461,000)		(1,461,000)			(47,500)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/14/2013	09/19/2014	300		1,750.00	(2,010,000)		(142,500)	(4,383,000)		(4,383,000)			(142,500)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2013	09/19/2014	100		1,750.00	(875,000)		(47,500)	(1,461,000)		(1,461,000)			(47,500)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/25/2013	09/19/2014	200		1,750.00	(1,800,000)		(95,000)	(2,922,000)		(2,922,000)			(95,000)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2013	09/19/2014	25		1,775.00	(186,500)		(7,125)	(317,500)		(317,500)			(7,125)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1725	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/14/2013	09/19/2014	300		1,725.00	(2,331,000)		(202,500)	(4,983,000)		(4,983,000)			(202,500)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1725	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/25/2013	09/19/2014	200		1,725.00	(2,060,000)		(135,000)	(3,322,000)		(3,322,000)			(135,000)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/20/2013	09/19/2014	75		1,800.00	(637,500)		(5,625)	(815,250)		(815,250)			(5,625)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2013	09/19/2014	100		1,825.00	(520,000)		13,500	(914,000)		(914,000)			13,500				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/05/2013	09/19/2014	75		1,825.00	(412,500)		10,125	(685,500)		(685,500)			10,125				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/15/2013	09/19/2014	200		1,825.00	(1,476,000)		27,000	(1,828,000)		(1,828,000)			27,000				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/20/2013	09/19/2014	100		1,825.00	(723,000)		13,500	(914,000)		(914,000)			13,500				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2013	09/19/2014	100		1,850.00	(415,000)		33,500	(753,000)		(753,000)			33,500				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/05/2013	09/19/2014	75		1,850.00	(345,000)		25,125	(564,750)		(564,750)			25,125				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/16/2013	09/19/2014	250		1,850.00	(1,350,000)		83,750	(1,882,500)		(1,882,500)			83,750				100/100
CALL OPTION on EQUITY JUN14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/25/2013	06/20/2014	75		1,825.00	(292,500)		24,375	(532,500)		(532,500)			24,375				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2013	12/19/2014	100		1,875.00	(595,000)		40,500	(779,000)		(779,000)			40,500				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/13/2013	12/19/2014	75		1,875.00	(400,500)		30,375	(584,250)		(584,250)			30,375				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2014	12/19/2014	250		1,875.00		(1,845,000)	(102,500)	(1,947,500)		(1,947,500)			(102,500)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/11/2014	12/19/2014	150		1,875.00		(849,000)	(319,500)	(1,168,500)		(1,168,500)			(319,500)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/13/2013	12/19/2014	75		1,900.00	(339,750)		40,125	(485,250)		(485,250)			40,125				100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION on EQUITY DEC14 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2014	12/19/2014	250		1,900.00		(1,562,500)	(55,000)	(1,617,500)		(1,617,500)			(55,000)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2014	12/19/2014	250		1,925.00		(1,297,500)	(25,000)	(1,322,500)		(1,322,500)			(25,000)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/19/2013	09/19/2014	100		1,875.00	(490,000)		52,500	(605,000)		(605,000)			52,500				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2014	01/16/2015	150		1,875.00		(1,065,000)	(172,500)	(1,237,500)		(1,237,500)			(172,500)				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/19/2014	01/16/2015	200		1,875.00		(1,412,000)	(238,000)	(1,650,000)		(1,650,000)			(238,000)				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2014	01/16/2015	150		1,900.00		(900,000)	(139,500)	(1,039,500)		(1,039,500)			(139,500)				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2014	01/16/2015	150		1,925.00		(750,000)	(111,000)	(861,000)		(861,000)			(111,000)				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2014	01/16/2015	150		1,950.00		(615,000)	(85,500)	(700,500)		(700,500)			(85,500)				100/100
CALL OPTION on EQUITY APR14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/05/2014	04/17/2014	200		1,700.00		(1,548,000)	(1,878,000)	(3,426,000)		(3,426,000)			(1,878,000)				100/100
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants										(34,266,550)	(11,844,000)	(4,603,100)	(79,720,900)	XXX	(79,720,900)			(4,603,100)			XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										(34,266,550)	(11,844,000)	(4,603,100)	(79,720,900)	XXX	(79,720,900)			(4,603,100)			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										(34,266,550)	(11,844,000)	(4,603,100)	(79,720,900)	XXX	(79,720,900)			(4,603,100)			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										(34,266,550)	(11,844,000)	(4,603,100)	(79,720,900)	XXX	(79,720,900)			(4,603,100)			XXX	XXX
