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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2014

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

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

Country of Domicile United States of America

Incorporated/Organized 03/21/1931 Commenced Business 04/17/1931

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

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

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

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

Internet Website Address www.allstate.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Illinois
County of Cook SS:

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

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

Subscribed and sworn to before me this 8TH day of AUGUST 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	25,097,824,354		25,097,824,354	24,471,046,941
2.	Stocks:				
	2.1 Preferred stocks	55,040,463		55,040,463	61,134,787
	2.2 Common stocks	8,156,293,820	4,561,059	8,151,732,760	8,548,629,039
3.	Mortgage loans on real estate:				
	3.1 First liens	373,636,822		373,636,822	429,516,239
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	288,947,782		288,947,782	294,839,289
	4.2 Properties held for the production of income (less $ ..... encumbrances)	881,238		881,238	881,238
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ (583,005,544)), cash equivalents ($ 459,407,876) and short-term investments ($ 98,471,516)	(25,126,152)		(25,126,152)	288,554,645
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives	891,711		891,711	791,631
8.	Other invested assets	3,476,314,587	25,191,130	3,451,123,457	3,669,271,831
9.	Receivables for securities	209,707,619		209,707,619	102,395,409
10.	Securities lending reinvested collateral assets	17,799,447		17,799,447	12,683,108
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	37,652,211,691	29,752,189	37,622,459,503	37,879,744,158
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	193,049,349	15,797	193,033,552	201,982,855
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,124,487,438	11,470,407	1,113,017,031	1,101,225,013
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	3,145,214,291	3,014,327	3,142,199,963	3,001,948,772
	15.3 Accrued retrospective premiums	2,543,414	254,341	2,289,073	2,289,073
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	64,443,676		64,443,676	65,276,357
	16.2 Funds held by or deposited with reinsured companies	683,362	120,172	563,191	562,877
	16.3 Other amounts receivable under reinsurance contracts	1		1	
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	13,469,278		13,469,278	
18.2	Net deferred tax asset	1,139,998,605		1,139,998,606	1,174,317,451
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	338,927,418	277,146,117	61,781,301	58,504,735
21.	Furniture and equipment, including health care delivery assets ($ .....)	250,864,550	250,864,550		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	177,913,165	5,512,918	172,400,247	207,689,648
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	148,994,713	88,916,772	60,077,941	39,741,048
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	44,252,800,950	667,067,588	43,585,733,362	43,733,281,987
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	44,252,800,950	667,067,588	43,585,733,362	43,733,281,987
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Accounts receivable	38,738,005	23,991	38,714,014	19,954,965
2502.	Advances	17,834,487	10,378,856	7,455,630	5,833,065
2503.	Prepaid assessments	55,849,220	50,353,925	5,495,295	5,320,408
2598.	Summary of remaining write-ins for Line 25 from overflow page	36,573,001	28,160,000	8,413,001	8,632,610
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	148,994,713	88,916,772	60,077,941	39,741,048

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 3,311,040,852)	11,634,692,882	11,344,712,799
2.	Reinsurance payable on paid losses and loss adjustment expenses	706,173	174,917
3.	Loss adjustment expenses	3,322,285,652	3,208,196,884
4.	Commissions payable, contingent commissions and other similar charges	183,573,657	174,117,538
5.	Other expenses (excluding taxes, licenses and fees)	692,468,297	1,120,852,944
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	66,254,633	114,329,517
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))		192,418,150
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 187,605,549 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	9,128,256,695	8,974,853,009
10.	Advance premium	298,616,325	254,976,676
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	3,518,886	2,416,829
13.	Funds held by company under reinsurance treaties	2,743,473	2,709,146
14.	Amounts withheld or retained by company for account of others	30,932,391	29,014,935
15.	Remittances and items not allocated	14,524,331	30,033,356
16.	Provision for reinsurance (including $ certified)	66,609,813	54,676,039
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	129,373,770	159,865,794
20.	Derivatives	9,395,280	4,286,564
21.	Payable for securities	420,353,082	149,901,788
22.	Payable for securities lending	289,359,486	286,532,713
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	400,477,553	374,475,668
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	26,694,142,381	26,478,545,265
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	26,694,142,381	26,478,545,265
29.	Aggregate write-ins for special surplus funds	57,548,276	59,258,776
30.	Common capital stock	4,200,000	4,200,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	4,507,322,346	4,494,540,201
35.	Unassigned funds (surplus)	12,322,520,359	12,696,737,746
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	16,891,590,981	17,254,736,722
38.	Totals (Page 2, Line 28, Col. 3)	43,585,733,362	43,733,281,987
	DETAILS OF WRITE-INS		
2501.	Accounts payable	241,140,218	200,752,150
2502.	Reserve for uncashed checks	147,747,300	152,274,038
2503.	Deposit for assumed reinsurance from CNA	15,784,258	17,088,331
2598.	Summary of remaining write-ins for Line 25 from overflow page	(4,194,222)	4,361,149
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	400,477,553	374,475,668
2901.	Deferred gain on sale/leaseback	42,323,937	44,285,541
2902.	SCOR retroactive reinsurance account	15,224,339	14,973,235
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	57,548,276	59,258,776
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 3,672,016,320)	3,780,115,295	3,993,677,603	7,880,548,826
	1.2 Assumed (written $ 9,513,511,210)	9,253,860,901	8,466,543,287	17,331,435,841
	1.3 Ceded (written $ 232,283,625)	234,135,977	244,076,483	476,414,058
	1.4 Net (written $ 12,953,243,905)	12,799,840,219	12,216,144,407	24,735,570,609
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 7,609,322,582):			
	2.1 Direct	1,886,935,712	2,147,017,470	4,652,904,093
	2.2 Assumed	5,788,893,069	5,031,332,124	9,977,219,506
	2.3 Ceded	66,634,711	236,392,880	1,218,394,550
	2.4 Net	7,609,194,069	6,941,956,713	13,411,729,049
3.	Loss adjustment expenses incurred	1,425,745,525	1,577,905,199	3,007,806,927
4.	Other underwriting expenses incurred	3,463,167,157	3,436,055,419	6,938,250,900
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	12,498,106,751	11,955,917,331	23,357,786,876
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	301,733,468	260,227,076	1,377,783,732
	INVESTMENT INCOME			
9.	Net investment income earned	487,978,957	497,554,352	1,129,420,919
10.	Net realized capital gains (losses) less capital gains tax of $ 76,765,891	257,788,031	306,639,616	414,765,533
11.	Net investment gain (loss) (Lines 9 + 10)	745,766,988	804,193,968	1,544,186,453
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 39,744,272)	(39,744,272)	(37,327,681)	(82,907,449)
13.	Finance and service charges not included in premiums	115,612,355	117,760,774	232,238,133
14.	Aggregate write-ins for miscellaneous income	(14,142)	(2,636,230)	54,881,635
15.	Total other income (Lines 12 through 14)	75,853,941	77,796,864	204,212,318
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,123,354,398	1,142,217,907	3,126,182,504
17.	Dividends to policyholders			(3,959)
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	1,123,354,398	1,142,217,907	3,126,186,462
19.	Federal and foreign income taxes incurred	264,705,895	215,593,116	660,730,475
20.	Net income (Line 18 minus Line 19)(to Line 22)	858,648,504	926,624,791	2,465,455,987
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	17,254,736,722	16,260,877,830	16,260,877,830
22.	Net income (from Line 20)	858,648,504	926,624,791	2,465,455,987
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 31,270,904	626,863,154	83,595,988	597,243,305
25.	Change in net unrealized foreign exchange capital gain (loss)	(314,156)	(1,097,710)	(21,387,963)
26.	Change in net deferred income tax	(55,850,806)	(51,407,754)	(212,814,200)
27.	Change in nonadmitted assets	54,854,192	(82,386,470)	8,971,137
28.	Change in provision for reinsurance	(11,933,774)	6,208,401	6,098,364
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	12,782,145	26,397,693	28,814,204
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(1,850,400,000)	(1,334,666,000)	(1,949,666,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	2,205,000	43,501,557	71,144,057
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(363,145,741)	(383,229,503)	993,858,892
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	16,891,590,981	15,877,648,328	17,254,736,722
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Retroactive reinsurance gain	297,111	94,015	1,030,735
1402.	Allocated share of loss on sale of fixed assets	(277,633)	(817,810)	(5,195,545)
1403.	Fines and penalties	(33,620)	(1,912,435)	(2,573,554)
1498.	Summary of remaining write-ins for Line 14 from overflow page			61,620,000
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(14,142)	(2,636,230)	54,881,635
3701.	Transition obligation for postretirement benefits	2,205,000	(1,687,500)	25,955,000
3702.	Deferred gain on sale/leaseback		45,189,057	45,189,057
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	2,205,000	43,501,557	71,144,057

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	12,902,896,628	12,296,521,802	24,959,646,261
2. Net investment income	585,246,009	592,620,140	1,320,796,715
3. Miscellaneous income	75,853,941	77,796,864	204,212,318
4. Total (Lines 1 to 3)	13,563,996,578	12,966,938,805	26,484,655,295
5. Benefit and loss related payments	7,318,381,306	6,794,224,613	13,371,302,307
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	5,238,051,552	5,229,433,649	9,714,680,097
8. Dividends paid to policyholders			(3,959)
9. Federal and foreign income taxes paid (recovered) net of $ 76,765,891 tax on capital gains (losses)	547,359,214	528,598,401	834,841,289
10. Total (Lines 5 through 9)	13,103,792,072	12,552,256,662	23,920,819,734
11. Net cash from operations (Line 4 minus Line 10)	460,204,506	414,682,143	2,563,835,561
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	12,230,804,008	8,416,528,181	17,217,073,685
12.2 Stocks	3,187,185,095	1,657,536,861	3,480,237,133
12.3 Mortgage loans	55,894,771	13,813,677	61,448,350
12.4 Real estate	58,867	37,602,806	38,570,985
12.5 Other invested assets	602,851,543	501,954,048	905,029,391
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(77,641)	(106,945)	(270,604)
12.7 Miscellaneous proceeds	150,932,020	127,065,268	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	16,227,648,663	10,754,393,897	21,702,088,939
13. Cost of investments acquired (long-term only):			
13.1 Bonds	12,818,303,461	7,837,960,143	18,219,070,510
13.2 Stocks	1,990,287,221	1,781,441,091	3,236,042,248
13.3 Mortgage loans			
13.4 Real estate	5,312,172	3,089,270	30,904,060
13.5 Other invested assets	297,974,516	265,459,445	663,854,908
13.6 Miscellaneous applications			85,014,800
13.7 Total investments acquired (Lines 13.1 to 13.6)	15,111,877,370	9,887,949,949	22,234,886,525
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,115,771,292	866,443,948	(532,797,586)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock	12,782,145	26,397,693	28,814,204
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	1,850,400,000	1,334,666,000	1,949,666,000
16.6 Other cash provided (applied)	(52,038,740)	199,641,239	184,678,080
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,889,656,595)	(1,108,627,068)	(1,736,173,716)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(313,680,797)	172,499,023	294,864,259
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	288,554,645	(6,309,614)	(6,309,614)
19.2 End of period (Line 18 plus Line 19.1)	(25,126,152)	166,189,409	288,554,645

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

20.0001. Proceeds from bonds sold, matured, or repaid	387,966,492	496,274,333	988,981,271
20.0002. Proceeds from equities sold	18,219,227	1,640,041	34,738,195
20.0003. Proceeds from other assets sold		709,560	709,560
20.0004. Cost of bonds acquired	387,966,492	495,527,110	988,981,271
20.0005. Cost of equities acquired	23,270,584	6,092,433	31,543,738
20.0006. Cost of other assets acquired	(371,771)	4,245,621	9,033,071

NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2013 Annual Statement notes: 1(B, C), 2-4, 5(B, C, F-H), 6-9, 10(D-L), 11(A), 12(B-I), 13(1-3, 5-13), 14(B-E), 15, 16(2-4), 17(A), 18, 19, 21(A, B, D-F), 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 Insurance Company ("Company") prepares its financial statements in conformity with accounting practices prescribed or permitted by the Illinois Department of Insurance ("IL DOI"). Prescribed statutory accounting practices include a variety of publications of the National Association of Insurance Commissioners ("NAIC"), as well as state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

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

A reconciliation of the Company's net income and capital and surplus between statutory accounting principles ("SAP") per the APPM and practices prescribed by the State of Illinois is shown below:

(in millions)		State of Domicile	June 30, 2014	December 31, 2013
Net Income				
(1)	The Company's state basis (Page 4, Line 20, Columns 1 & 3)	Illinois	$ 859	$ 2,465
(2)	State prescribed practices that increase/(decrease) NAIC SAP:	Illinois	-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP:	Illinois	-	-
(4)	NAIC SAP (1-2-3=4)	Illinois	$ 859	$ 2,465
Surplus				
(5)	The Company's state basis (Page 3, Line 37, Columns 1 & 2)	Illinois	$ 16,892	$ 17,255
(6)	State prescribed practices that increase/(decrease) NAIC SAP:	Illinois	-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:	Illinois	-	-
(8)	NAIC SAP (5-6-7=8)	Illinois	$ 16,892	$ 17,255

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

4. Age analysis of mortgage loans

($ in millions)	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current year - June 30, 2014							
1. Recorded investment (all)							
(a) Current	$ -	$ -	$ -	$ -	$ 374	$ -	$ 374
(b) 30-59 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60-89 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90-179 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	- %	- %	- %	- %	- %	- %	- %
b. Prior year - December 31, 2013							
1. Recorded investment							
(a) Current	$ -	$ -	$ -	$ -	$ 430	$ -	$ 430
(b) 30-59 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60-89 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90-179 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing interest 180+ days past Due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	- %	- %	- %	- %	- %	- %	- %

D. Loan-Backed Securities

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

2. The table below presents the aggregate amortized cost of loan-backed and structured securities before recognize other-than-temporary impairments ("OTTI"), the amount of OTTI recognized and the fair value of those securities.

NOTES TO FINANCIAL STATEMENTS

(in millions)	2014 (1) Amortized Cost Basis Before Other-than-Temporary Impairment	2014 (2) Other-than-Temporary Impairment	2014 (3) Fair Value	2013 (1) Amortized Cost Basis Before Other-than-Temporary Impairment	2013 (2) Other-than-Temporary Impairment	2013 (3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ 10	$ -	$ 10	$ 79	$ 2	$ 79
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	28	-	28	-	-	-
c. Present value of cash flows expected to be collected is less than the amortized cost basis	15	1	15	142	2	159
d. Total 1st Quarter	$ 53	$ 1	$ 53	$ 221	$ 4	$ 238
OTTI recognized 2nd Quarter						
e. Intent to sell	$ 9	$ -	$ 9	$ 14	$ -	$ 14
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	324	1	326	-	-	-
g. Present value of cash flows expected to be collected is less than the amortized cost basis	35	2	34	22	1	18
h. Total 2nd Quarter	$ 368	$ 3	$ 369	$ 36	$ 1	$ 32
OTTI recognized 3rd Quarter						
i. Intent to sell				$ 14	$ -	$ 14
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				1	-	1
k. Present value of cash flows expected to be collected is less than the amortized cost basis				15	-	14
l. Total 3rd Quarter				$ 30	$ -	$ 29
OTTI recognized 4th Quarter						
m. Intent to sell				$ 11	$ -	$ 11
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				3	-	6
o. Present value of cash flows expected to be collected is less than the amortized cost basis				39	1	39
p. Total 4th Quarter				$ 53	$ 1	$ 56
q. Annual Aggregate Total		$ 4			$ 6	

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

($ in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
05874EAB7	$ 4	$ 3	$ 1	$ 3	$ 4	03/31/2014
12666RAF7	$ 3	$ 3	-	$ 3	$ 3	03/31/2014
64015@AB3	$ -	$ -	-	$ -	$ -	03/31/2014
64015@AC1	$ -	$ -	-	$ -	$ -	03/31/2014
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	03/31/2014
759950FX1	$ 7	$ 7	-	$ 7	$ 7	03/31/2014
92926WAB3	$ -	$ -	-	$ -	$ -	03/31/2014
93362YAE2	$ -	$ -	-	$ -	$ -	03/31/2014
143108AA6	$ 4	$ 3	1	$ 3	$ 4	06/30/2014
14844RAA9	$ 16	$ 15	1	$ 15	$ 15	06/30/2014
46630MAG7	$ 1	$ 1	-	$ 1	$ 1	06/30/2014
52520MDR1	$ 6	$ 6	-	$ 6	$ 6	06/30/2014
64015@AB3	$ -	$ -	-	$ -	$ -	06/30/2014
64015@AC1	$ -	$ -	-	$ -	$ -	06/30/2014
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	06/30/2014
759950FX1	$ 7	$ 7	-	$ 7	$ 7	06/30/2014
92926WAB3	$ -	$ 1	-	$ -	$ 1	06/30/2014
Total			$ 3			