CURRENCY BRSCQLR91 Pay NZD / Receive USD	Q3915#AD8	SCHEDULE D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/25/2005	10/27/2015		10,000,000	USD 5.100%(NDBB6M+0.71)			17,156	(2,458,675)		(1,830,746)		(641,704)			62,756		100/100
CURRENCY BRSCQLW61 Pay AUD / Receive USD	Q3915#AC0	SCHEDULE D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/25/2005	10/27/2017		30,000,000	USD 5.250%(ADBB6M+0.83)			78,221	(6,682,827)		(3,278,316)		(1,274,657)			283,737		100/100
CURRENCY BRSCQM5F9 Pay AUD / Receive USD	Q7160#AC3	SCHEDULE D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/23/2005	05/05/2015		10,000,000	USD 5.500%(ADBB6M+0.65)			38,083	(2,027,677)		(1,528,355)		(417,939)			52,342		100/100
CURRENCY BRSCQV5D4 Pay CAD / Receive USD	706327AB9	SCHEDULE D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2004	06/15/2014		1,892,285	USD 5.790%(CAD 5.990%)			(7,656)	(463,321)		(465,366)		91,453			4,317		100/100
CURRENCY BRSCQV5D4 Pay CAD / Receive USD	706327AB9	SCHEDULE D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	04/23/2008	06/15/2014		7,569,141	USD 5.790%(CAD 5.990%)			(30,624)	(1,853,282)		(1,861,466)		365,812			17,269		100/100
CURRENCY BRSCQV9R9 Pay GBP / Receive USD	G6043#AA3	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/06/2006	04/20/2016		15,759,000	USD 5.521%(GBP 4.860%)			34,273	754,749		1,167,928		(97,913)			113,024		100/100
CURRENCY BRSCQVJM9 Pay CAD / Receive USD	C5864@AD1	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2006	06/30/2018		18,696,581	USD 6.440%(CAD 5.760%)			27,158	(329,466)		439,790		738,658			192,767		100/100
CURRENCY BRSCVHNN7 Pay EUR / Receive USD	D8355*AA8	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/10/2006	03/01/2016		51,000,000	USD 5.920%(EUR 4.485%)			90,626	(7,968,569)		(7,454,129)		(13,001)			353,389		100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												247,238	(21,029,069)	XXX	(14,810,660)		(1,249,290)			1,079,602	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												247,238	(21,029,069)	XXX	(14,810,660)		(1,249,290)			1,079,602	XXX	XXX
BASIS SWAP0554 ON LIABILITIES CPI	IM Contracts	Exhibit 7	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX03601TB7DW3U69	01/01/2005	11/25/2016		85,000,000	CPURNSA(US0003M+0.19%)			256,291	3,690,109		3,690,109	(296,755)				692,833		0003
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												256,291	3,690,109	XXX	3,690,109	(296,755)				692,833	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CDS CS4205478 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	04/02/2013	06/20/2018		2,000,000	credit event/(5.0000)	(182,712)		(16,239)	(311,324)		(311,324)	(50,991)		8,761			3FE	0004
CDS CS4205445 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	04/02/2013	06/20/2018		2,000,000	credit event/(5.0000)	(184,694)		(16,144)	(311,324)		(311,324)	(51,086)		8,856			3FE	0004
CDS SINGLE SWAP SCDS (UIS)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	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	0004
CDS CS3071368 ON CTX 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	01/29/2010	03/20/2015		2,000,000	credit event/(1.0000)	34,522		(6,679)	(18,198)		(18,198)	5,947		(1,679)			3FE	0004
CDS CS3276181 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	0004
CDS CS3178890 ON KMG 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	06/03/2010	06/20/2015		10,000,000	credit event/(1.0000)	183,977		(34,118)	(79,307)		(79,307)	2,884		(9,118)			2FE	0004
CDS CS3030430 ON LEN 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	12/10/2009	03/20/2015		9,000,000	credit event/(1.0000)	903,101		(65,301)	(60,881)		(60,881)	52,983		(42,801)			3FE	0004
CDS CS3217318 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	BFM8T61CT2L1QCEMIK50	07/21/2010	09/20/2015		450,000	credit event/(1.0000)	46,380		(3,372)	(1,644)		(1,644)	(121)		(2,247)			4FE	0004
CDS CS3181449 ON GSF 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	06/04/2010	12/20/2014		10,000,000	credit event/(1.0000)	167,816		(34,238)	(70,776)		(70,776)	32,662		(9,238)			2FE	0004
CDS CS3419526 ON HBOS-SCOTBKPLC 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	07/21/2011	09/20/2014		5,000,000	credit event/(1.0000)	240,871		(31,550)	(20,342)		(20,342)	30,131		(19,050)			1FE	0004
CDS CS3427214 ON BACORP 100 09/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	08/10/2011	09/20/2016		15,000,000	credit event/(1.0000)	1,371,756		(104,633)	(239,116)		(239,116)	55,237		(67,133)			1FE	0004
CDS CS3445133 ON CRDSUI-USA 100 09/20/14	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	09/06/2011	09/20/2014		10,000,000	credit event/(1.0000)	(105,096)		(16,346)	(42,784)		(42,784)	6,917		8,654			1FE	0004
CDS CS3496326 ON KINMKS 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	10/17/2011	12/20/2014		15,000,000	credit event/(1.0000)	755,065		(97,006)	(100,560)		(100,560)	93,315		(59,506)			2FE	0004
CDS CS3498892 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	0004
CDS CS3598733 ON PLCOAL 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	04/18/2012	06/20/2017		2,000,000	credit event/(5.0000)	(100,245)		(20,152)	(207,843)		(207,843)	(13,909)		4,848			3FE	0004
CDS CS3603855 ON PKD 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		2,000,000	credit event/(5.0000)	(59,728)		(22,101)	(204,431)		(204,431)	36,826		2,899			4FE	0004
CDS CS3603871 ON LTD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		3,000,000	credit event/(1.0000)	127,140		(13,672)	(16,514)		(16,514)	4,711		(6,172)			3FE	0004
CDS CS3632003 ON MWD 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	05/09/2012	06/20/2014		15,000,000	credit event/(1.0000)	749,693		(126,279)	(25,575)		(25,575)	118,561		(88,779)			1FE	0004
CDS CS3655046 ON KMG 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	05/17/2012	06/20/2014		10,000,000	credit event/(1.0000)	(10,341)		(23,762)	(18,347)		(18,347)	18,666		1,238			2FE	0004
CDS CS3711369 ON RBOS-RBOSP 300 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/11/2012	06/20/2014		9,630,000	credit event/(3.0000)	(28,020)		(68,761)	(61,272)		(61,272)	67,903		3,464			1FE	0004
CDS CS3798416 ON MWD 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	07/26/2012	09/20/2014		15,000,000	credit event/(1.0000)	630,726		(110,935)	(54,223)		(54,223)	104,014		(73,435)			1FE	0004
CDS CS3900814 ON GS 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	09/10/2012	09/20/2014		25,000,000	credit event/(1.0000)	174,527		(84,047)	(83,808)		(83,808)	92,765		(21,547)			1FE	0004
0929999. Subtotal - Swaps - Hedging Other - Credit Default											4,906,911		(929,286)	(2,135,492)	XXX	(2,135,492)	646,471		(371,075)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other											4,906,911		(672,995)	1,554,618	XXX	1,554,618	349,716		(371,075)		692,833	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CDS SPI200TT8 ON LOWES COMPANIES	548661D*5 - RREEF AMERICA REIT II, 5.29% SR. NTS due 09/20/2014, CDS attached to Cash Security- (74986@AC5)		Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/01/2009	09/20/2014		5,000,000	0.3500/(credit event)			4,375			7,513					5,000,000	1FE	
CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)	30275#AK7 - MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security- (40052VAA2, 4581X0BQ0, 68268NAJ2, 883556AZ5 & 91731KAA8)		Credit	MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX03601TB7DW3U69	07/19/2007	07/20/2017		100,000,000	0.7000/(credit event)			175,000			(11,938,465)					100,000,000	1FE	
CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	12513#YS4- CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security (081437AH8, 202795HZ6, 44986L2A6, 548661CT2 & 85590AAP9)		Credit	ICE T330E4AS4QXXS2TT7X50	06/19/2013	06/20/2018		80,000,000	1.0000/(credit event)	565,114		171,744	476,893		1,571,920			(28,256)		80,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default										565,114		351,119	476,893	XXX	(10,359,032)			(28,256)		185,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										565,114		351,119	476,893	XXX	(10,359,032)			(28,256)		185,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												256,291	3,690,109	XXX	3,690,109	(296,755)				692,833	XXX	XXX
1169999. Total Swaps - Credit Default										5,472,025		(578,167)	(1,658,598)	XXX	(12,494,523)	646,471		(399,331)		185,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												247,238	(21,029,069)	XXX	(14,810,660)		(1,249,290)			1,079,602	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										5,472,025		(74,637)	(18,997,557)	XXX	(23,615,074)	349,716	(1,249,290)	(399,331)		186,772,435	XXX	XXX
BAS07WRQ3 (0.7253 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/24/2014	06/26/2014		46,868,830	(0.7253 EUR) / 1 USD				13,899		13,899		13,899			114,411		0005
1229999. Subtotal - Forwards - Hedging Other													13,899	XXX	13,899		13,899			114,411	XXX	XXX
1269999. Subtotal - Forwards													13,899	XXX	13,899		13,899			114,411	XXX	XXX
1399999. Subtotal - Hedging Effective										27,323,375	7,874,000	6,191,988	38,534,531	XXX	44,752,940		(1,249,290)	5,944,750		1,079,602	XXX	XXX
1409999. Subtotal - Hedging Other										21,423,228	1,998,000	(593,056)	5,140,420	XXX	5,140,420	(2,476,133)	13,899	(371,075)		807,244	XXX	XXX
1419999. Subtotal - Replication										565,114		351,119	476,893	XXX	(10,359,032)			(28,256)		185,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										49,311,717	9,872,000	5,950,052	44,151,844	XXX	39,534,328	(2,476,133)	(1,235,392)	5,545,419		186,886,846	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate payer swaptions provide an offset to interest rate increases on variable rate liabilities or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liabilities or portfolio of liabilities.