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12543PAK9	$ 4	$ 4	$ -	$ 4	$ 5	03/31/2013
12544TAB0	$ 5	$ 5	-	$ 5	$ 6	03/31/2013
12544VAD1	$ 2	$ 2	-	$ 2	$ 2	03/31/2013
12666RAF7	$ 3	$ 3	-	$ 3	$ 3	03/31/2013
126673DR0	$ 3	$ 3	-	$ 3	$ 6	03/31/2013
161630BD9	$ 2	$ 2	-	$ 2	$ 3	03/31/2013
17025AAF9	$ 7	$ 7	-	$ 7	$ 8	03/31/2013
17309RAA0	$ 9	$ 8	1	$ 8	$ 10	03/31/2013
32052JAA6	$ 6	$ 6	-	$ 6	$ 6	03/31/2013
466247YH0	$ 6	$ 6	-	$ 6	$ 7	03/31/2013
46629BAF6	$ 2	$ 2	-	$ 2	$ 2	03/31/2013
46629CAM9	$ 9	$ 9	-	$ 9	$ 12	03/31/2013
46630MAG7	$ 1	$ 1	-	$ 1	$ 1	03/31/2013
46630PAP0	$ -	$ -	-	$ -	$ -	03/31/2013
46630PAZ8	$ 2	$ 2	-	$ 2	$ 2	03/31/2013
52524VAL3	$ -	$ -	-	$ -	$ 1	03/31/2013
59020UH32	$ 5	$ 5	-	$ 5	$ 6	03/31/2013
64015@AB3	$ 1	$ 1	-	$ 1	$ 1	03/31/2013
64015@AC1	$ 1	$ 1	-	$ 1	$ 1	03/31/2013
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	03/31/2013
69763NAC5	$ -	$ -	-	$ -	$ -	03/31/2013
73316PBT6	$ 1	$ 1	-	$ 1	$ -	03/31/2013
73316PJE1	$ 8	$ 8	-	$ 8	$ 7	03/31/2013
749581AJ3	$ 4	$ 4	-	$ 4	$ 4	03/31/2013
759950FX1	$ 8	$ 8	-	$ 8	$ 7	03/31/2013
759950GV4	$ 7	$ 7	-	$ 7	$ 6	03/31/2013
86359DSR9	$ 11	$ 11	-	$ 11	$ 13	03/31/2013
94980SAT2	$ 2	$ 2	-	$ 2	$ 2	03/31/2013
94984SAA9	$ 8	$ 7	1	$ 7	$ 8	03/31/2013
94985AAA7	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
94985LAG0	$ 6	$ 6	-	$ 6	$ 7	03/31/2013
94985LAH8	$ 4	$ 4	-	$ 4	$ 4	03/31/2013
94985WDN8	$ 3	$ 3	-	$ 3	$ 4	03/31/2013
94985WDZ1	$ 7	$ 7	-	$ 7	$ 9	03/31/2013
12638PBV0	$ 1	$ 1	-	$ 1	$ 2	06/30/2013
126673ZW5	$ 2	$ 2	-	$ 2	$ 1	06/30/2013
52524VAL3	$ -	$ -	-	$ -	$ -	06/30/2013
64015@AB3	$ 1	$ 1	-	$ 1	$ 1	06/30/2013
64015@AC1	$ 1	$ 1	-	$ 1	$ 1	06/30/2013
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	06/30/2013
73316PBT6	$ 1	$ 1	-	$ 1	$ -	06/30/2013
759950FX1	$ 8	$ 8	-	$ 8	$ 7	06/30/2013
759950GV4	$ 7	$ 6	1	$ 6	$ 5	06/30/2013
25151EAA1	$ 1	$ 1	-	$ 1	$ 2	09/30/2013
46629QAH9	$ -	$ -	-	$ -	$ -	09/30/2013
64015@AB3	$ -	$ -	-	$ -	$ -	09/30/2013
64015@AC1	$ 1	$ 1	-	$ 1	$ 1	09/30/2013
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	09/30/2013
73316PCK4	$ 3	$ 3	-	$ 3	$ 2	09/30/2013
759950FX1	$ 8	$ 8	-	$ 8	$ 7	09/30/2013
7609854U2	$ 2	$ 2	-	$ 2	$ 2	09/30/2013
93362YAE2	$ -	$ -	-	$ -	$ -	09/30/2013
225470M42	$ 3	$ 3	-	$ 3	$ 6	12/31/2013
46629BAF6	$ 2	$ 2	-	$ 2	$ 2	12/31/2013
46629CAM9	$ 8	$ 8	-	$ 8	$ 11	12/31/2013
46630MAG7	$ 1	$ 1	-	$ 1	$ 1	12/31/2013
46630PAP0	$ -	$ -	-	$ -	$ -	12/31/2013
52520MDR1	$ 6	$ 6	-	$ 6	$ 6	12/31/2013
59020UH32	$ 4	$ 4	-	$ 4	$ 4	12/31/2013
64015@AB3	$ 1	$ 1	-	$ 1	$ -	12/31/2013
64015@AC1	$ 2	$ 1	1	$ 1	$ 1	12/31/2013
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	12/31/2013
73316PBT6	$ 1	$ 1	-	$ 1	$ -	12/31/2013
759950FX1	$ 7	$ 7	-	$ 7	$ 7	12/31/2013
759950GV4	$ 6	$ 6	-	$ 6	$ 5	12/31/2013
92926WAB3	$ -	$ -	-	$ -	$ -	12/31/2013
93362YAE2	$ -	$ -	-	$ -	$ -	12/31/2013
Total			$ 4			

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

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

(in millions)		June 30, 2014	December 31, 2013
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (1)	$ (13)
	2. 12 months or longer	$ (7)	$ (9)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 408	$ 1,756
	2. 12 months or longer	$ 228	$ 144

5. At June 30, 2014, the aggregate amount of unrealized losses related to loan-backed and structured securities was $8 million. Of the $8 million of unrealized losses, $7 million were related to loan-backed and structured securities with an unrealized loss position less than 20% of amortized cost, the degree of which suggests these securities did not pose a high risk of being other-than-temporarily impaired. Of the $7 million, $5 million was related to unrealized losses on investment grade loan-backed and structured securities. Investment grade is defined as a security having a NAIC rating of 1 or 2; a rating of Aaa, Aa, A or Baa from Moody's; a rating of AAA, AA, A or BBB from Standard & Poor's, Fitch, Dominion, Kroll, Realpoint or Egan Jones; a rating of aaa, aa, a or bbb from A.M. Best; or a comparable internal rating if an externally provided rating is not available. Unrealized losses on investment grade securities are principally related to increasing risk-free interest rates or widening credit spreads since the time of initial purchase.

NOTES TO FINANCIAL STATEMENTS

The remaining $1 million of unrealized losses at June 30, 2014 were related to investment grade loan-backed and structured securities in unrealized loss positions greater than or equal to 20% of amortized cost. Unrealized losses on investment grade securities were evaluated based on factors such as discounted cash flows and the financial condition and near-term and long-term prospects of the issue or issuer and were determined to have adequate resources to fulfill contractual obligations.

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

At June 30, 2014, the Company had not made a decision to sell and it was not more likely than not the Company would be required to sell these securities with unrealized losses before recovery of the amortized cost basis.

E. Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

b.

(in millions)	June 30, 2014	December 31, 2013
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 291	$ 288

I. Working Capital Finance Investments

The Company did not hold working capital finance investments at June 30, 2014 or December 31, 2013.

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

A.,
B. &
C. Transactions with Allstate Insurance Holdings, LLC ("AIH")

The Company paid a total of $1.85 billion cash dividends to its parent, AIH, in the first six months of 2014. See Note 13, Part 4 for details.

On July 1, 2014, the Company declared an ordinary dividend of $215 million to AIH which was paid in cash on July 18, 2014.

Transactions with Allstate Life Insurance Company ("ALIC")

On June 26, 2014, the Company received $700 million in cash from its wholly-owned subsidiary, ALIC, which was accounted for as a return of capital.

There were no other transactions entered into by the Company with related parties in the first six months of 2014 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

11. Debt

B. The Company did not hold capital stock of the Federal Home Loan Bank or have funding agreements or borrowing arrangements with this entity at June 30, 2014 or December 31, 2013.

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

A. Defined Benefit Plan

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

(in millions)	Pension Benefits 2014	Pension Benefits 2013	Postretirement Benefits 2014	Postretirement Benefits 2013
a. Service cost	$ -	$ -	$ 2	$ 3
b. Interest cost	-	-	5	5
c. Expected return on plan assets	-	-	-	-
d. Transition asset or obligation	-	-	-	8
e. Gains and losses	-	-	(4)	(3)
f. Prior service cost or credit	-	-	6	(1)
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	-
h Total net periodic benefit cost	$ -	$ -	$ 9	$ 12

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

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

(in millions)

Date of Payment	2014	2013
January 31	$ 450	$ 450
February 25	450	450
March 31	300	-
April 23	350	235
May 10	-	200
May 12	300	-
July 18	215	215
September 27	-	200
December 18	-	200
Total	$ 2,065	$ 1,950

NOTES TO FINANCIAL STATEMENTS

14. Contingencies

A. Contingent Commitments

1. The Company made commitments to invest in limited partnerships interests of $1.25 billion and $1.48 billion at June 30, 2014 and December 31, 2013, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

F. All Other Contingencies

Legal and regulatory proceedings and inquiries

Claims related proceedings

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

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

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

These matters include a lawsuit filed in 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws ("EEOC I") and a class action filed in 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act, breach of contract and ERISA violations ("Romero I"). In 2004, in the consolidated EEOC I and Romero I litigation, the trial court issued a memorandum and order that, among other things, certified classes of agents, including a mandatory class of agents who had signed a release, for purposes of effecting the court's declaratory judgment that the release was voidable at the option of the release signer. The court also ordered that an agent who voided the release must return to Allstate "any and all benefits received by the [agent] in exchange for signing the release." The court also stated that, "on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs asked the court to clarify and/or reconsider its memorandum and order and in January 2007, the judge denied their request. In June 2007, the court reversed its prior ruling that the release was voidable and granted the Company's motions for summary judgment, ruling that the asserted claims were barred by the release signed by most plaintiffs. Plaintiffs filed a notice of appeal with the U.S. Court of Appeals for the Third Circuit ("Third Circuit"). In July 2009, the Third Circuit vacated the trial court's entry of summary judgment in the Company's favor and remanded the cases to the trial court for additional discovery, including additional discovery related to the validity of the release and waiver. In its opinion, the Third Circuit held that if the release and waiver is held to be valid, then all of the claims in Romero I and EEOC I are barred. Thus, if the waiver and release is upheld, then only the claims in Romero I asserted by the small group of employee agents who did not sign the release and waiver would remain for adjudication. In January 2010, following the remand, the cases were assigned to a new judge for further proceedings in the trial court. Plaintiffs filed their Second Amended Complaint in July 2010. Plaintiffs seek broad but unspecified "make whole relief," including back pay, compensatory and punitive damages, liquidated damages, lost investment capital, attorneys' fees and costs, and equitable relief, including reinstatement to employee agent status with all attendant benefits for up to approximately 6,500 former employee agents. Despite the length of time that these matters have been pending, to date only limited discovery has occurred related to the damages claimed by individual plaintiffs, and no damages discovery has occurred related to the claims of the putative class. Nor have plaintiffs provided any calculations of the putative class's alleged back pay or the alleged liquidated, compensatory or punitive damages, instead asserting that such calculations will be provided at a later stage during expert discovery. Damage claims are subject to reduction by amounts and benefits received by plaintiffs and putative class members subsequent to their employment termination. Little to no discovery has occurred with respect to amounts earned or received by plaintiffs and putative class members in mitigation of their alleged losses. Alleged damage amounts and lost benefits of the approximately 6,500 putative class members also are subject to individual variation and determination dependent upon retirement dates, participation in employee benefit programs, and years of service. Discovery limited to the validity of the waiver and release is closed. The parties filed cross motions for summary judgment with respect to the validity and release. On February 28, 2014, the trial court denied plaintiffs' and the Company's motions for summary judgment in Romero I and indicated that the question of whether the releases were knowingly and voluntarily signed under a totality of circumstances test raised factual issues to be resolved by at trial. Among other things, the trial court also held that the release, if valid, would bar all claims in Romero I. On March 13, 2014, the trial court denied EEOC's motion for summary judgment and granted the Company's motion for summary judgment in EEOC I and entered final judgment in favor of the Company. The EEOC has appealed this decision. On May 23, 2014, plaintiffs moved to certify certain issues relating to the validity of the release for class treatment. At present, no class is certified.

A putative nationwide class action has also been filed by former employee agents alleging various violations of ERISA, including a worker classification issue ("Romero II"). These plaintiffs are challenging certain amendments to the Agents Pension Plan and are seeking to have exclusive agent independent contractors treated as employees for benefit purposes. Romero II was dismissed with prejudice by the trial court, was the subject of further proceedings on appeal, and was reversed and remanded to the trial court in 2005. In June 2007, the court granted the Company's motion to dismiss the case. Plaintiffs filed a notice of appeal with the Third Circuit. In July 2009, the Third Circuit vacated the district court's dismissal of the case and remanded the case to the trial court for additional discovery, and directed that the case be reassigned to another trial court judge. In its opinion, the Third Circuit held that if the release and waiver is held to be valid, then one of plaintiffs' three claims asserted in Romero II is barred. The Third Circuit directed the district court to consider on remand whether the other two claims asserted in Romero II are barred by the release and waiver. In January 2010, following the remand, the case was assigned to a new judge (the same judge for the Romero I and EEOC I cases) for further proceedings in the trial court. On April 23, 2010, plaintiffs filed their First Amended Complaint. Plaintiffs seek broad but unspecified "make whole" or other equitable relief, including losses of income and benefits as a result of their decision to retire from the Company between November 1, 1999 and

NOTES TO FINANCIAL STATEMENTS

December 31, 2000. They also seek repeal of the challenged amendments to the Agents Pension Plan with all attendant benefits revised and recalculated for thousands of former employee agents, and attorney's fees and costs. Despite the length of time that this matter has been pending, to date only limited discovery has occurred related to the damages claimed by individual plaintiffs, and no damages discovery has occurred related to the claims of the putative class. Nor have plaintiffs provided any calculations of the putative class's alleged losses, instead asserting that such calculations will be provided at a later stage during expert discovery. Damage claims are subject to reduction by amounts and benefits received by plaintiffs and putative class members subsequent to their employment termination. Little to no discovery has occurred with respect to amounts earned or received by plaintiffs and putative class members in mitigation of their alleged losses. Alleged damage amounts and lost benefits of the putative class members also are subject to individual variation and determination dependent upon retirement dates, participation in employee benefit programs, and years of service. As in Romero I and EEOC I, discovery limited to issues relating to the validity of the waiver and release is closed. The parties filed cross motions for summary judgment with respect to the validity of the waiver and release on April 8, 2013. On February 28, 2014, the trial court denied plaintiffs' and the Company's motions for summary judgment in Romero I and indicated that the question of whether the releases were knowingly and voluntarily signed under a totality of circumstances test raised factual issues to be resolved at trial. Among other things, the trial court also held that the release, if valid, would bar all claims asserted in Romero II. On March 13, 2014, the trial court denied EEOC's motion for summary judgment and granted the Company's motion for summary judgment in EEOC I and entered final judgment in favor of the Company. The EEOC has appealed this decision. On May 23, 2014, plaintiffs moved to certify certain issues relating to the validity of the release for class treatment. At present, no class is certified.

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

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

Derivative financial instruments

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

(in millions)	Assets		Liabilities	
	June 30, 2014	December 31, 2013	June 30, 2014	December 31, 2013
a. Swaps	$ 100	$ 121	$ 358	$ 211
b. Futures	-	-	-	-
c. Options	-	-	-	-
d. Total	$ 100	$ 121	$ 358	$ 211

Off-balance sheet financial instruments

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

(in millions)	June 30, 2014	December 31, 2013
Commitments to invest in limited partnership interests	$ 1,253	$ 1,476
Private placement commitments	$ 31	$ 38

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

B. Transfer and Servicing of Financial Assets

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

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

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

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

($ in millions)

Description	NAIC Designation	Number of Transactions	2014 Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	4	$ 7	$ 8	$ -
Bonds	4	2	$ 7	$ 7	$ -
Unaffiliated common stocks	Unrated	38	$ 17	$ 22	$ 7

Description	NAIC Designation	Number of Transactions	2013 Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	2	$ 5	$ 4	$ -
Bonds	4	-	$ -	$ -	$ -
Unaffiliated common stocks	Unrated	-	$ -	$ -	$ -

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

NOTES TO FINANCIAL STATEMENTS

issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources. The second situation is where specific inputs significant to the fair value estimation models are not market observable. This primarily occurs in the Company's use of broker quotes to value certain securities where the inputs have not been corroborated to be market observable, and the use of valuation models that use significant non-market observable inputs.