0002	Interest rate liability caps limit the exposure to interest rate increases on variable rate liability or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liability or portfolio of liabilities.
0003	Interest rate swap effectively converts variable rate interest exposure on a portfolio of liabilities from an inflation based rate (CPI or Fed funds) to a variable LIBOR rate. Notional amount is equivalent to hedged amount of par on portfolio of variable rate liabilities.
0004	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.
0005	Foreign Currency forward effectively reduces foreign currency exposure on the principal amount of foreign denominated fixed income securities. Notional amount is the USD equivalent of the hedged amount of par on debt securities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open 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	775		FUTURE S&P500 EMINI JUN 14	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	06/20/2014	CME LCZ7XYGSLJUHFXXNXD88	03/24/2014	1,837.5600	1,864.6000	550,250		1,047,775				1,047,775	3,351,875	100/100	50
1279999. Subtotal - Long Futures - Hedging Effective												550,250		1,047,775				1,047,775	3,351,875	XXX	XXX
1329999. Subtotal - Long Futures												550,250		1,047,775				1,047,775	3,351,875	XXX	XXX
1389999. Subtotal - Short Futures																				XXX	XXX
1399999. Subtotal - Hedging Effective												550,250		1,047,775				1,047,775	3,351,875	XXX	XXX
1409999. Subtotal - Hedging Other																				XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												550,250		1,047,775				1,047,775	3,351,875	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
GOLDMAN, SACH & CO.	310,000	730,000	1,040,000
Total Net Cash Deposits	310,000	730,000	1,040,000

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
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	141,372,275	(79,720,900)	141,372,275	139,834,750	(79,720,900)	139,834,750	3,351,875	3,351,875
BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	Y	Y	1,192,225	445,057	(78,656)		445,057	(78,656)		114,411	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	1,497,427	754,749			1,167,928			113,024	
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Y	Y			(54,223)			(54,223)			
CITIBANK N.A. E57ODZWZ7FF32TWEFA76	Y	Y			(11,599,292)			(7,067,530)		398,836	
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y					7,513		7,513	5,000,000	5,000,000
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y		276,144	(1,109,449)		276,144	(1,109,449)			
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y		2,100,542	(8,609,359)		2,540,331	(7,765,453)		546,155	
MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX036O1TB7DW3U69	Y	Y		3,690,109		3,690,109	3,690,109	(11,938,465)		100,692,833	100,692,833
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Y	Y	2,533,189	533,605	(150,083)		533,605	(150,083)			
UBS AG BFM8T61CT2L1QCEMIK50	Y	Y		230,455	(2,318,247)		230,455	(2,328,476)		21,587	
0299999. Total NAIC 1 Designation			5,222,841	8,030,660	(23,919,309)	3,690,109	8,891,142	(30,492,334)	7,513	106,886,846	105,692,833
0899999. Aggregate Sum of Central Clearing houses			1,549,600	476,893			1,571,920		22,320	80,000,000	78,927,293
0999999 - Totals			6,772,441	149,879,828	(103,640,209)	145,062,384	150,297,812	(110,213,234)	139,864,583	190,238,721	187,972,001

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)
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Other	3135G0-ES-8	FANNIE MAE	6,789,018	6,685,000	6,677,121	11/15/2016	V
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Other	3135G0-ES-8	FANNIE MAE	4,828,987	4,755,000	4,749,396	11/15/2016	V
MERRILL LYNCH CAPITAL SERVICES, INC.	GDWTXX03601TB7DW3U69	Other	3137EA-DG-1	FREDDIE MAC	6,995,264	7,059,000	7,058,011	05/30/2019	V
UBS AG	BFM8T61CT2L1QCEMIK50	Other	3135G0-ES-8	FANNIE MAE	2,469,842	2,432,000	2,429,134	11/15/2016	V
GOLDMAN, SACHS & CO. (CME)		Treasury	912796-CK-3	TREASURY NOTE	2,456,851	2,456,851	2,456,733	05/08/2014	I
GOLDMAN, SACHS & CO. (CME)		Cash		CASH	1,040,000	1,040,000	1,040,000		I
JPMORGAN CHASE BANK, N.A. (ICE)		Cash		CASH	1,304,660	1,304,660	1,304,660		I
0199999 - Total					25,884,622	25,732,511	25,715,054	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)
BANK OF AMERICA, N.A.	B4TYDEB6GKMZ0031MB27	Other	312946-ZF-6	FREDDIE MAC	1,188,050	2,030,000	XXX	04/01/2041	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Other	31359M-EU-3	FANNIE MAE	1,470,959	1,121,000	XXX	05/15/2029	V
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Cash		CASH	2,533,189	2,533,189	XXX		V
JPMORGAN CHASE BANK, N.A. (ICE)		Cash		CASH	1,549,600	1,549,600	XXX		V
0299999 - Total					6,741,798	7,233,789	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
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year to date Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year to date Fair Value $ .... Book/Adjusted Carrying Value $ ....
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ .... 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			23,344	23,344	12/31/2015
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			30,357	30,357	12/31/2015
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			8,063	8,063	12/31/2015
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			7,694,054	7,694,054	12/31/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				7,755,818	7,755,818	XXX
00038C-E2-1	ABB TREASURY CENTER USA INC			14,498,289	14,498,502	05/02/2014
00915T-D3-1	AIR PRODUCTS AND CHEMICALS INC			3,499,976	3,499,981	04/03/2014
00915T-D8-0	AIR PRODUCTS AND CHEMICALS INC			5,499,885	5,499,893	04/08/2014
00915T-DA-5	AIR PRODUCTS AND CHEMICALS INC			4,999,865	4,999,863	04/10/2014
00915T-DQ-0	AIR PRODUCTS AND CHEMICALS INC			8,499,303	8,499,457	04/24/2014
04249L-D7-8	ARMY & AIR FORCE EXCHANGE SERVICE			4,999,940	4,999,942	04/07/2014
05722M-D7-9	BAKER HUGHES INC			4,499,924	4,499,910	04/07/2014
06416K-D7-2	BANK OF NOVA SCOTIA NY			9,499,962	9,499,842	04/07/2014
20279W-D2-4	COMMONWEALTH EDISON COMPANY			5,999,934	5,999,955	04/02/2014
20279W-D9-9	COMMONWEALTH EDISON COMPANY			4,999,755	4,999,700	04/09/2014
2082P3-D4-1	CONOCOPHILLIPS QATAR			5,999,976	5,999,955	04/04/2014
22404B-D8-1	COX ENTERPRISES			1,999,914	1,999,903	04/08/2014
23585M-D9-4	DANAHER CORPORATION			1,999,952	1,999,956	04/09/2014
24422D-E2-3	JOHN DEERE CREDIT INC			499,963	499,961	05/02/2014
24423J-DG-9	JOHN DEERE LTD			18,999,411	18,999,129	04/16/2014
28504H-DE-1	ELECTRICITE DE FRANCE			3,849,792	3,849,855	04/14/2014
28504H-DW-1	ELECTRICITE DE FRANCE			8,998,803	8,999,275	04/30/2014
29251V-D7-8	ENBRIDGE (US) INC			383,986	383,981	04/07/2014