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

(in millions)	June 30, 2014			
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Total**
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 337	$ 582	$ 919
U.S. special revenue and special assessment obligations	-	-	46	46
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-
Total bonds	-	337	628	965
Perpetual preferred stocks				
Industrial and miscellaneous	-	14	-	14
Unaffiliated common stocks				
Industrial and miscellaneous	2,680	2	12	2,694
Mutual funds	521	326	-	847
Total unaffiliated common stocks	3,201	328	12	3,541
Derivative assets				
Credit contracts	-	-	-	-
Foreign currency contracts	-	-	-	-
Total derivative assets	-	-	-	-
Total assets at fair value	$ 3,201	$ 679	$ 640	$ 4,520
b. Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (9)	$ -	$ (9)
Total liabilities at fair value	$ -	$ (9)	$ -	$ (9)

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

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

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

(in millions) Description	Beginning balance at 01/01/2014	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 257	$ 359	$ (30)	$ (1)	$ (1)
U.S. special revenue and special assessment obligations	64	8	(15)	1	1
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	(3)	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	11	-	-	1	-
Total assets and liabilities	$ 335	$ 367	$ (48)	$ 1	$ -

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(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance at 6/30/2014
Bonds					
Industrial and miscellaneous	$ 400	$ -	$ (317)	$ (85)	$ 582
U.S. special revenue and special assessment obligations	-	-	(13)	-	46
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	2	-	(2)	-	12
Total assets and liabilities	$ 402	$ -	$ (332)	$ (85)	$ 640

Description	Beginning balance at 01/01/2013	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 93	$ 134	$ (23)	$ 1	$ (2)
U.S. special revenue and special assessment obligations	119	86	(20)	(4)	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	4	8	(4)	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	13	-	-	-	(2)
Total assets and liabilities	$ 229	$ 228	$ (47)	$ (3)	$ (4)

(continued)

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

Transfers into Level 3 during 2014 and 2013 included securities where assets were measured at lower of cost or market and reported at fair value in 2014 and 2013, and at cost in 2013 and 2012. In addition, transfers into Level 3 during 2014 included situations where there was a change in the NAIC designation that resulted in the asset being reported and measured at fair value.

Transfers out of Level 3 during 2014 and 2013 included situations where assets were measured at lower of cost or market and reported at cost in 2014 and 2013, and at fair value in 2013 and 2012. Transfers out of Level 3 during 2014 included situations where a broker quote was used in the prior period and a fair value quote became available from the Company's independent third-party valuation service provider in the current period. A quote utilizing the new pricing source was not available as of the prior period, and any gains and losses related to the change in valuation source for individual securities were not significant. In addition, transfers out of Level 3 during 2013 included situations where there was a change in the NAIC designation that resulted in the asset not being reported and measured at fair value.

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

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

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

Level 2 measurements

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

Level 3 measurements

Bonds - Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed, municipal bonds, commercial mortgage-backed securities and asset-backed securities. Corporate bonds, including those that are privately placed are valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Municipal bonds consist of securities that are not rated by third party credit rating agencies but are rated by the NAIC. The primary inputs to the valuation of these municipal bonds include quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads. Commercial mortgage-backed securities and asset-backed securities are valued based on non-binding broker quotes received from brokers who are familiar with the investments and where the inputs have not been corroborated to be market observable.

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

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

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

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

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

Financial assets

(in millions)	June 30, 2014					
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Assets**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Bonds	$ 25,757	$ 25,098	$ 1,696	$ 22,438	$ 1,623	$ -
Preferred stocks	$ 76	$ 55	$ -	$ 76	$ -	$ -
Unaffiliated common stocks	$ 3,541	$ 3,541	$ 3,201	$ 328	$ 12	$ -
Mortgage loans on real estate	$ 393	$ 374	$ -	$ -	$ 393	$ -
Cash equivalents	$ 459	$ 459	$ 6	$ 453	$ -	$ -
Short-term investments	$ 98	$ 98	$ 91	$ 7	$ -	$ -
Derivatives	$ 2	$ 1	$ -	$ 2	$ -	$ -
Other invested assets:						
Low income housing tax credit (“LIHTC”) property investments	$ 326	$ 308	$ -	$ -	$ 326	$ -
Affiliated surplus notes	$ 175	$ 169	$ -	$ -	$ 175	$ -
Collateral loans	$ -	$ -	$ -	$ -	$ -	$ -
Derivative collateral	$ 5	$ 5	$ -	$ 5	$ -	$ -
Securities lending reinvested collateral	$ 18	$ 18	$ -	$ 18	$ -	$ -

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

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

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.

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

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

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

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

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

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

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

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

Financial liabilities

(in millions)

	June 30, 2014					
Type of Financial Instrument	**Aggregate Fair Value**	**Statement Value**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Securities lending collateral	$ 289	$ 289	$ -	$ 289	$ -	$ -
Derivatives	$ 9	$ 9	$ -	$ 9	$ -	$ -

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

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

The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

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

21. Other Items

C. Other disclosures

On April 1, 2014, the Company's wholly-owned subsidiary, ALIC, completed the sale of the outstanding shares of Lincoln Benefit Life Company ("LBL"), a Nebraska domiciled insurance company, LBL's life insurance business generated through independent master brokerage agencies, and all of LBL's deferred fixed annuity and long-term care insurance business to Resolution Life Holdings, Inc. The gross sale price was $797 million, representing $596 million of cash and the retention of tax benefits. The after-tax gain to ALIC on this transaction was $618 million. Of the $618 million of realized gains, $257 million were previously unrealized and reported as a component of ALIC's surplus. As part of the sale, LBL business written through independent master brokerage agencies and ceded to ALIC, totaling $11.31 billion of total policy reserves were recaptured. An estimated $4.87 billion of LBL's total policy reserves continue to be reinsured by ALIC. Additionally, portions of existing non-affiliate reinsurance agreements associated with business ceded from LBL to ALIC were novated on April 1, 2014. As of June 30, 2014, the reinsurance recoverable associated with the novated portions of these reinsurance agreements was $832 million.

In conjunction with the sale, ALIC was required to establish a trust relating to the business that LBL continues to cede to ALIC. This trust is required to have assets greater than or equal to the statutory reserves ceded by LBL to ALIC, measured on a monthly basis. As of June 30, 2014, the trust holds investments with a statutory statement value of $4.86 billion.

G. Offsetting and Netting of Assets and Liabilities

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

I. Risk Sharing Provisions of the Affordable Care Act

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

22. Events Subsequent

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

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	June 30, 2014	December 31, 2013
Balance at January 1	$ 14,553	$ 14,499
Incurred related to:		
Current year	9,056	16,392
Prior years	(21)	28
Total incurred	9,035	16,420
Paid related to:		
Current year	5,087	10,735
Prior years	3,544	5,631
Total paid	8,631	16,366
Balance at December 31	$ 14,957	$ 14,553

Incurred losses and loss adjustment expenses represent the sum of paid losses and reserve changes in the calendar year. This expense included net losses from catastrophes of $1.37 million and $1.25 billion for the six months ended June 30, 2014 and the year ended December 31, 2013, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

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

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(21) million and $28 million as a result of the reestimation of unpaid losses and loss adjustment expenses for the first six months of 2014 and the year ended December 31, 2013, respectively. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $578 million and $543 million was included as a reduction of loss reserves at June 30, 2014 and December 31, 2013, respectively.

36. Financial Guaranty Insurance

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
THE LINCOLN BENEFIT LIFE COMPANY WAS SOLD ON 4/1/2014

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

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

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

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

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

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

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

6.4 By what department or departments?
ILLINOIS and CALIFORNIA

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
$15,381,191PLEDGED AS COLLATERAL; $1,665,087,640 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $78,367,997 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY AND $954,499 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 1,770,353,941

13. Amount of real estate and mortgages held in short-term investments: $

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 4,746,881,494	$ 4,613,480,240
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 671,290,559	$ 663,033,723
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 5,418,172,053	$ 5,276,513,963
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. $ 291,230,932

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 291,230,427

16.3 Total payable for securities lending reported on the liability page. $ 289,359,486

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A	ALLSTATE INVESTMENTS, LLC	3075 SANDERS RD. NORTHBROOK, IL 60062
N/A	BLACKROCK	55 E 52ND ST., NEW YORK, NY 10055

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
10348	06-1430254	ARCH REINSURANCE COMPANY	NE	Authorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1.	Alabama AL	L	60,443,390	62,711,992	34,313,301	31,403,383	32,732,013	37,405,486
2.	Alaska AK	L	31,243,892	33,587,784	14,257,530	17,857,857	20,716,871	25,740,941
3.	Arizona AZ	L	33,016,840	36,279,040	13,583,695	17,676,425	30,054,793	34,887,416
4.	Arkansas AR	L	26,679,379	28,830,866	14,268,407	12,931,456	18,595,320	18,396,660
5.	California CA	L	503,190,279	516,324,488	218,669,526	229,701,730	469,754,199	455,947,878
6.	Colorado CO	L	40,582,280	42,881,158	24,883,779	21,615,725	40,489,394	33,237,118
7.	Connecticut CT	L	86,673,742	91,559,286	43,239,723	48,512,239	89,053,686	103,193,413
8.	Delaware DE	L	11,097,104	11,400,434	6,230,602	11,980,404	23,897,552	11,543,897
9.	District of Columbia DC	L	7,742,917	8,094,905	3,201,925	3,076,160	4,200,019	7,120,877
10.	Florida FL	L	277,622,975	295,278,760	157,881,715	155,622,265	299,177,089	311,906,399
11.	Georgia GA	L	132,110,545	138,660,754	71,209,739	77,342,530	81,019,538	93,559,145
12.	Hawaii HI	L	39,658,824	38,084,028	19,306,448	17,827,249	26,767,471	23,905,873
13.	Idaho ID	L	8,890,666	9,817,030	5,176,092	5,031,429	8,246,810	6,957,083
14.	Illinois IL	L	143,592,371	151,068,913	82,550,559	86,082,933	302,692,149	298,429,062
15.	Indiana IN	L	42,244,953	45,542,759	24,747,082	25,126,506	45,174,087	37,098,073
16.	Iowa IA	L	5,422,729	5,986,117	3,261,231	2,448,905	10,556,689	3,647,132
17.	Kansas KS	L	12,424,000	13,118,404	4,761,030	7,104,431	5,105,747	7,038,129
18.	Kentucky KY	L	41,539,102	43,179,356	21,265,679	23,472,898	33,252,973	33,182,899
19.	Louisiana LA	L	162,214,100	165,105,731	60,576,534	91,131,437	109,317,157	136,925,548
20.	Maine ME	L	10,602,026	11,757,367	5,443,165	5,714,011	7,521,047	8,862,246
21.	Maryland MD	L	153,222,983	161,184,805	103,629,586	93,353,201	257,666,049	299,524,957
22.	Massachusetts MA	L	39,366,996	23,790,378	21,094,024	12,487,354	47,033,356	30,249,537
23.	Michigan MI	L	63,472,692	65,219,998	68,441,065	67,264,105	2,139,393,060	1,742,561,653
24.	Minnesota MN	L	17,516,408	19,340,879	8,919,062	8,562,096	28,788,601	32,435,072
25.	Mississippi MS	L	41,805,269	45,323,594	20,542,828	42,233,080	39,204,879	49,492,103
26.	Missouri MO	L	18,063,373	19,667,315	8,478,952	9,615,020	13,925,687	14,493,095
27.	Montana MT	L	4,197,065	4,593,573	2,694,739	1,796,156	4,419,650	3,842,658
28.	Nebraska NE	L	6,917,111	7,425,687	4,480,348	7,903,119	9,471,882	6,857,782
29.	Nevada NV	L	21,360,537	23,359,689	10,526,209	12,813,062	19,801,699	21,962,302
30.	New Hampshire NH	L	11,730,110	12,869,325	5,016,629	5,219,607	12,379,543	8,723,714
31.	New Jersey NJ	N	839		12,756,430	15,475,090	543,745,685	246,164,247
32.	New Mexico NM	L	21,425,797	23,282,645	10,330,592	10,902,490	54,415,435	58,607,702
33.	New York NY	L	646,452,617	693,000,048	395,948,886	875,300,491	1,314,892,492	1,448,745,977
34.	North Carolina NC	L	90,024,660	94,058,397	49,100,849	45,342,116	54,438,558	63,733,562
35.	North Dakota ND	L	6,311,896	5,552,715	3,042,732	2,168,985	3,047,952	2,859,726
36.	Ohio OH	L	87,499,503	92,866,116	53,164,809	45,307,674	109,972,054	111,274,875
37.	Oklahoma OK	L	30,618,255	32,751,300	13,790,539	27,618,287	17,276,843	29,353,039
38.	Oregon OR	L	30,743,790	32,650,692	14,174,605	16,431,846	25,201,425	24,384,050
39.	Pennsylvania PA	L	185,997,874	204,769,699	125,003,560	118,447,191	405,637,447	412,082,932
40.	Rhode Island RI	L	24,523,258	26,844,982	12,581,782	13,231,740	23,140,150	24,589,380
41.	South Carolina SC	L	95,662,831	99,154,444	47,959,838	42,534,904	63,282,294	56,091,908
42.	South Dakota SD	L	2,328,943	2,225,432	2,207,498	951,266	2,551,926	2,740,352
43.	Tennessee TN	L	56,457,169	59,000,995	25,613,843	27,853,276	39,343,174	41,748,683
44.	Texas TX	L	57,508,667	60,774,923	18,993,853	22,979,724	67,953,036	74,540,962
45.	Utah UT	L	27,896,275	30,579,285	14,818,459	16,378,934	20,750,769	20,385,579
46.	Vermont VT	L	5,831,857	6,337,586	3,823,851	3,347,730	5,934,002	4,315,404
47.	Virginia VA	L	133,163,965	139,660,867	57,985,202	60,165,879	82,150,512	87,623,880
48.	Washington WA	L	80,119,104	88,661,708	47,119,739	44,610,648	90,545,711	100,311,475
49.	West Virginia WV	L	24,413,672	26,175,519	13,466,157	11,711,166	17,425,527	23,634,472
50.	Wisconsin WI	L	7,044,959	7,456,045	4,151,324	4,848,986	36,884,850	39,442,699
51.	Wyoming WY	L	3,345,729	3,569,117	1,239,552	1,232,540	1,867,218	1,551,557
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	L					2,092,602	2,102,427
55.	U.S. Virgin Islands VI	N						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	L						
58.	Aggregate Other Alien OT	XXX					1,452	692
59.	Totals	(a) 51	3,672,016,320	3,861,416,930	2,009,925,304	2,559,747,736	7,212,960,122	6,775,413,728
	DETAILS OF WRITE-INS							
58001.	ZZZ other alien	XXX					1,452	692
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX					1,452	692

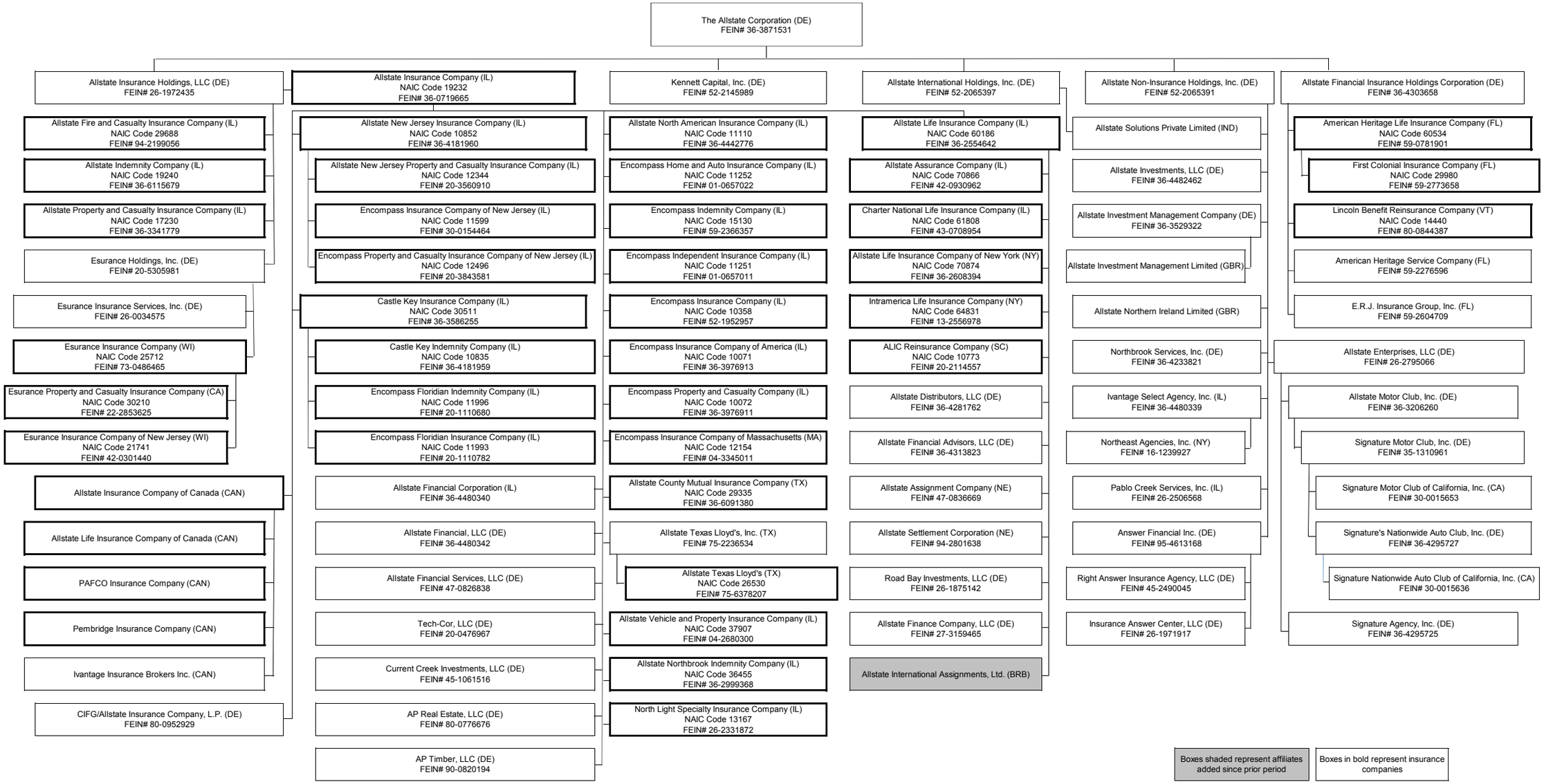
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