29251V-DA-1	ENBRIDGE (US) INC			3,759,793	3,759,774	04/10/2014
36161B-DE-1	GDF SUEZ			2,999,874	2,999,848	04/14/2014
36161B-DH-4	GDF SUEZ			9,499,497	9,499,451	04/17/2014
36161B-DM-3	GDF SUEZ			2,994,790	2,994,784	04/21/2014
36161B-DP-6	GDF SUEZ			3,999,688	3,999,682	04/23/2014
44881M-DA-8	HYDRO-QUEBEC			3,999,924	3,999,900	04/10/2014
44881M-DF-7	HYDRO-QUEBEC			21,189,301	21,189,176	04/15/2014
4523EM-D2-6	ILLINOIS TOOL WORKS INC			8,999,982	8,999,970	04/02/2014
4523EM-D3-4	ILLINOIS TOOL WORKS INC			10,399,969	10,399,938	04/03/2014
4581A3-D8-7	INTEGRYS ENERGY GROUP INC			5,999,742	5,999,685	04/08/2014
5255M5-DQ-9	STANFORD UNIVERSITY			1,999,920	1,999,872	04/24/2014
64587B-D4-1	NEW JERSEY NATURAL GAS CO			2,999,988	2,999,978	04/04/2014
65489K-D7-0	NOBLE CORP/CAYMAN ISLANDS			15,999,408	15,999,290	04/07/2014
65489K-DA-3	NOBLE CORP/CAYMAN ISLANDS			999,945	999,933	04/10/2014
66522U-D8-3	NORTHERN ILLINOIS GAS COMPANY			11,999,484	11,999,603	04/08/2014
66578R-D3-4	NORTHERN STATES POWER COMPANY (WIS			8,999,856	8,999,890	04/03/2014
66578R-D7-5	NORTHERN STATES POWER COMPANY (WIS			8,199,697	8,199,699	04/07/2014
66765F-D2-5	NORTHWEST NATURAL GAS COMPANY			999,991	999,996	04/02/2014
69352U-D1-7	PPL ENERGY SUPPLY LLC			13,499,933	13,500,000	04/01/2014
69352U-D4-1	PPL ENERGY SUPPLY LLC			4,999,895	4,999,813	04/04/2014
70962W-DB-1	PENTAIR FINANCE SA			499,957	499,961	04/11/2014
71112K-D7-3	PEOPLES GAS LIGHT AND COKE COMPANY			3,999,852	3,999,887	04/07/2014
72018U-D2-5	PIEDMONT NATURAL GAS COMPANY INC.			2,499,978	2,499,993	04/02/2014
72018U-D8-2	PIEDMONT NATURAL GAS COMPANY INC.			1,499,946	1,499,977	04/08/2014
72650X-D1-4	PLAINS ALL AMERICAN PIPELINE LP			8,749,956	8,750,000	04/01/2014
72650X-D4-8	PLAINS ALL AMERICAN PIPELINE LP			699,985	699,984	04/04/2014
72650X-D7-1	PLAINS ALL AMERICAN PIPELINE LP			7,499,723	7,499,675	04/07/2014
74018L-D1-3	PRECISION CASTPARTS CORP.			3,159,994	3,160,000	04/01/2014
74018L-DB-1	PRECISION CASTPARTS CORP.			8,999,721	8,999,725	04/11/2014
74018L-DH-8	PRECISION CASTPARTS CORP.			3,274,826	3,274,854	04/17/2014
74018L-DP-0	PRECISION CASTPARTS CORP.			3,399,735	3,399,792	04/23/2014
74835K-D7-3	QUESTAR CORPORATION			2,499,923	2,499,955	04/07/2014
74835K-DH-1	QUESTAR CORPORATION			6,999,398	6,999,627	04/17/2014
74835K-DM-0	QUESTAR CORPORATION			5,199,423	5,199,711	04/21/2014
81685M-D7-5	SEMPRA ENERGY GLOBAL ENTERPRISES			2,499,933	2,499,896	04/07/2014
8426E3-D8-7	SOUTHERN COMPANY FUNDING CORP			4,999,820	4,999,825	04/08/2014
8522W3-DW-0	ST JUDE MEDICAL INC			5,599,255	5,599,323	04/30/2014
85462D-D1-8	STANLEY WORKS			10,499,958	10,500,000	04/01/2014
85462D-D2-6	STANLEY WORKS			899,993	899,996	04/02/2014
85462D-DU-4	STANLEY WORKS			5,499,368	5,499,134	04/28/2014
8716A3-D1-0	SYNGENTA WILMINGTON INC			9,499,981	9,500,000	04/01/2014
8716A3-D3-6	SYNGENTA WILMINGTON INC			8,499,941	8,499,953	04/03/2014
8716A3-D4-4	SYNGENTA WILMINGTON INC			4,499,955	4,499,955	04/04/2014
89116F-DU-1	TORONTO DOMINION HOLDINGS USA INC			5,999,694	5,999,505	04/28/2014
9292E1-D4-5	WGL HLDGS INC.			3,699,933	3,699,948	04/04/2014
9292E1-D8-6	WGL HLDGS INC.			2,599,906	2,599,929	04/08/2014
9292E1-D9-4	WGL HLDGS INC.			1,799,926	1,799,944	04/09/2014
9292E1-DE-3	WGL HLDGS INC.			3,575,753	3,575,768	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)				388,424,521	388,425,167	XXX
9999999 - Totals				396,180,339	396,180,985	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 134,744,809 Book/Adjusted Carrying Value $ 134,745,595
2. Average balance for the year to date Fair Value $ 402,547,005 Book/Adjusted Carrying Value $ 402,546,848

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 New York Mellon	New York, New York		0.010	34	18	2,073,754	2,623,747	2,863,860	XXX
BMO Harris N.A.	Chicago, Illinois					(18,603,198)	(19,425,592)	(32,610,903)	XXX
Citibank, N.A.	New York, New York		0.020	5,313	6	167,167,224	54,268,307	350,692,611	XXX
J.P. Morgan Chase Bank, N.A.	New York, New York					5,001,622	3,629,011	6,312,762	XXX
The Northern Trust Company	Chicago, Illinois					(25,239,443)	(22,937,046)	(20,663,195)	XXX
UMB Bank N.A.	Kansas City, Missouri					(392,633)	1,045,812	279,826	XXX
US Bank	St Paul, Minnesota					224,121	275,691	216,933	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(26,396,359)	(28,095,591)	(32,063,327)	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	5,346	24	103,835,090	(8,615,662)	275,028,567	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	5,346	24	103,835,090	(8,615,662)	275,028,567	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	5,346	24	103,835,090	(8,615,662)	275,028,567	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		03/31/2014		04/17/2014	39,999,627		
TREASURY BILL	C	03/13/2014		05/08/2014	3,999,807		99
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					43,999,433		99
0599999. Total - U.S. Government Bonds					43,999,433		99
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	14,498,502		193
AIR PRODUCTS AND CHEMICALS INC		03/18/2014		04/03/2014	3,499,981		136
AIR PRODUCTS AND CHEMICALS INC		03/11/2014		04/08/2014	5,499,893		321
AIR PRODUCTS AND CHEMICALS INC		03/21/2014		04/10/2014	4,999,863		168
AIR PRODUCTS AND CHEMICALS INC		03/26/2014		04/24/2014	8,499,457		150
AIRGAS INC		03/31/2014		04/01/2014	9,000,000		50
ARMY & AIR FORCE EXCHANGE SERVICE		03/31/2014		04/07/2014	4,999,942		10
BAKER HUGHES INC		03/07/2014		04/07/2014	4,499,910		375
BANK OF NOVA SCOTIA NY		03/05/2014		04/07/2014	9,499,842		713
COMMONWEALTH EDISON COMPANY		03/26/2014		04/02/2014	5,999,955		270
COMMONWEALTH EDISON COMPANY		03/27/2014		04/09/2014	4,999,700		188
CONOCOPHILLIPS QATAR		03/04/2014		04/04/2014	5,999,955		420
COX ENTERPRISES		03/25/2014		04/08/2014	1,999,903		97
DANAHER CORPORATION		03/10/2014		04/09/2014	1,999,956		122
JOHN DEERE CREDIT INC		03/28/2014		05/02/2014	499,961		5
JOHN DEERE LTD		03/17/2014		04/16/2014	18,999,129		871
DUKE ENERGY CORP		03/31/2014		04/01/2014	5,860,000		33
ELECTRICITE DE FRANCE		03/24/2014		04/14/2014	3,849,855		89
ELECTRICITE DE FRANCE		03/31/2014		04/30/2014	8,999,275		25
ENBRIDGE (US) INC		03/26/2014		04/07/2014	383,981		19
ENBRIDGE (US) INC		03/31/2014		04/10/2014	3,759,774		55
FLORIDA POWER AND LIGHT CO		03/31/2014		04/01/2014	26,550,000		74
GDF SUEZ		03/24/2014		04/14/2014	2,999,848		93
GDF SUEZ		03/18/2014		04/17/2014	9,499,451		489
GDF SUEZ		03/24/2014		04/21/2014	2,994,784		87
GDF SUEZ		03/31/2014		04/23/2014	3,999,682		14
HYDRO-QUEBEC		03/13/2014		04/10/2014	3,999,900		211
HYDRO-QUEBEC		03/20/2014		04/15/2014	21,189,176		915
ILLINOIS TOOL WORKS INC		03/19/2014		04/02/2014	8,999,970		390