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

STATEMENT AS OF JUNE 30, 2014 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
						New York Stock Exchange								
			36-3871531	2877532	0000899051		The Allstate Corporation	DE	UIP					
0008	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	DS	Allstate Insurance Company	Board		The Allstate Corporation	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480340				Allstate Financial Corporation	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-4480342				Allstate Financial, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	RE	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
							Allstate Insurance Company of Canada	CAN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
							Allstate International Assignments, Ltd.	BRB	NIA	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							Allstate Investment Management Limited	GBR	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Life Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70874	36-2608394		0000839759		Allstate Life Insurance Company of New York	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12344	20-3560910		0001470270		Allstate New Jersey Property and Casualty Insurance Company	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	

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 *
			80-0776676				AP Real Estate, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	61808	43-0708954				Charter National Life Insurance Company	IL	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			80-0950292				CIFG/Allstate Insurance Company, L.P.	DE	DS	Allstate Insurance Company	Ownership	99.000	The Allstate Corporation	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	CA	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
							Ivantage Insurance Brokers Inc.	CAN	NIA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	14440	80-0844387				Lincoln Benefit Reinsurance Company	VT	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4233821				Northbrook Services, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							PAFCO Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4295725				Signature Agency, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			20-0476967				Tech-Cor, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	588,185	179,634	30.5	19.3
2.	Allied Lines	155,431,967	24,119,688	15.5	133.0
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	1,252,181,169	642,989,646	51.3	45.1
5.	Commercial multiple peril	151,177,024	84,620,376	56.0	38.0
6.	Mortgage guaranty				
8.	Ocean marine	417,841	39,826	9.5	21.8
9.	Inland marine	33,512,956	11,623,793	34.7	33.3
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	619,580	60,908	9.8	0.6
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation	107,853	(756,518)	(701.4)	
17.1	Other liability - occurrence	49,084,904	13,848,439	28.2	97.4
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	604,977	8,686,807	1,435.9	(3,725.3)
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	1,100,406,681	643,051,876	58.4	66.2
19.3,19.4	Commercial auto liability	101,400,902	59,763,650	58.9	59.0
21.	Auto physical damage	931,219,931	397,769,955	42.7	40.4
22.	Aircraft (all perils)				
23.	Fidelity	10,846	114,898	1,059.4	(45.6)
24.	Surety	1,329			
26.	Burglary and theft	26	5,978	22,992.3	(52.8)
27.	Boiler and machinery	1,926,718	815,017	42.3	17.4
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	1,422,406	1,739	0.1	0.2
35.	Totals	3,780,115,295	1,886,935,712	49.9	53.8
	DETAILS OF WRITE-INS				
3401.	Identity theft	1,422,406	1,739	0.1	0.2
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,422,406	1,739	0.1	0.2

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	264,454	557,035	571,162
2.	Allied Lines	90,086,800	153,056,292	155,752,508
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	642,453,853	1,164,258,585	1,208,017,438
5.	Commercial multiple peril	77,965,723	151,797,794	153,737,015
6.	Mortgage guaranty			
8.	Ocean marine	270,451	451,227	538,106
9.	Inland marine	20,768,491	33,894,249	35,921,733
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	356,502	589,027	559,204
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation	107,853	107,853	
17.1	Other liability - occurrence	24,431,430	45,807,120	54,288,960
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	334,375	655,611	607,493
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	534,534,226	1,085,205,054	1,179,795,791
19.3,19.4	Commercial auto liability	57,580,520	107,752,558	98,526,903
21.	Auto physical damage	455,604,697	924,350,516	969,905,814
22.	Aircraft (all perils)			
23.	Fidelity	3,779	8,325	26,016
24.	Surety			
26.	Burglary and theft		(292)	2,430
27.	Boiler and machinery	1,181,241	2,210,401	1,777,554
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	731,334	1,314,965	1,388,803
35.	Totals	1,906,675,729	3,672,016,320	3,861,416,930
	DETAILS OF WRITE-INS			
3401.	Identity theft	731,334	1,314,965	1,388,803
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)	731,334	1,314,965	1,388,803

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2014 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2014 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2014 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2011 + Prior	4,118,897	2,034,171	6,153,068	861,302	43,222	904,523	3,710,105	54,758	1,475,749	5,240,611	452,510	(460,443)	(7,933)
2. 2012	2,058,964	683,548	2,742,512	562,573	31,127	593,700	1,604,033	55,337	490,887	2,150,257	107,642	(106,197)	1,444
3. Subtotals 2012 + Prior	6,177,861	2,717,719	8,895,580	1,423,874	74,349	1,498,223	5,314,138	110,094	1,966,636	7,390,868	560,152	(566,640)	(6,488)
4. 2013	4,505,424	1,151,906	5,657,330	1,791,066	254,163	2,045,229	2,465,414	225,970	905,985	3,597,368	(248,944)	234,212	(14,732)
5. Subtotals 2013 + Prior	10,683,285	3,869,625	14,552,910	3,214,941	328,512	3,543,453	7,779,552	336,064	2,872,621	10,988,237	311,208	(332,428)	(21,220)
6. 2014	XXX	XXX	XXX	XXX	5,087,418	5,087,418	XXX	2,998,235	970,507	3,968,742	XXX	XXX	XXX
7. Totals	10,683,285	3,869,625	14,552,910	3,214,941	5,415,930	8,630,871	7,779,552	3,334,299	3,843,127	14,956,979	311,208	(332,428)	(21,220)
8. Prior Year-End Surplus As Regards Policyholders	17,254,737										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 2.9	2. (8.6)	3. (0.1)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.1)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

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

Explanations:

1.

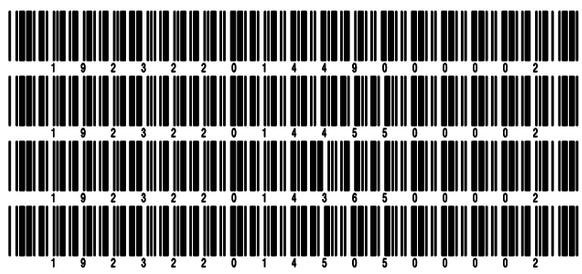
2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]
4. Director and Officer Supplement [Document Identifier 505]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	Collateral	4,929,045		4,929,045	751,590
2505.	Cash surrender value of COLI	2,400,623		2,400,623	6,539,354
2506.	Patent intangible asset	1,083,333		1,083,333	1,341,667
2507.	OPEB prepaid asset	28,160,000	28,160,000		
2597.	Summary of remaining write-ins for Line 25 from overflow page	36,573,001	28,160,000	8,413,001	8,632,610

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Deferred gain on intercompany asset transfers	10,305,956	18,808,303
2505.	Derivative cash	198,080	
2506.	Retroactive reinsurance reserve ceded	(14,698,258)	(14,447,154)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(4,194,222)	4,361,149

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	OPEB curtailment gain			61,620,000
1497.	Summary of remaining write-ins for Line 14 from overflow page			61,620,000

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	295,720,527	329,593,512
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,770,453	
	2.2 Additional investment made after acquisition	5,312,172	30,904,060
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	(58,867)	44,220,878
5.	Deduct amounts received on disposals		82,791,863
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		544,790
8.	Deduct current year's depreciation	12,915,265	25,661,270
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	289,829,020	295,720,527
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	289,829,020	295,720,527

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	429,516,239	491,510,513
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		(223,125)
4.	Accrual of discount	98,672	50,710
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		(191,652)
7.	Deduct amounts received on disposals	55,894,771	61,448,350
8.	Deduct amortization of premium and mortgage interest points and commitment fees	83,318	181,858
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	373,636,822	429,516,239
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	373,636,822	429,516,239
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	373,636,822	429,516,239

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,692,774,687	3,692,622,276
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	89,708,556	185,709,853
	2.2 Additional investment made after acquisition	208,265,960	478,145,055
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	73,439,355	264,884,433
6.	Total gain (loss) on disposals	51,287,698	16,498,161
7.	Deduct amounts received on disposals	602,851,543	905,029,391
8.	Deduct amortization of premium and depreciation	21,873,033	44,427,134
9.	Total foreign exchange change in book/adjusted carrying value	666,281	5,159,645
10.	Deduct current year's other than temporary impairment recognized	15,103,375	788,211
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,476,314,587	3,692,774,687
12.	Deduct total nonadmitted amounts	25,191,130	23,502,856
13.	Statement value at end of current period (Line 11 minus Line 12)	3,451,123,457	3,669,271,831

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	33,085,215,198	31,462,422,358
2.	Cost of bonds and stocks acquired	14,809,957,651	21,460,843,341
3.	Accrual of discount	9,653,116	37,256,090
4.	Unrealized valuation increase (decrease)	590,191,764	435,179,266
5.	Total gain (loss) on disposals	383,610,846	682,046,759
6.	Deduct consideration for bonds and stocks disposed of	15,417,989,103	20,697,310,818
7.	Deduct amortization of premium	66,537,617	128,179,179
8.	Total foreign exchange change in book/adjusted carrying value	(717,065)	(25,194,023)
9.	Deduct current year's other than temporary impairment recognized	84,226,153	141,848,597
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	33,309,158,636	33,085,215,198
11.	Deduct total nonadmitted amounts	4,561,059	4,404,430
12.	Statement value at end of current period (Line 10 minus Line 11)	33,304,597,577	33,080,810,768

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	13,814,148,174	17,061,322,406	15,773,456,443	200,693,251	13,814,148,174	15,302,707,387		15,081,661,166
2. NAIC 2 (a)	6,428,403,939	1,008,463,308	1,166,302,869	(133,873,959)	6,428,403,939	6,136,690,418		6,213,461,305
3. NAIC 3 (a)	2,732,937,139	410,596,304	492,785,508	(35,671,458)	2,732,937,139	2,615,076,478		2,578,877,004
4. NAIC 4 (a)	1,233,736,795	371,066,193	247,015,504	(14,964,258)	1,233,736,795	1,342,823,227		1,160,002,345
5. NAIC 5 (a)	123,473,007	95,428,953	47,641,205	(16,328,510)	123,473,007	154,932,245		91,748,453
6. NAIC 6 (a)	145,188,714	25,185,500	39,615,568	(27,284,656)	145,188,714	103,473,991		111,680,309
7. Total Bonds	24,477,887,768	18,972,062,664	17,766,817,096	(27,429,591)	24,477,887,768	25,655,703,746		25,237,430,583
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	40,633,623			(15,921,284)	40,633,623	24,712,338		42,994,407
10. NAIC 3	16,575,000			13,753,125	16,575,000	30,328,125		18,140,380
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	57,208,623			(2,168,159)	57,208,623	55,040,463		61,134,787
15. Total Bonds and Preferred Stock	24,535,096,391	18,972,062,664	17,766,817,096	(29,597,751)	24,535,096,391	25,710,744,209		25,298,565,370

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 551,196,142 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $ 6,683,250 ; 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	98,471,516	XXX	98,538,797	1,109,801	163,167

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	81,385,571	13,738,241
2.	Cost of short-term investments acquired	658,999,857	471,424,134
3.	Accrual of discount	13,825	3,967
4.	Unrealized valuation increase (decrease)	(46,787)	
5.	Total gain (loss) on disposals	4,804	2,356
6.	Deduct consideration received on disposals	641,860,836	403,783,127
7.	Deduct amortization of premium	24,919	
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)	98,471,516	81,385,571
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	98,471,516	81,385,571

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(3,494,933)
2.	Cost Paid/(Consideration Received) on additions	(26,277,257)
3.	Unrealized Valuation increase/(decrease)	(280,802)
4.	Total gain (loss) on termination recognized	2,025,684
5.	Considerations received/(paid) on terminations	(18,551,406)
6.	Amortization	972,332
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(8,503,570)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(8,503,570)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				180,000
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	2,033,585			
	3.12 Section 1, Column 15, prior year	5,207,683	(3,174,098)		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(3,234,695)			
	3.14 Section 1, Column 18, prior year	1,607,031	(4,841,726)	(8,015,824)	
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	(1,201,110)			
	3.24 Section 1, Column 19, prior year	6,814,714	(8,015,824)	(8,015,824)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		(8,345,243)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(8,345,243)	(8,345,243)		
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)				180,000
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				180,000

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
963320C@3	DS (WHR) due 03/20/2019, CDS attached to Cash Security-CHESAPEAKE MIDSTREAM PARTNERS	2FE	2,500,000	2,509,063	2,712,486	02/20/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	13,771	37,486	16524R-AC-7	CHESAPEAKE MIDSTREAM PARTNERS	3FE	2,495,292	2,675,000
963320C@3	DS (WHR) due 03/20/2019, CDS attached to Cash Security-PVH CORP	2FE	2,500,000	2,476,271	2,499,986	02/20/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	13,771	37,486	693656-AA-8	PVH CORP	3FE	2,462,500	2,462,500
963320C#1	DS (WHR) due 03/20/2019, CDS attached to Cash Security-MGM RESORTS INTL	2FE	2,500,000	2,551,864	2,818,736	02/20/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	13,771	37,486	552953-CA-7	MGM RESORTS INTL	4FE	2,538,093	2,781,250
963320C#1	DS (WHR) due 03/20/2019, CDS attached to Cash Security-VALEANT PHARMACEUTICALS	2FE	2,500,000	2,513,771	2,699,986	02/20/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	13,771	37,486	91911X-AQ-7	VALEANT PHARMACEUTICALS	4FE	2,500,000	2,662,500
292505D#8	DS (ECACN) due 03/20/2019, CDS attached to Cash Security-AMERICA MOVIL SAB DE CV	2FE	5,000,000	5,000,457	5,666,024	12/12/2013	03/20/2019	CDS SINGLE SWAP CDS (ECACN)	20,899	122,674	02364W-AV-7	AMERICA MOVIL SAB DE CV	1FE	4,979,558	5,543,350
69362BA#9	PEG 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-RYDER SYSTEM INC	2FE	10,000,000	9,961,912	10,473,782	05/23/2011	06/20/2016	CDS CS3378565 ON PEG 100 06/20/2016	(29,375)	150,372	78355H-JS-9	RYDER SYSTEM INC	2FE	9,991,287	10,323,410
717081C@0	PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-AETNA INC	1FE	5,000,000	5,019,451	5,141,238	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	15,508	122,303	00817Y-AL-2	AETNA INC	2FE	5,003,943	5,018,935
717081C@0	PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-OGLETHORPE POWER CORP	1FE	5,000,000	5,404,295	5,908,908	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	15,508	122,303	677050-AE-6	OGLETHORPE POWER CORP	1FE	5,388,787	5,786,605
742718G#0	PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-COCA-COLA CO/THE	1FE	10,000,000	10,097,076	10,141,070	01/26/2012	03/20/2017	CDS CS3537285 ON PG 100 03/20/2017	113,169	239,190	191216-BA-7	COCA-COLA CO/THE	1FE	9,983,907	9,901,880
742718G#0	PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-TIME WARNER INC	1FE	10,000,000	10,092,431	11,443,200	01/26/2012	03/20/2017	CDS CS3537285 ON PG 100 03/20/2017	113,169	239,190	887317-AF-2	TIME WARNER INC	2FE	9,979,262	11,204,010
216871A*4	CBE-COOPIN 100 09/20/2020 due 09/20/2017, CDS attached to Cash Security-GOLDCORP INC	2FE	5,000,000	5,036,421	5,074,488	06/25/2012	09/20/2017	CDS CS3739535 ON CBE-COOPIN 100 09/20/2020	27,769	59,408	380956-AC-6	GOLDCORP INC	2FE	5,008,652	5,015,080
191216E#3	KO 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security-TOTAL SYSTEM SERVICES IN	1FE	5,000,000	5,113,583	5,148,563	08/21/2012	09/20/2017	CDS CS3857303 ON KO 100 09/20/2017	76,793	145,763	891906-AA-7	TOTAL SYSTEM SERVICES IN	2FE	5,036,790	5,002,800
94106LF#1	WMI 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security-GENZYME CORP-GENL DIVISN	2FE	10,000,000	10,655,532	11,638,220	02/22/2013	03/20/2018	CDS CS4200321 ON WMI 100 03/20/2018	35,625	257,420	372917-AS-3	GENZYME CORP-GENL DIVISN	1FE	10,619,907	11,380,800
06051GA#6	BAC 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security-AMERIPRISE FINANCIAL INC	1FE	5,000,000	4,929,019	5,817,265	04/02/2013	06/20/2018	CDS CS4205502 ON BAC 100 06/20/2018	(63,415)	94,730	03076C-AE-6	AMERIPRISE FINANCIAL INC	1FE	4,992,434	5,722,535
416515E@9	HIG 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security-NATIONAL CINEMEDIA LLC	2FE	2,350,000	2,345,571	2,499,735	06/03/2013	06/20/2018	CDS CS4215691 ON HIG 100 06/20/2018	(4,429)	49,860	63530Q-AE-9	NATIONAL CINEMEDIA LLC	3FE	2,350,000	2,449,875
416515E@9	HIG 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security-PERRIGO CO LTD	2FE	2,650,000	2,647,190	2,705,136	06/03/2013	06/20/2018	CDS CS4215691 ON HIG 100 06/20/2018	(4,995)	56,225	714294-AE-5	PERRIGO CO LTD	2FE	2,652,185	2,648,911
416515F*0	HIG 100 09/20/2018 due 09/20/2018, CDS attached to Cash Security-ROCHE HLDGS INC	2FE	10,000,000	10,820,766	11,961,585	07/09/2013	09/20/2018	CDS CS4218240 ON HIG 100 09/20/2018	(15,953)	213,375	771196-AS-1	ROCHE HLDGS INC	1FE	10,836,719	11,748,210
65505LA*8	DS (NE) due 12/20/2018, CDS attached to Cash Security-FIDELITY NATIONAL INFORM	2FE	5,000,000	5,151,790	5,341,765	09/26/2013	12/20/2018	CDS SINGLE SWAP CDS (NE)	(95,523)	46,465	31620M-AD-8	FIDELITY NATIONAL INFORM	2FE	5,247,313	5,295,300
9999999 - Totals				102,326,462	109,692,172	XXX	XXX	XXX	259,833	2,069,222	XXX	XXX	XXX	102,066,630	107,622,951

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	18	108,312,341	19	107,052,385					18	108,312,341
2. Add: Opened or Acquired Transactions	8	32,508,022	3	15,843,600					11	48,351,622
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	1,220	XXX		XXX		XXX		XXX	1,220
4. Less: Closed or Disposed of Transactions	7	33,612,275	4	20,480,221					11	54,092,496
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	156,923	XXX	89,301	XXX		XXX		XXX	246,225
7. Ending Inventory	19	107,052,385	18	102,326,462					18	102,326,462

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	(8,503,570)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	2,213,585	
3.	Total (Line 1 plus Line 2)		(6,289,985)
4.	Part D, Section 1, Column 5	3,105,296	
5.	Part D, Section 1, Column 6	(9,395,280)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	(6,694,181)	
8.	Part B, Section 1, Column 13	120,165	
9.	Total (Line 7 plus Line 8)		(6,574,016)
10.	Part D, Section 1, Column 8	2,805,654	
11.	Part D, Section 1, Column 9	(9,379,670)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	100,000,000	
14.	Part B, Section 1, Column 20	14,634,475	
15.	Part D, Section 1, Column 11	114,634,475	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	684,998,069	524,592,432
2.	Cost of cash equivalents acquired	20,547,132,305	42,661,531,541
3.	Accrual of discount	492,013	1,160,213
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(207)	7,599
6.	Deduct consideration received on disposals	20,773,200,669	42,502,293,716
7.	Deduct amortization of premium	13,636	
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	459,407,876	684,998,069
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	459,407,876	684,998,069

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Buildings	Northbrook	IL	05/01/1965	VARIOUS	519,695		519,695	3,019,396
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.	Wheeling	IL	01/01/1967	VARIOUS				8,299
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				1,736,091
Office Buildings - Tech-Cor Research Center	Wheeling	IL	01/01/1973	VARIOUS				25,132
Office Buildings - Texas	Irving	TX	05/01/1989	VARIOUS				410,208
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998	VARIOUS				3,489
0199999. Acquired by Purchase					519,695		519,695	5,202,615
0399999 - Totals					519,695		519,695	5,202,615

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

E01

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123297	LAKE OSWEGO	OR		06/01/2011	06/03/2014	24,666,598		34,232			34,232		24,700,830	24,700,830			
0199999. Mortgages closed by repayment						24,666,598		34,232			34,232		24,700,830	24,700,830			
123299	GREENSBORO	NC		07/21/2011		321,020		(78)			(78)		320,941	320,941			
123300	CHICAGO	IL		06/30/2011		3,397,500							3,397,500	3,397,500			
123313	LAKEWOOD	CO		07/07/2011		119,476							119,476	119,476			
123316	PHILADELPHIA	PA		07/26/2011		82,484							82,484	82,484			
123325	CINCINNATI	OH		08/08/2011		60,618							60,618	60,618			
123333	CLEVELAND	OH		09/30/2011		80,883							80,883	80,883			
123346	WINSTON SALEM	NC		10/13/2011		183,586							183,586	183,586			
123351	AUSTIN	TX		11/16/2011		67,498							67,498	67,498			
123358	MAINVILLE	OH		11/30/2011		37,100							37,100	37,100			
123359	BURLINGAME	CA		11/04/2011		124,694							124,694	124,694			
123370	MARLTON	NJ		02/23/2012		74,051							74,051	74,051			
123371	STOUGHTON	MA		02/03/2012		43,311							43,311	43,311			
0299999. Mortgages with partial repayments						4,592,221		(78)			(78)		4,592,143	4,592,143			
0599999 - Totals						29,258,819		34,154			34,154		29,292,972	29,292,972			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group		02/14/2011	2		1,011,168		7,869,097	1.750
589888-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS		09/14/2010	2		2,742,857		9,477,551	7.460
74464#-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2		2,492,392		18,561,856	2.370
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									6,246,418		35,908,503	XXX
000000-00-0	ACTIS AFRICA IV	London	GB	ACTIS CAPITAL		07/19/2013			2,614,417		17,951,458	11.350
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GB	Actis Capital		01/02/2008			139,999		1,140,635	1.100
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SG	AFFINITY EQUITY PARTNERS		01/29/2007	3		171,146		1,021,042	0.390
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		15,918		3,509,850	0.210
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners		12/01/2011	3		8,250,809		23,423,678	2.270
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012			366,570		24,733,468	0.700
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings		05/07/2010			2,198,660		8,799,174	6.030
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS		06/13/2014		1,851,338			22,248,662	2.760
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN		12/14/2011			513,028		17,073,133	3.700
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BR	Axxon Group		12/22/2011	3		278,837		8,928,114	16.300
000000-00-0	BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	New York	NY	Behrman Capital		08/23/2012	3		8,397		2,268,139	1.120
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		01/30/2006	3		2,266		625,024	0.040
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group		04/18/2007	3		1,507		512,753	0.020
000000-00-0	BRAIT IV LP	Johannesburg	ZA	Brait		04/02/2007			54,058		1,503,727	2.200
131388-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital		09/03/2004	2		2,366		307,110	1.300
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP CAPITAL ADVISORS		01/17/2014	3		2,438,800		11,064,418	0.360
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LU	CMP CAPITAL MANAGEMENT-PARTNERS		12/22/2011			429,025		8,924,927	6.440
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC		12/30/2013	2		1,991,258		20,540,098	6.890
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	CA	EDGESTONE CAPITAL PARTNERS		04/18/2006	3		212,295			30.780
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	CA	EDGESTONE CAPITAL PARTNERS		04/18/2006	3		215,957			2.300
292698-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS		03/07/2011	2		391,500		10,571,550	0.630
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS		12/13/2013	2		375,000		21,817,280	0.410
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates		12/13/2004	3		10,886		1,216,992	0.810
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		04/24/2013	3		940,050		7,280,764	1.540
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GB	Barclays		02/20/2012	3		7,226,857		12,119,333	2.250
000000-00-0	ETHOS PE FUND V	Johannesburg	ZA	Ethos Equity Ltd.		09/30/2008	3		166,443		3,674,322	5.120
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai	IN	Everstone Capital		12/22/2011			3,180,000		8,745,000	4.570
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IL	FIMI Opportunity LTD		01/07/2008	3		4,745		971,977	3.210
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	IL	FIMI Opportunity LTD		08/15/2012	3		2,158,266		19,581,441	7.040
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	FITNESS CAPITAL PARTNERS LP		05/28/2014		13,078,000				6.190
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners		07/10/2006	3		122,558		1,386,900	0.870
000000-00-0	FRANCISCO PARTNERS III, LP	San Francisco	CA	Francisco Partners		12/22/2011	3		1,980,000		5,335,000	1.120
000000-00-0	GET AS CO-INVESTMENT	New York	NY	Quadrangle Group		03/31/2009			226,464			18.540
000000-00-0	GTCR FUND X	Chicago	IL	GTCR		07/18/2011	3		3,486,214		9,079,111	1.730
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners		11/12/2003	3		160,956		1,040,000	0.790
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners		11/12/2003			20,000		150,000	0.200
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		05/25/2007	3		55,017		786,393	1.230
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013			5,880,400		7,880,700	1.510
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	KY	JIUDING DINGFENG GP, LP		05/01/2014		384,000			25,216,000	12.790
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital		05/10/2013	3		1,002,023		9,816,666	2.530
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co		09/30/2008	3		3,654		1,808,598	1.830
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co		06/27/2012	3		1,605,142		19,052,664	7.930
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners		09/30/2008	3		9,646			1.610
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners		01/04/2008	3		1,128,679			0.810
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS		07/01/2003			16,512		504,436	2.360
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS		10/01/2004	3		18,007		531,205	2.400
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS		12/22/2011	3		1,583,022		2,657,739	1.450
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.		06/18/2010			918,993		4,200,407	2.400
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC		07/30/2007			24,300		1,033,842	0.830
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS		01/13/2005	2		19,780		257,143	0.880
000000-00-0	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV		03/18/2013			88,309		2,192,488	0.170
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		12/22/2011	3		59,982		439,463	0.190
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners		06/04/2012	3		1,853,875		10,064,832	0.700
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB ALTERNATIVE ADVISORS LLC		06/27/2005			12,263		2,018,832	14.060
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners		12/28/2004	3		17,857			0.640
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		12/22/2011	3		907,291		3,252,674	0.410
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		12,514			2.160
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		165,329		3,304,958	0.680
000000-00-0	ONCAP III	Toronto	CA	ONCAP INVESTMENT PARTNERS III LP		07/08/2011			247,328		10,276,885	2.080

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	ORCHID ASIA V	Central	HK	ORCHID ASIA GROUP MANAGEMENT		12/22/2011			1,417,577		6,172,691	3.280
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BR	Patria Investimentos		08/29/2011			65,267		21,216,734	2.330
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC		08/05/2013			129,583		26,276,219	0.990
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3		79,247		1,460,815	0.120
000000-00-0	SAIF PARTNERS IV	Central	HK	SAIF Partners		08/27/2010			1,440,000		3,047,400	1.410
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners		12/28/2011	3		1,548,879		872,757	1.900
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL III GP		05/29/2014	3	755,116	1,611,882		12,162,787	6.350
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		10/22/2007	3		604,838		1,746,686	0.120
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		3,620,248		30,144,866	0.350
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		55,965		7,933,253	4.580
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	SUMMER STREET CAPITAL PARTNERS		05/01/2007	3		86,052			5.740
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS		07/10/2012	3		13,925,609		4,277,866	2.430
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.		09/30/2008	3		8,521			0.880
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.		03/25/2005	3		23,514			1.310
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Martin's	GG	Terra Firma		11/02/2006	3		201,481			0.200
000000-00-0	TPG V	Fort Worth	TX	TPG Capital		06/27/2006	3		11,146		1,757,482	0.100
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		12/22/2011	3		984,565		2,803,474	0.090
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital		12/20/2010	3		1,371,708		5,584,947	1.280
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL PARTNERS		11/17/2004	3		5,095		1,666,654	1.950
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS		10/22/2007	3		75,424		978,317	0.470
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS		05/01/2013	3		90,261		4,008,773	0.250
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	AR	VICTORIA CAPITAL PARTNERS		03/28/2012	3		2,010,684		10,033,688	1.760
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3		1,635		700,254	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		1,698,922		5,753,103	1.590
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners		05/24/2013			69,600		25,444,600	1.120
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE		02/13/2009	3		135,268		2,127,229	0.450
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners		02/15/2006	3		205		1,943,321	1.540
1599999. Joint Venture Interests - Common Stock - Unaffiliated								16,068,454	87,258,352		560,954,922	XXX
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	DLJ FUND PARTNERS III LP		11/14/2013			807,466		95,954,834	99.010
1699999. Joint Venture Interests - Common Stock - Affiliated									807,466		95,954,834	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009			993,009		3,699,563	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group		10/22/2003			69			0.880
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group		09/30/2007			102,759			0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/30/2008			206,717		1,647,095	0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011			2,674,340		17,505,398	0.380
000000-00-0	BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT FUND II	Sao Paulo	BR	Brazilian Capital		12/22/2011			794,741		1,018,755	30.000
000000-00-0	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	New York	NY	Blackstone Group		06/24/2011			334,963		15,067,907	24.060
000000-00-0	CLARION LION PROPERTIES FUND, LP	New York	NY	Clarion Partners		03/30/2012			229,433			2.780
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BR	HEMISFERIO SUL INVESTIMENTOS		04/27/2012			2,505,019		20,097,543	4.660
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL		10/18/2006			9,580		40,355	7.150
000000-00-0	INVESCO CORE REAL ESTATE- U.S.A. LP	Dallas	TX	INVESCO		01/02/2013			174,557			1.480
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS		12/31/2008			22,920			2.610
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS		12/22/2011			2,786,770		10,615,721	6.610
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS		05/20/2014		1,025,523	7,374,222		24,933,589	1.010
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		11/06/2002			774			1.550
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		10/10/2006			4,597			1.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009			415,337		2,629,780	0.540
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/30/2007			7,342			0.130
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 (USD) A, LP	St Peter Port	GG	Partners Group		07/15/2011			1,000,000		8,961,033	11.770
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BR	Patria Investimentos		12/22/2011			837,573		17,355,039	9.850
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BR	PROSPERITAS INVESTIMENTOS S.A.		12/22/2011			88,110		916,027	1.960
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IN	RED FORT CAPITAL ADVISORS		10/04/2011			3,742,763		3,378,818	12.000
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			17,773			1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			22,116		2,035,759	0.950
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	Starwood Capital		12/22/2011			288,000		2,932,800	2.650
000000-00-0	WALTON STREET REAL ESTATE FUND IV	Chicago	IL	Walton Street		10/08/2003			690			2.670
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street		05/11/2009			20,115		6,287,249	1.240
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			39,703			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011			62,175		2,069,069	1.050
1799999. Joint Venture Interests - Real Estate - Unaffiliated								1,025,523	24,756,168		141,191,499	XXX
000000-00-0	KREOS CAPITAL IV	London	GB	Kreos Capital		04/26/2012	2		2,408,087		10,794,748	8.840
2199999. Joint Venture Interests - Other - Unaffiliated									2,408,087		10,794,748	XXX