ILLINOIS TOOL WORKS INC		03/20/2014		04/03/2014	10,399,938		381
INTEGRYS ENERGY GROUP INC		03/25/2014		04/08/2014	5,999,685		315
STANFORD UNIVERSITY		03/31/2014		04/24/2014	1,999,872		6
MCCORMICK & COMPANY INCORPORATED		03/31/2014		04/01/2014	20,000,000		44
NEW JERSEY NATURAL GAS CO		03/21/2014		04/04/2014	2,999,978		83
NOBLE CORP/CAYMAN ISLANDS		03/31/2014		04/07/2014	15,999,290		568
NOBLE CORP/CAYMAN ISLANDS		03/28/2014		04/10/2014	999,933		30
NORTHERN ILLINOIS GAS COMPANY		03/25/2014		04/08/2014	11,999,603		397
NORTHERN STATES POWER COMPANY (WIS		03/27/2014		04/03/2014	8,999,890		275
NORTHERN STATES POWER COMPANY (WIS		03/31/2014		04/07/2014	8,199,699		50
NORTHWEST NATURAL GAS COMPANY		03/25/2014		04/02/2014	999,996		31
PPL ENERGY SUPPLY LLC		03/20/2014		04/01/2014	13,500,000		2,142
PPL ENERGY SUPPLY LLC		03/21/2014		04/04/2014	4,999,813		688
PENTAIR FINANCE SA		03/28/2014		04/11/2014	499,961		16
PEOPLES GAS LIGHT AND COKE COMPANY		03/25/2014		04/07/2014	3,999,887		132
PIEDMONT NATURAL GAS COMPANY INC.		03/26/2014		04/02/2014	2,499,993		42
PIEDMONT NATURAL GAS COMPANY INC.		03/25/2014		04/08/2014	1,499,977		23
PLAINS ALL AMERICAN PIPELINE LP		03/25/2014		04/01/2014	8,750,000		442
PLAINS ALL AMERICAN PIPELINE LP		03/28/2014		04/04/2014	699,984		21
PLAINS ALL AMERICAN PIPELINE LP		03/31/2014		04/07/2014	7,499,675		54
PRECISION CASTPARTS CORP.		02/25/2014		04/01/2014	3,160,000		338
PRECISION CASTPARTS CORP.		03/07/2014		04/11/2014	8,999,725		688
PRECISION CASTPARTS CORP.		03/13/2014		04/17/2014	3,274,854		173
PRECISION CASTPARTS CORP.		03/28/2014		04/23/2014	3,399,792		38
QUESTAR CORPORATION		03/20/2014		04/07/2014	2,499,955		105
QUESTAR CORPORATION		03/14/2014		04/17/2014	6,999,627		420
QUESTAR CORPORATION		03/28/2014		04/21/2014	5,199,711		58

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
SEMPRA ENERGY GLOBAL ENTERPRISES		03/25/2014		04/07/2014	2,499,896		122
SOUTHERN COMPANY FUNDING CORP		03/06/2014		04/08/2014	4,999,825		650
ST JUDE MEDICAL INC		03/28/2014		04/30/2014	5,599,323		93
STANLEY WORKS		03/20/2014		04/01/2014	10,500,000		630
STANLEY WORKS		03/27/2014		04/02/2014	899,996		23
STANLEY WORKS		03/28/2014		04/28/2014	5,499,134		128
SYNGENTA WILMINGTON INC		02/25/2014		04/01/2014	9,500,000		1,108
SYNGENTA WILMINGTON INC		03/27/2014		04/03/2014	8,499,953		118
SYNGENTA WILMINGTON INC		03/10/2014		04/04/2014	4,499,955		330
SYSCO CORP		03/31/2014		04/01/2014	25,000,000		35
TARGET CORPORATION		03/31/2014		04/01/2014	32,130,000		36
TORONTO DOMINION HOLDINGS USA INC		03/26/2014		04/28/2014	5,999,505		110
UNITEDHEALTH GROUP INC		03/31/2014		04/01/2014	18,940,000		74
WGL HLDGS INC.		03/10/2014		04/04/2014	3,699,948		384
WGL HLDGS INC.		03/12/2014		04/08/2014	2,599,929		202
WGL HLDGS INC.		03/12/2014		04/09/2014	1,799,944		140
WGL HLDGS INC.		03/21/2014		04/14/2014	3,575,768		197
WGL HLDGS INC.		03/21/2014		04/23/2014	4,999,511		244
WISCONSIN POWER AND LIGHT COMPANY		03/31/2014		04/01/2014	15,260,000		21
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					541,165,167		18,785
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					541,165,167		18,785
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					585,164,600		18,884
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					585,164,600		18,884
8699999 - Total Cash Equivalents					585,164,600		18,884