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	RAYMOND JAMES TAX CREDIT FUND 36 LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/23/2010			(757)		394,918	8.150
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/09/2011			17,512		819,799	8.040
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		02/29/2012			147,191		3,105,578	8.500
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 14	Cleveland	OH	RBC TAX CREDIT EQUITY GROUP		08/15/2011			(282,970)		1,438,941	8.330
000000-00-0	RED STONE 2011 NATIONAL FUND	Cleveland	OH	RED STONE EQUITY PARTNERS		08/15/2011			(1,021)		305,890	11.810
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									(120,046)		6,065,126	XXX
4499999. Total - Unaffiliated								17,093,977	120,548,979		754,914,797	XXX
4599999. Total - Affiliated									807,466		95,954,834	XXX
4699999 - Totals								17,093,977	121,356,445		850,869,631	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
40450#-AA-5	HD SUPPLY HUGHES MIAMI CTL	MIAMI	FL	DIRECT	01/01/2008	06/10/2014	37,885							37,885	37,885				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							37,885							37,885	37,885				
05069@-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	02/14/2011	04/11/2014	81,887							81,887	81,887				
58988@-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS	09/14/2010	04/15/2014	168,246							168,246	168,246				
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	04/30/2014	95,131							95,131	95,131				
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							345,264							345,264	345,264				
000000-00-0	72 CAPITAL INTERNATIONAL	Stamford	CT	S.A.C. CAPITAL ADVISORS	05/01/2013	06/02/2014	11,111							11,111	13,897		2,786	2,786	
000000-00-0	ACTIS AFRICA IV	London	GB	ACTIS CAPITAL	07/19/2013	06/27/2014	52,085							52,085	52,085				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GB	Actis Capital	01/02/2008	06/11/2014	5,033,461							5,033,461	5,033,461				
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SG	AFFINITY EQUITY PARTNERS	01/29/2007	04/14/2014	6,849,915							6,849,915	6,849,915				
000000-00-0	ARGAN CAPITAL LP	London	GB	DIRECT	02/12/2007	05/30/2014	9,092,408	(555,623)				(555,623)	39,297	8,576,081	8,385,802	4,168	(194,448)	(190,280)	
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings	05/07/2010	05/22/2014	548,486							548,486	548,486				
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	DIRECT	07/20/2006	06/30/2014	2,919,223	(371,442)				(371,442)		2,547,781	2,423,195		(124,586)	(124,586)	
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011	06/30/2014	2,125,991							2,125,991	2,125,991				
000000-00-0	B IV CAPITAL PARTNERS LP	Waltham	MA	DIRECT	03/28/2003	06/30/2014	363,019	1,465,274				1,465,274		1,828,292	286,287		(1,542,006)	(1,542,006)	
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	Central	HK	BARING PRIVATE EQUITY ASIA	12/01/2010	04/30/2014	2,931,724							2,931,724	2,931,724				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	CA	DIRECT	05/01/2009	06/30/2014	13,580,912	1,465,165				1,465,165	(121,195)	14,924,882	14,243,516	(400,394)	(280,972)	(681,366)	
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	06/20/2014	152,850							152,850	152,850				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	04/18/2007	06/20/2014	322,453							322,453	322,453				
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	05/31/2014	129,766							129,766	129,766				
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GB	ARDIAN	01/09/2014	06/17/2014								3,733,876	3,733,876				
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP CAPITAL ADVISORS	01/17/2014	04/30/2014								158,762	158,762				
156728-11-1	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)	New York	NY	CERBERUS CAPITAL MANAGEMENT LP	03/07/2007	05/08/2014	38,268							38,268	38,268				
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LU	CMP CAPITAL MANAGEMENT-PARTNERS	12/22/2011	06/30/2014									(6,025)		(6,025)	(6,025)	
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC	12/30/2013	06/20/2014	1,603,091							1,603,091	1,603,091				
000000-00-0	DOUGHTY HANSON & CO V	London	GB	DIRECT	05/04/2007	06/30/2014	9,763,440	(2,670,204)				(2,670,204)	(153,266)	6,939,970	7,973,931	1,247	1,032,714	1,033,961	
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	CA	DIRECT	04/18/2006	06/30/2014	3,027,650	392,271				392,271	(50,980)	3,368,940	2,393,913	(36,259)	(938,768)	(975,027)	
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	CA	DIRECT	04/18/2006	06/30/2014	3,073,004	(152,905)				(152,905)		2,920,099	2,585,827		(334,273)	(334,273)	
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	12/27/2010	06/30/2014	13,199							13,199	13,199				

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
	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP																		
000000-00-0		HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	04/24/2013	06/30/2014	199,110							199,110	199,110				
000000-00-0	EQT V FUND	St Peter Port	GG	EQT	12/01/2006	06/11/2014	116,953							116,953	99,076	(17,877)		(17,877)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GB	Barclays	02/20/2012	06/30/2014									(28,448)	(28,448)		(28,448)	
000000-00-0	ETHOS PE FUND V	Johannesburg	ZA	Ethos Equity Ltd.	09/30/2008	04/25/2014	324,194							324,194	324,194				
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IL	FIMI Opportunity LTD	10/11/2005	06/24/2014	1,188,187							1,188,187	1,188,187				
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IL	FIMI Opportunity LTD	01/07/2008	06/26/2014	135,574							135,574	135,574				
000000-00-0	FINTAN CAPITAL PARTNERS, LP	Palo Alto	CA	FINTAN CAPITAL PARTNERS, LP	02/28/2008	05/13/2014	2,060,875	(287,225)				(287,225)		1,773,649	2,181,688		408,039	408,039	
000000-00-0	FORTELUS SPECIAL SITUATIONS FUND LTD	London	GB	FORTELUS CAPITAL MANAGEMENT	04/01/2013	05/12/2014	200,116							200,116	173,193		(26,923)	(26,923)	
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	06/05/2014	2,117,387							2,117,387	2,117,387				
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	06/13/2014	2,755,467							2,755,467	2,755,467				
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	06/30/2014	277,200							277,200	277,200				
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	06/30/2014	69,300							69,300	69,300				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	06/30/2014	133,093							133,093	133,093				
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PARTNERS	05/31/2009	04/08/2014	109,819							109,819	109,819				
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	06/26/2014	3,059,664							3,059,664	3,059,664				
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	DIRECT	09/30/2008	06/30/2014	4,791,546	1,860,957				1,860,957		6,652,503	4,194,886		(2,457,617)	(2,457,617)	
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	DIRECT	01/04/2008	06/30/2014	11,770,122	(1,255,187)				(1,255,187)		10,514,935	11,134,433		619,498	619,498	
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003	06/23/2014	177,828							177,828	177,828				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004	05/21/2014	175,176							175,176	175,176				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004	06/27/2014	163,855							163,855	163,855				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	10/01/2004	05/08/2014	381,369							381,369	381,369				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	12/22/2011	06/24/2014	413,893							413,893	413,893				
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.	06/18/2010	06/24/2014	120,965							120,965	120,965				
000000-00-0	LONGBOW FOCUS L.P.	New York	NY	DIRECT	03/28/2012	06/30/2014									142,740		142,740	142,740	
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II	Cambridge	MA	DIRECT	12/05/2003	06/30/2014	12,511,898	(13,967,567)				(13,967,567)		(1,455,669)	11,075,108		12,530,777	12,530,777	
000000-00-0	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV	03/18/2013	04/22/2014	17,794							17,794	17,794				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	06/23/2014	775,714							775,714	775,714				
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	06/04/2014	525,959							525,959	525,959				
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB ALTERNATIVE ADVISORS LLC	06/27/2005	06/06/2014	109,031							109,031	109,031				
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	DIRECT	12/28/2004	06/30/2014	4,559,169	(7,209,816)				(7,209,816)		(2,650,647)	4,111,261		6,761,908	6,761,908	
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	12/22/2011	06/30/2014	346,629							346,629	346,629				
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	Stamford	CT	DIRECT	09/30/2008	06/30/2014	1,830,383	2,029,853				2,029,853		3,860,236	1,674,755		(2,185,481)	(2,185,481)	
000000-00-0	ONCAP III	Toronto	CA	ONCAP INVESTMENT PARTNERS III LP	07/08/2011	06/05/2014	210,437							210,437	191,187	(19,250)		(19,250)	
000000-00-0	ORCHID ASIA V	Central	HK	ORCHID ASIA GROUP MANAGEMENT	12/22/2011	06/09/2014	134,925							134,925	134,925				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	St Peter Port	GG	Partners Group	06/27/2006	06/27/2014	765,337							765,337	755,606	(9,731)		(9,731)	
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	08/05/2013	06/20/2014	298,876							298,876	298,876				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	06/20/2014	192,285							192,285	192,285				
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	Boston	MA	Sankaty Advisors	10/17/2012	05/13/2014	186,807							186,807	186,807				
000000-00-0	SEGULAH IV, LP	Stockholm	SE	Segulah Advisor	04/28/2008	05/30/2014	314,694							314,694	311,309	(3,385)		(3,385)	
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL III GP	05/29/2014	06/19/2014								29,785	29,785				
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	06/25/2014	981,738							981,738	981,738				
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	06/30/2014	343,339							343,339	343,339				
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	DIRECT	05/01/2007	06/30/2014	8,601,823	251,672				251,672		8,853,495	7,782,045		(1,071,450)	(1,071,450)	
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS	07/10/2012	04/25/2014	1,504,404							1,504,404	1,504,404				
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	DIRECT	09/30/2008	06/30/2014	8,345,400	1,373,327				1,373,327		9,718,727	7,340,141		(2,378,586)	(2,378,586)	
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	DIRECT	03/25/2005	06/30/2014	3,914,341	(502,957)				(502,957)		3,411,384	3,243,608		(167,776)	(167,776)	
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Martin's	GG	DIRECT	11/02/2006	06/30/2014	9,864,660	(1,846,608)				(1,846,608)	(174,105)	7,843,948	9,227,705	79,148	1,304,610	1,383,758	
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP	Omaha	NE	DIRECT	09/30/2008	06/30/2014	8,061,284	(1,599,363)				(1,599,363)		6,461,921	6,734,570		272,649	272,649	
000000-00-0	TPG IV	Fort Worth	TX	DIRECT	12/09/2003	06/30/2014	4,194,549	(2,694,502)				(2,694,502)		1,500,047	3,313,501		1,813,454	1,813,454	279,260
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/20/2010	06/02/2014	212,490							212,490	212,490				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	05/13/2014	10,694							10,694	10,694				
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	05/13/2014	275,057							275,057	275,057				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007	06/03/2014	334,064							334,064	334,064				
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	06/19/2014	941,365							941,365	941,365				
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	06/03/2014	2,796,794							2,796,794	2,796,794				

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
1599999. Joint Venture Interests - Common Stock - Unaffiliated							165,535,687	(24,274,880)				(24,274,880)	(460,249)	144,722,981	157,472,464	(436,806)	13,186,289	12,749,483	279,260
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	BEACON CAPITAL PARTNERS	02/15/2011	06/27/2014	2,082,126							2,082,126	2,082,126				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	05/28/2014	591,753							591,753	610,288	18,536		18,536	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	06/17/2014	1,404,297							1,404,297	1,404,297				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008	06/18/2014	759,584							759,584	759,584				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011	06/24/2014	889,444							889,444	889,444				
000000-00-0	BROADWAY PARTNERS REAL ESTATE FUND II, LP	New York	NY	Broadway Partners	09/30/2008	06/23/2014									177,344		177,344	177,344	
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	Luxembourg	LU	CB Richard Ellis	07/15/2011	06/30/2014	7,103,649							7,103,649	7,103,649				
000000-00-0	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	New York	NY	Blackstone Group	06/24/2011	06/06/2014	823,905							823,905	823,905				
000000-00-0	CERBERUS INST PARTNERS LP	New York	NY	Blackacre Capital	05/06/2004	04/14/2014	1,477,574							1,477,574	1,477,574				
000000-00-0	CLARION LION PROPERTIES FUND, LP	New York	NY	DIRECT	03/30/2012	04/17/2014	229,433							229,433	1,154,208		924,775	924,775	939,794
000000-00-0	INVESCO CORE REAL ESTATE- U.S.A. LP	Dallas	TX	DIRECT	01/02/2013	04/30/2014	77,058,568	(7,620,875)				(7,620,875)		69,437,693	77,427,473		7,989,780	7,989,780	775,458
000000-00-0	JER FUND II	McLean	VA	DIRECT	06/04/1999	05/28/2014									6,981		6,981	6,981	
000000-00-0	JER FUND III	McLean	VA	JER Partners	01/05/2005	06/25/2014	457,062							457,062	457,062				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	12/31/2008	06/23/2014	653,465							653,465	653,465				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005	04/10/2014	258,952							258,952	258,952				
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS	12/22/2011	06/27/2014	1,607,105							1,607,105	1,607,105				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	06/30/2014								21,949	21,949				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	10/10/2006	05/23/2014	101,461							101,461	101,461				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	06/24/2014	1,396,818							1,396,818	1,396,818				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES	New York	NY	O'Connor Group	09/30/2008	06/05/2014	316,785							316,785	316,785				
000000-00-0	PRIME PROPERTY FUND, LLC	New York	NY	DIRECT	03/30/2012	06/30/2014									1,580,198		1,580,198	1,580,198	
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IN	RED FORT CAPITAL ADVISORS	10/04/2011	04/30/2014	192,480							192,480	192,480				
000000-00-0	STARWOOD HOSPITALITY I	Greenwich	CT	Starwood Capital	01/10/2006	06/26/2014	339,410							339,410	339,410				
000000-00-0	STARWOOD OPPORTUNITY FUND V	Greenwich	CT	DIRECT	05/14/1999	06/30/2014		(112,564)				(112,564)		(112,564)			112,564	112,564	
000000-00-0	WALTON STREET REAL ESTATE FUND IV	Chicago	IL	Walton Street	10/08/2003	05/22/2014	667,116							667,116	667,116				
000000-00-0	WALTON STREET REAL ESTATE FUND V	Chicago	IL	Walton Street	08/08/2006	05/22/2014	1,407,074							1,407,074	1,407,074				
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street	05/11/2009	05/29/2014	344,791							344,791	344,791				
000000-00-0	WESTBROOK REAL ESTATE FUND III	New York	NY	DIRECT	09/01/1998	06/03/2014	32,020	(442,582)				(442,582)		(410,562)	30,602		441,164	441,164	
000000-00-0	WESTBROOK REAL ESTATE FUND III - UBS	New York	NY	DIRECT	09/13/2004	06/03/2014	10,671	(158,041)				(158,041)		(147,370)	10,201		157,571	157,571	
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/22/2011	06/30/2014	2,144,590							2,144,590	2,144,590				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							102,350,132	(8,334,062)				(8,334,062)		94,038,019	105,446,933	18,536	11,390,379	11,408,915	1,715,252
000000-00-0	KREOS CAPITAL IV	London	GB	Kreos Capital	04/26/2012	06/30/2014	203,002							203,002	192,782	(10,220)		(10,220)	
2199999. Joint Venture Interests - Other - Unaffiliated							203,002							203,002	192,782	(10,220)		(10,220)	
000000-00-0	RICHMAN USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP (USA 84)	Greenwich	CT	Richman Group	04/15/2011	06/25/2014	64,800							64,800	64,800				
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							64,800							64,800	64,800				
000000-00-0	TCF A/NC-1 LLC	Charlotte	NC	DIRECT	08/16/2007	06/30/2014			3,553			3,553		3,553	3,553				
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated									3,553			3,553		3,553	3,553				
000000-00-0	ARAMARK CORPORATION LC-2 FACILITY	Dover	DE	JPM Chase	11/30/2012	06/30/2014	5,706							5,706	5,706				
000000-00-0	ARAMARK CORPORATION LC-3 FACILITY (AICB)	Dover	DE	JPM Chase	04/01/2013	06/30/2014	193							193	193				
4299999. Any Other Class of Assets - Unaffiliated							5,899							5,899	5,899				
4499999. Total - Unaffiliated							268,542,669	(32,608,942)	3,553			(32,605,389)	(460,249)	239,421,403	263,569,581	(428,490)	24,576,668	24,148,178	1,994,512
4599999. Total - Affiliated																			
4699999 - Totals							268,542,669	(32,608,942)	3,553			(32,605,389)	(460,249)	239,421,403	263,569,581	(428,490)	24,576,668	24,148,178	1,994,512

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912828-B2-5	TREASURY (CPI) NOTE		06/17/2014	GOLDMAN, SACHS & CO.		72,783,471	70,000,000	171,924	1
912828-C9-9	TREASURY (CPI) NOTE		06/13/2014	Various		41,297,411	40,000,000	8,243	1
912810-RE-0	TREASURY BOND		05/05/2014	BANK OF AMERICA/MERRILL LYNCH		139,037,251	135,780,700	876,281	1
912810-RG-5	TREASURY BOND		06/25/2014	Various		359,679,299	362,350,000	910,691	1
912828-C3-2	TREASURY NOTE		04/07/2014	MORGAN STANLEY		49,875,000	50,000,000	24,457	1
912828-C7-3	TREASURY NOTE		05/08/2014	Various		155,240,552	155,170,000	84,011	1
912828-C8-1	TREASURY NOTE		05/22/2014	Various		67,357,510	67,350,000	12,361	1
912828-D2-3	TREASURY NOTE		05/23/2014	Various		381,378,320	382,500,000	124,856	1
912828-WH-9	TREASURY NOTE		06/04/2014	BANK OF AMERICA/MERRILL LYNCH		80,125,000	80,000,000	39,946	1
912828-WJ-5	TREASURY NOTE		06/18/2014	Various		373,709,648	376,250,000	617,391	1
912828-WL-0	TREASURY NOTE		06/26/2014	Various		761,952,661	768,375,000	548,765	1
912828-WM-8	TREASURY NOTE		05/30/2014	BANK OF AMERICA/MERRILL LYNCH		175,027,344	175,000,000	3,586	1
912828-WN-6	TREASURY NOTE		06/26/2014	Various		296,465,672	300,200,000	278,787	1
912828-WR-7	TREASURY NOTE		06/27/2014	MORGAN STANLEY		249,650,832	250,000,000		1
912828-WS-5	WI TREASURY NOTE		06/30/2014	Various		354,744,767	355,200,000		1
0599999. Subtotal - Bonds - U.S. Governments						3,558,324,738	3,568,175,700	3,701,299	XXX
105756-BM-1	REPUBLIC OF BRAZIL	F	06/02/2014	VARIOUS		10,378	10,378		2FE
85628U-AF-3	STATE BANK OF INDIA /LONDON BRANCH	F	04/10/2014	BARCLAYS		4,997,250	5,000,000		2Z
1099999. Subtotal - Bonds - All Other Governments						5,007,628	5,010,378		XXX
20772J-UE-0	CONNECTICUT ST		05/21/2014	MORGAN STANLEY		5,938,750	5,000,000		1FE
452152-XR-7	ILLINOIS ST		04/25/2014	WELLS FARGO		11,448,100	10,000,000		1FE
452152-XS-5	ILLINOIS ST		04/25/2014	WELLS FARGO		4,558,080	4,000,000		1FE
677521-6F-8	OHIO STATE		05/08/2014	JPMORGAN CHASE & CO.		7,730,566	6,560,000		1FE
93974D-GC-6	WASHINGTON ST		06/26/2014	BANK OF AMERICA/MERRILL LYNCH		7,041,360	6,000,000		1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						36,716,856	31,560,000		XXX
566897-VD-3	MARICOPA CNTY ARIZ SCH DIST NO		04/02/2014	RBC DOMINION SECURITIES		8,364,075	7,500,000		1FE
435236-JJ-4	HOLLAND MICH SCH DIST		05/22/2014	FIFTH THIRD SECURITIES, INC.		923,472	825,000		1FE
435236-JL-9	HOLLAND MICH SCH DIST		05/22/2014	FIFTH THIRD SECURITIES, INC.		3,452,853	3,105,000		1FE
743787-Y4-9	PROVIDENCE R I		06/27/2014	RAYMOND JAMES & ASSOCIATES, INC.		563,215	500,000		2FE
743787-Y5-6	PROVIDENCE R I		06/27/2014	RAYMOND JAMES & ASSOCIATES, INC.		546,025	500,000		2FE
962506-QF-1	WHATCOM CNTY WASH SCH DIST NO (SE)		06/27/2014	PIPER JAFFRAY INC.		2,116,980	1,800,000		1FE
962506-QK-0	WHATCOM CNTY WASH SCH DIST NO (SE)		06/27/2014	PIPER JAFFRAY INC.		2,811,188	2,350,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						18,777,808	16,580,000		XXX
91412G-VC-6	UNIVERSITY CALIF REVS FOR PREV		04/04/2014	GOLDMAN, SACHS & CO.		7,000,000	7,000,000		1Z
24918E-DA-5	DENVER COLO HEALTH & HOSP AUTH		04/24/2014	PIPER JAFFRAY INC.		2,595,100	2,500,000		1Z
24918E-DN-7	DENVER COLO HEALTH & HOSP AUTH		04/24/2014	PIPER JAFFRAY INC.		1,019,000	1,000,000		1Z
39222P-CL-6	GREATER NEW HAVEN WTR POLLUTIO		06/25/2014	RAYMOND JAMES & ASSOCIATES, INC.		223,610	200,000		1FE
39222P-CM-4	GREATER NEW HAVEN WTR POLLUTIO		06/25/2014	RAYMOND JAMES & ASSOCIATES, INC.		235,532	200,000		1FE
39222P-CN-2	GREATER NEW HAVEN WTR POLLUTIO		06/25/2014	RAYMOND JAMES & ASSOCIATES, INC.		206,904	175,000		1FE
167562-NK-9	CHICAGO ILL MIDWAY ARPT REV		05/29/2014	BARCLAYS		4,613,080	4,000,000		1FE
16756K-DZ-7	CHICAGO ILL MOTOR FUEL TAX REV		06/06/2014	LOOP CAPITAL MARKETS		397,236	350,000		2FE
16756K-EA-1	CHICAGO ILL MOTOR FUEL TAX REV		06/06/2014	LOOP CAPITAL MARKETS		723,240	635,000		2FE
16756K-EB-9	CHICAGO ILL MOTOR FUEL TAX REV		06/06/2014	LOOP CAPITAL MARKETS		568,450	500,000		2FE
16772P-BE-5	CHICAGO ILL TRAN AUTH SALES TA		06/19/2014	LOOP CAPITAL MARKETS		8,046,450	7,500,000		1FE
45505M-CQ-7	INDIANA ST FIN AUTH WASTEWATER		06/11/2014	MORGAN STANLEY		780,101	670,000		1FE
45505M-CR-5	INDIANA ST FIN AUTH WASTEWATER		06/11/2014	MORGAN STANLEY		440,363	375,000		1FE
45505M-CS-3	INDIANA ST FIN AUTH WASTEWATER		06/11/2014	MORGAN STANLEY		449,164	380,000		1FE
485429-ZX-5	KANSAS ST DEV FIN AUTH REV		05/21/2014	WELLS FARGO		4,704,666	3,920,000		1FE
982674-JE-4	WYANDOTTE CNTY KANS CITY KANS		06/12/2014	BANK MONTREAL / NESBITT BURNS		2,314,400	2,000,000		1FE
982674-JG-9	WYANDOTTE CNTY KANS CITY KANS		06/12/2014	BANK MONTREAL / NESBITT BURNS		2,342,720	2,000,000		1FE
982674-KF-9	WYANDOTTE CNTY KANS CITY KANS		06/12/2014	BANK MONTREAL / NESBITT BURNS		2,143,360	2,000,000		1Z
546850-CK-2	LOUISVILLE KY REGL ARPT AUTH A		06/11/2014	MORGAN STANLEY		3,164,149	2,735,000		1FE
546850-CL-0	LOUISVILLE KY REGL ARPT AUTH A		06/11/2014	MORGAN STANLEY		4,958,560	4,250,000		1FE
546850-CM-8	LOUISVILLE KY REGL ARPT AUTH A		06/11/2014	MORGAN STANLEY		2,929,600	2,500,000		1FE
647719-MT-7	NEW ORLEANS LA SEW SVC REV		06/18/2014	BANK OF AMERICA/MERRILL LYNCH		569,105	500,000		2FE
647719-MU-4	NEW ORLEANS LA SEW SVC REV		06/18/2014	BANK OF AMERICA/MERRILL LYNCH		628,392	550,000		2FE
647719-MV-2	NEW ORLEANS LA SEW SVC REV		06/18/2014	BANK OF AMERICA/MERRILL LYNCH		457,660	400,000		2FE
57563R-LD-9	MASSACHUSETTS EDL FING AUTH ED		05/09/2014	MORGAN STANLEY		561,250	500,000		1FE
57563R-LN-7	MASSACHUSETTS EDL FING AUTH ED		05/09/2014	MORGAN STANLEY		1,684,605	1,500,000		1FE
57605A-FR-2	MASSACHUSETTS ST WTR POLLUTN A		05/29/2014	BANK OF AMERICA/MERRILL LYNCH		19,239,520	16,000,000		1FE
57605A-FS-0	MASSACHUSETTS ST WTR POLLUTN A		05/29/2014	BANK OF AMERICA/MERRILL LYNCH		3,035,300	2,500,000		1FE

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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)
780486-GN-0	ROYAL OAK MICH HOSP FIN AUTH H		04/30/2014	MORGAN STANLEY		2,292,700	2,000,000		1FE
780486-HB-5	ROYAL OAK MICH HOSP FIN AUTH H		04/30/2014	MORGAN STANLEY		2,876,725	2,500,000		1FE
780486-HD-1	ROYAL OAK MICH HOSP FIN AUTH H		04/30/2014	MORGAN STANLEY		3,136,980	3,000,000		1FE
958697-JF-2	WESTERN MINN MUN PWR AGY MINN		06/27/2014	CITIGROUP GLOBAL MARKETS		1,179,180	1,000,000		1FE
958697-JG-0	WESTERN MINN MUN PWR AGY MINN		06/27/2014	CITIGROUP GLOBAL MARKETS		1,191,630	1,000,000		1FE
484890-LA-4	KANSAS CITY MO ARPT REV		04/21/2014	BANK OF AMERICA/MERRILL LYNCH		1,753,035	1,500,000	11,042	1FE
60636W-RV-9	MISSOURI ST HWYS & TRANS COMMN		05/21/2014	BANK OF AMERICA/MERRILL LYNCH		20,908,300	17,500,000		1FE
60636W-RW-7	MISSOURI ST HWYS & TRANS COMMN		05/21/2014	BANK OF AMERICA/MERRILL LYNCH		9,650,720	8,000,000		1FE
914639-FH-7	UNIVERSITY NEB FACS CORP REV		04/02/2014	AMERITAS INVESTMENT CORP		8,917,040	8,000,000		1FE
914639-FK-0	UNIVERSITY NEB FACS CORP REV		04/02/2014	AMERITAS INVESTMENT CORP		4,108,790	3,500,000		1FE
64990H-XS-4	DASNY - NYS MENTAL HLTH		05/06/2014	PRE-REFUNDING		1,797,515	1,785,000	20,081	1FE
59259Y-T9-0	METROPOLITAN TRANSN AUTH N Y R		04/11/2014	WELLS FARGO		1,278,090	1,090,000		1FE
64990H-WW-6	NEW YORK ST DORM AUTH REVS ST		05/06/2014	PRE-REFUNDING		15,105	15,000	169	1FE
64990E-QG-5	NEW YORK ST DORM AUTH ST PERS		06/25/2014	JPMORGAN CHASE & CO.		5,858,150	5,000,000		1Z
041806-BN-9	ARLINGTON TEX HIGHER ED FIN CO PSF		05/01/2014	RBC DOMINION SECURITIES		1,955,200	2,000,000		1Z
414009-GU-8	HARRIS CNTY TEX CULTURAL ED FA		05/29/2014	JPMORGAN CHASE & CO.		1,873,259	1,590,000	442	1FE
414009-HR-4	HARRIS CNTY TEX CULTURAL ED FA		05/29/2014	JPMORGAN CHASE & CO.		469,380	400,000		1FE
3135G0-SC-8	FNMA		06/05/2014	GOLDMAN, SACHS & CO.		7,566,240	8,000,000		1FE
592643-CC-2	METROPOLITAN WASH D C ARPTS AU		05/15/2014	JPMORGAN CHASE & CO.		8,315,520	8,000,000		2FE
592646-6H-1	METROPOLITAN WASH D C ARPTS AU		05/30/2014	BANK OF AMERICA/MERRILL LYNCH		7,844,513	6,750,000		1FE
592646-6K-4	METROPOLITAN WASH D C ARPTS AU		05/30/2014	BANK OF AMERICA/MERRILL LYNCH		2,947,975	2,500,000		1FE
592646-7C-1	METROPOLITAN WASH D C ARPTS AU		05/30/2014	BANK OF AMERICA/MERRILL LYNCH		2,427,468	2,070,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						174,395,031	154,040,000	31,733	XXX
90132B-AA-5	24 HOUR HOLDINGS III LLC		05/20/2014	JPMORGAN CHASE & CO.		2,550,000	2,550,000		5Z
00507U-AA-9	ACTAVIS FUNDING SCS	E	06/10/2014	BANK OF AMERICA/MERRILL LYNCH		4,987,000	5,000,000		2FE
00507U-AC-5	ACTAVIS FUNDING SCS	E	06/10/2014	BANK OF AMERICA/MERRILL LYNCH		9,971,600	10,000,000		2FE
00507U-AE-1	ACTAVIS FUNDING SCS	E	06/10/2014	BANK OF AMERICA/MERRILL LYNCH		19,924,600	20,000,000		2FE
00507U-AG-6	ACTAVIS FUNDING SCS	E	06/10/2014	BANK OF AMERICA/MERRILL LYNCH		29,668,200	30,000,000		2Z
00130H-BU-8	AES CORP		06/16/2014	CITIGROUP GLOBAL MARKETS		2,045,000	2,000,000	31,167	3FE
00828K-AF-2	AFFINION GROUP TRANCHE B TL		05/20/2014	EXCHANGE		4,744,619	4,752,514		4FE
008911-AZ-2	AIR CANADA	A	04/10/2014	JPMORGAN CHASE & CO.		750,000	750,000		4FE
013817-AP-6	ALCOA INC		04/17/2014	BANK OF AMERICA/MERRILL LYNCH		10,900,000	10,000,000	95,333	3FE
02076X-AG-7	ALPHA NATURAL RESOURCES INC		05/14/2014	BANK OF AMERICA/MERRILL LYNCH		6,502,500	6,500,000		4FE
02154V-AA-9	ALTICE SA	F	04/23/2014	GOLDMAN, SACHS & CO.		3,250,000	3,250,000		4FE
02361D-AN-0	AMEREN ILLINOIS CO		06/23/2014	BARCLAYS		4,971,600	5,000,000		1FE
0258M0-DN-6	AMERICAN EXPRESS CREDIT CORPORATIO		06/02/2014	BARCLAYS		50,000,000	50,000,000		1FE
03073E-AL-9	AMERISOURCEBERGEN CORPORATION		05/19/2014	BANK OF AMERICA/MERRILL LYNCH		13,960,100	14,000,000		1Z
031162-BS-8	AMGEN INC		05/19/2014	BARCLAYS		15,000,000	15,000,000		2FE
031162-BU-3	AMGEN INC		05/19/2014	MORGAN STANLEY		48,905,430	49,000,000		2FE
031162-BV-1	AMGEN INC		05/19/2014	GOLDMAN, SACHS & CO.		11,980,080	12,000,000		2FE
02582J-GS-3	AMXCA_14-2 ABS		06/24/2014	CITIGROUP GLOBAL MARKETS		19,999,596	20,000,000		1FE
034863-AL-4	ANGLO AMERICAN PLC	F	04/08/2014	CREDIT SUISSE		10,000,000	10,000,000		2FE
03674X-AA-4	ANTERO RESOURCES CORP		04/23/2014	JPMORGAN CHASE & CO.		1,400,000	1,400,000		4FE
03674P-AL-7	ANTERO RESOURCES FINANCE CORP		05/28/2014	EXCHANGE		2,709,983	2,676,000	10,788	4FE
03674P-AK-9	ANTERO RESOURCES LLC		04/09/2014	DEUTSCHE BANK AG		1,710,678	1,676,000	39,340	4FE
037735-CT-2	APPALACHIAN POWER CO		05/05/2014	WELLS FARGO		8,441,010	8,500,000		2FE
037833-AP-5	APPLE INC		04/29/2014	GOLDMAN, SACHS & CO.		40,000,000	40,000,000		1FE
037833-AQ-3	APPLE INC		04/29/2014	GOLDMAN, SACHS & CO.		69,973,400	70,000,000		1FE
037833-AR-1	APPLE INC		04/29/2014	GOLDMAN, SACHS & CO.		84,790,900	85,000,000		1FE
037833-AS-9	APPLE INC		04/29/2014	GOLDMAN, SACHS & CO.		4,995,800	5,000,000		1FE
037833-AT-7	APPLE INC		04/29/2014	GOLDMAN, SACHS & CO.		9,945,900	10,000,000		1FE
00213M-AF-1	APX GROUP INC		06/26/2014	BANK OF AMERICA/MERRILL LYNCH		3,570,000	3,500,000	25,521	5Z
03969A-AF-7	ARDAGH PACKAGING FINANCE PLC	F	06/20/2014	CITIGROUP GLOBAL MARKETS		6,500,000	6,500,000		3FE
03969A-AG-5	ARDAGH PACKAGING FINANCE PLC	F	06/20/2014	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000		1Z
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC		06/17/2014	BANK OF AMERICA/MERRILL LYNCH		4,989,750	5,000,000		1Z
04649V-AM-2	ASURION LLC SECOND LIEN TERM LOAN		06/13/2014	Various		4,105,000	4,000,000		5FE
047478-AC-6	ATHLON HOLDINGS LP		04/16/2014	CITIGROUP GLOBAL MARKETS		1,600,000	1,600,000		5Z
05070G-AE-8	AUDATEX NORTH AMERICA IN		05/28/2014	GOLDMAN, SACHS & CO.		2,130,000	2,000,000	55,667	3FE
90347B-AG-3	AXALTA COATING (DUPONT) NEW 2014 TLB		06/06/2014	BARCLAYS BANK		3,979,385	4,000,000		4FE
05463D-AA-8	AXIALL CORP		06/30/2014	EXCHANGE		4,551,420	4,600,000	28,031	3FE
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC	R	06/24/2014	JPMORGAN CHASE & CO.		3,528,150	3,000,000	13,813	2FE
06406H-CU-1	BANK OF NEW YORK MELLON CORP/THE		05/02/2014	DEUTSCHE BANK AG		27,446,650	27,500,000		1FE

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06406H-CV-9	BANK OF NEW YORK MELLON CORP/THE		05/02/2014	DEUTSCHE BANK AG		4,997,450	5,000,000		1Z
07317Q-AF-2	BAYTEX ENERGY CORP	A	05/29/2014	BARCLAYS		1,350,000	1,350,000		3FE
07317Q-AG-0	BAYTEX ENERGY CORP	A	05/29/2014	BARCLAYS		900,000	900,000		1Z
077454-AG-1	BELDEN INC		06/25/2014	WELLS FARGO		4,308,750	4,275,000	1,313	4FE
09064A-AH-4	BIOMED REALTY LP		04/15/2014	DEUTSCHE BANK AG		9,940,800	10,000,000		2Z
09256B-AG-2	BLACKSTONE HOLDINGS FINANCE CO LLC		04/02/2014	MORGAN STANLEY		4,929,400	5,000,000		1Z
05578M-AA-0	BMC SOFTWARE FINANCE INC		04/17/2014	CREDIT SUISSE		10,562,500	10,000,000	221,181	5FE
05579U-AD-5	BMWLT_2014-1 ABS		06/24/2014	CREDIT SUISSE		27,515,039	27,500,000	4,538	1FE
05578D-AG-7	BPCE SA	F	04/08/2014	CITIGROUP GLOBAL MARKETS		7,486,500	7,500,000		1Z
10553Y-AF-2	BRASKEM FINANCE LTD	F	04/16/2014	CREDIT SUISSE		5,150,000	5,000,000	78,833	2Z
10552T-AF-4	BRF SA	F	05/15/2014	MORGAN STANLEY		4,921,100	5,000,000		2Z
12467A-AD-0	C&S GROUP ENTERPRISES LLC		06/27/2014	JPMORGAN CHASE & CO.		4,000,000	4,000,000		4FE
12768Q-AB-5	CAESARS GROWTH PROP 1ST LIEN		06/13/2014	CREDIT SUISSE		3,482,500	3,500,000		4FE
14040H-BE-4	CAPITAL ONE FINANCIAL CORP		04/21/2014	JPMORGAN CHASE & CO.		17,986,500	18,000,000		2FE
14040H-BF-1	CAPITAL ONE FINANCIAL CORP		04/21/2014	JPMORGAN CHASE & CO.		9,990,900	10,000,000		1Z
14170T-AK-7	CAREFUSION CORP		05/15/2014	BARCLAYS		4,965,750	5,000,000		2Z
14170T-AL-5	CAREFUSION CORP		05/15/2014	JPMORGAN CHASE & CO.		9,986,100	10,000,000		2FE
14170T-AM-3	CAREFUSION CORP		05/15/2014	BANK OF AMERICA/MERRILL LYNCH		4,991,850	5,000,000		2FE
146900-AM-7	CASCADES INC	A	06/05/2014	WELLS FARGO		7,818,750	7,800,000		3FE
14754D-AG-5	CASH AMERICA INTERNATIONAL INC		06/03/2014	Various		5,560,450	5,423,000	13,072	2
149123-CD-1	CATERPILLAR INC		05/05/2014	BANK OF AMERICA/MERRILL LYNCH		4,964,900	5,000,000		1Z
149123-CE-9	CATERPILLAR INC		05/05/2014	JPMORGAN CHASE & CO.		7,974,080	8,000,000		1FE
17305E-FC-4	CCCIT_13-A3 ABS		06/25/2014	Various		47,267,551	46,950,000	206,212	1FE
17305E-FE-0	CCCIT_13-A6 ABS		05/08/2014	DEUTSCHE BANK AG		10,311,563	10,200,000	24,684	1FE
17305E-FN-0	CCCIT_14-A2 ABS		06/26/2014	CITIGROUP GLOBAL MARKETS		49,926,000	50,000,000	167,167	1FE
17305E-FQ-3	CCCIT_2014-A4 ABS		04/29/2014	CITIGROUP GLOBAL MARKETS		19,995,958	20,000,000		1FE
151020-AN-4	CELGENE CORP		05/06/2014	CREDIT SUISSE		12,468,875	12,500,000		2FE
151020-AP-9	CELGENE CORP		05/06/2014	GOLDMAN, SACHS & CO.		4,982,950	5,000,000		2Z
15134N-AB-2	CENGAGE LEARNING ACQ ORIG TERM LOAN		04/16/2014	CREDIT SUISSE		4,050,000	4,000,000		4FE
156504-AA-0	CENTURY COMMUNITIES		04/30/2014	BANK OF AMERICA/MERRILL LYNCH		694,673	700,000		4Z
161571-FU-3	CHASE ISSUANCE TRUST ABS		06/24/2014	JPMORGAN CHASE & CO.		49,531,250	50,000,000	21,667	1FE
16282F-AC-5	CHECKOUT HLDGS CORP TERM LOAN B		05/19/2014	J. P. MORGAN SECURITIES, INC.		3,482,500	3,500,000		4FE
16282F-AE-1	CHECKOUT HLDGS SECOND LIEN TL		05/19/2014	BANK OF AMERICA		992,500	1,000,000		5FE
165167-CL-9	CHESAPEAKE ENERGY CORP		04/07/2014	JPMORGAN CHASE & CO.		531,875	500,000	1,997	3FE
165167-CM-7	CHESAPEAKE ENERGY CORP		04/10/2014	MORGAN STANLEY		2,175,000	2,175,000		3FE
165167-CN-5	CHESAPEAKE ENERGY CORP		04/10/2014	CITIGROUP GLOBAL MARKETS		13,750,000	13,750,000		3FE
169388-AC-9	CHINA CINDA ASSET MANAGEMENT CO LT	F	05/07/2014	BANK OF AMERICA/MERRILL LYNCH		4,977,000	5,000,000		1Z
169388-AB-1	CHINA CINDA FINANCE (2014) LTD	F	05/07/2014	BANK OF AMERICA/MERRILL LYNCH		9,934,700	10,000,000		2Z
17121H-AF-7	CHRYSLER GROUP LLC TRANCHE B TERM LOAN		04/14/2014	J. P. MORGAN SECURITIES, INC.		2,487,500	2,500,000		3FE
172967-HR-5	CITIGROUP INC		04/30/2014	CITIGROUP GLOBAL MARKETS		34,989,850	35,000,000	2,899	1FE
172967-HS-3	CITIGROUP INC		04/29/2014	CITIGROUP GLOBAL MARKETS		7,468,725	7,500,000		2FE
172967-HT-1	CITIGROUP INC		06/09/2014	CITIGROUP GLOBAL MARKETS		19,975,200	20,000,000		1FE
184496-AL-1	CLEAN HARBORS INC		06/23/2014	BARCLAYS		1,032,500	1,000,000	3,559	3FE
12505T-AA-9	CLEAR CHANNEL COMMUNICATIONS INC		04/28/2014	GOLDMAN, SACHS & CO.		2,350,000	2,350,000		6FE
184502-BS-0	CLEAR CHANNEL COMMUNICATIONS INC		06/05/2014	EXCHANGE		1,565,000	1,565,000	14,781	6FE
12592B-AA-2	CNH INDUSTRIAL CAPITAL LLC		06/25/2014	BARCLAYS		7,456,950	7,500,000		3FE
19238V-AG-0	COGECO CABLE INC	G	06/11/2014	BANK OF AMERICA/MERRILL LYNCH		5,572,625	5,450,000	33,211	3FE
200340-AP-2	COMERICA INC		05/20/2014	JPMORGAN CHASE & CO.		12,000,000	12,000,000		1FE
203372-AL-1	COMMSCOPE INC		05/15/2014	JPMORGAN CHASE & CO.		3,400,000	3,400,000		4Z
203372-AM-9	COMMSCOPE INC		05/15/2014	JPMORGAN CHASE & CO.		3,400,000	3,400,000		1Z
205768-AH-7	COMSTOCK RESOURCES INC		05/09/2014	BANK OF AMERICA/MERRILL LYNCH		1,903,500	1,800,000	16,663	4FE
207597-EG-6	CONNECTICUT LIGHT AND POWER CO		04/14/2014	GOLDMAN, SACHS & CO.		5,000,000	5,000,000		1Z
212015-AM-3	CONTINENTAL RESOURCES INC		05/12/2014	BANK OF AMERICA/MERRILL LYNCH		17,437,700	17,500,000		1Z
212015-AP-6	CONTINENTAL RESOURCES INC		05/12/2014	BANK OF AMERICA/MERRILL LYNCH		7,478,775	7,500,000		2FE
21220L-AA-1	CONTOURGLOBAL LP		05/09/2014	GOLDMAN, SACHS & CO.		1,600,000	1,600,000		1Z
21676T-AB-1	COOPER-STANDARD AUTO (CS INT) TL		05/19/2014	DEUTSCHE BANK SECURITIES		995,000	1,000,000		4FE
221643-AG-4	COTT BEVERAGES INC	I	06/10/2014	BANK OF AMERICA/MERRILL LYNCH		2,675,000	2,675,000		1Z
12591W-AB-5	CRC HEALTH CORP TERM B LOAN		04/18/2014	CITIBANK		990,000	1,000,000		4FE
22546Q-AN-7	CREDIT SUISSE (USA) INC	F	05/22/2014	CREDIT SUISSE		24,948,500	25,000,000		1FE
22546Q-AM-9	CREDIT SUISSE AG (NEW YORK BRANCH)	F	05/22/2014	CREDIT SUISSE		20,000,000	20,000,000		1FE
226373-AJ-7	CRESTWOOD MIDSTREAM PARTNERS LP		05/14/2014	BANK OF AMERICA/MERRILL LYNCH		4,222,500	4,000,000	102,667	4FE
14889D-AA-6	CRMN_2014-1A CDO - CF - LOANS	E	04/02/2014	CITIGROUP GLOBAL MARKETS		19,964,600	20,000,000		1FE

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228227-BE-3	CROWN CASTLE INTERNATIONAL CORP		04/01/2014	BARCLAYS		3,457,625	3,475,000		3FE
228255-AH-8	CROWN CORK & SEAL CO INC		06/04/2014	OPPENHEIMER & CO., INC.		752,078	673,000	23,990	3FE
126307-AC-1	CSC HOLDINGS LLC		05/08/2014	BANK OF AMERICA/MERRILL LYNCH		7,768,125	6,500,000	117,635	3FE
126458-AA-6	CTR PARTNERSHIP LP		05/15/2014	WELLS FARGO		1,550,000	1,550,000		4FE
235825-AD-8	DANA HOLDING CORP		06/11/2014	BANK OF AMERICA/MERRILL LYNCH		3,202,500	3,000,000	45,500	3FE
237264-AA-4	DARLING INGREDIENTS INC		05/28/2014	GOLDMAN, SACHS & CO.		5,253,215	5,027,000	112,584	4FE
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC		06/10/2014	WELLS FARGO		10,660,250	10,625,000		4FE
23918K-AM-0	DAVITA INC		04/30/2014	STERNE AGEE CLEARING INC.		3,589,850	3,355,000	2,470	4FE
254683-BJ-3	DCENT_2014-A3 ABS		06/24/2014	Various		25,004,613	25,000,000	4,660	1FE
24664U-AA-8	DELEK & AVNER YAM TETHYS LTD	E	05/08/2014	JPMORGAN CHASE & CO.		18,000,000	18,000,000		2FE
24664U-AB-6	DELEK & AVNER YAM TETHYS LTD	E	05/08/2014	JPMORGAN CHASE & CO.		17,000,000	17,000,000		2FE
24664U-AC-4	DELEK & AVNER YAM TETHYS LTD	E	05/08/2014	JPMORGAN CHASE & CO.		15,000,000	15,000,000		2FE
24664U-AD-2	DELEK & AVNER YAM TETHYS LTD	E	05/08/2014	JPMORGAN CHASE & CO.		8,000,000	8,000,000		2FE
24664U-AE-0	DELEK & AVNER YAM TETHYS LTD	E	05/08/2014	JPMORGAN CHASE & CO.		10,000,000	10,000,000		2Z
247916-AD-1	DENBURY RESOURCES INC		04/16/2014	WELLS FARGO		8,500,000	8,500,000		4FE
25470X-AL-9	DISH DBS CORP		05/19/2014	OPPENHEIMER & CO., INC.		4,680,000	4,500,000	41,875	3FE
25470X-AQ-8	DISH DBS CORP		05/21/2014	BANK OF AMERICA/MERRILL LYNCH		3,161,250	3,000,000	11,104	3FE
233331-AS-6	DTE ENERGY CO		05/06/2014	BANK OF AMERICA/MERRILL LYNCH		4,995,700	5,000,000		1Z
26441C-AN-5	DUKE ENERGY CORP		04/01/2014	RBC DOMINION SECURITIES		4,997,050	5,000,000		2FE
26550H-AC-5	DUNKIN' BRANDS INC TERM LOAN B-4		04/15/2014	Various		6,038,503	5,997,274		4FE
269871-AB-5	EAGLE SPINCO INC		06/30/2014	EXCHANGE		1,928,409	2,000,000	34,688	3FE
277432-AP-5	EASTMAN CHEMICAL COMPANY		05/06/2014	JPMORGAN CHASE & CO.		4,947,150	5,000,000		2FE
279158-AJ-8	ECOPETROL SA	F	05/20/2014	GOLDMAN, SACHS & CO.		4,966,800	5,000,000		2Z
292480-AA-8	ENABLE MIDSTREAM PARTNERS LP		05/20/2014	Various		27,524,700	27,500,000		2FE
292480-AC-4	ENABLE MIDSTREAM PARTNERS LP		05/19/2014	RBS SECURITIES INC		14,983,050	15,000,000		2FE
292480-AE-0	ENABLE MIDSTREAM PARTNERS LP		05/19/2014	RBS SECURITIES INC		7,498,950	7,500,000		2FE
29250N-AH-8	ENBRIDGE INC	A	05/28/2014	DEUTSCHE BANK AG		4,982,800	5,000,000		1FE
29250N-AJ-4	ENBRIDGE INC	A	05/28/2014	DEUTSCHE BANK AG		4,974,650	5,000,000		1FE
29250N-AK-1	ENBRIDGE INC	A	05/28/2014	DEUTSCHE BANK AG		19,000,000	19,000,000		1FE
29255F-AG-2	ENCOMPASS DIGITAL MEDIA INC TLB		06/20/2014	BANK OF MONTREAL		1,243,750	1,250,000		4FE
29271L-AB-0	ENDO FINANCE LLC / ENDO FINCO INC		05/06/2014	EXCHANGE		16,766,103	16,320,000		4FE
29271L-AD-6	ENDO FINANCE LLC / ENDO FINCO INC		05/06/2014	EXCHANGE		2,895,109	2,700,000		4FE
L29678-AC-0	ENDO LIMITED HLDGS 2014 TLB	E	04/10/2014	DEUTSCHE BANK SECURITIES		995,000	1,000,000		3FE
29265N-AS-7	ENERGEN CORP		05/28/2014	MORGAN STANLEY		6,423,245	6,500,000	70,210	2FE
29362U-AA-2	ENTEGRIS INC		06/18/2014	Various		1,186,863	1,166,000	15,135	4FE
29414D-AA-8	ENVISION HEALTHCARE CORP		06/12/2014	BARCLAYS		500,000	500,000		1Z
29444U-AK-2	EQUINIX INC		05/21/2014	GOLDMAN, SACHS & CO.		2,235,000	2,000,000	51,333	3FE
29444U-AM-8	EQUINIX INC		06/13/2014	JPMORGAN CHASE & CO.		4,412,875	4,300,000	49,435	3FE
26884T-AM-4	ERAC USA FINANCE LLC		06/30/2014	JPMORGAN CHASE & CO.		23,465,455	23,500,000		2Z
29668G-AA-4	ESSAR STEEL MINNESOTA LLC	R	06/12/2014	Various		8,163,882	8,150,000	40,569	5FE
29717P-AM-9	ESSEX PORTFOLIO LP		04/08/2014	WELLS FARGO		9,923,400	10,000,000		1Z
299808-AF-2	EVEREST REINSURANCE HOLDINGS INC		06/02/2014	WELLS FARGO		10,000,000	10,000,000		2FE
30219G-AH-1	EXPRESS SCRIPTS HOLDING CO		06/02/2014	CITIGROUP GLOBAL MARKETS		29,927,700	30,000,000		2FE
30219G-AJ-7	EXPRESS SCRIPTS HOLDING CO		06/02/2014	RBS SECURITIES INC		24,990,500	25,000,000		2FE
30219G-AK-4	EXPRESS SCRIPTS HOLDING CO		06/02/2014	CREDIT SUISSE		4,963,600	5,000,000		2Z
30227C-AC-1	EXTERRAN PARTNERS LP		04/01/2014	STERNE AGEE CLEARING INC.		1,490,625	1,500,000		4FE
315292-AN-2	FERRELLGAS LP		06/10/2014	WELLS FARGO		1,482,000	1,425,000	58,514	1Z
31572U-AE-6	FIBRIA OVERSEAS FINANCE LTD	F	05/07/2014	DEUTSCHE BANK AG		3,475,570	3,500,000		1Z
315786-AA-1	FIDELITY & GUARANTY LIFE		06/18/2014	JEFFERIES & COMPANY, INC.		4,572,325	4,260,000	44,947	3FE
31620M-AL-0	FIDELITY NATIONAL INFORMATION SERV		05/27/2014	BANK OF AMERICA/MERRILL LYNCH		9,990,900	10,000,000		2FE
31620M-AM-8	FIDELITY NATIONAL INFORMATION SERV		05/27/2014	BANK OF AMERICA/MERRILL LYNCH		16,603,999	16,667,000		2FE
31942D-AA-5	FIRST CASH FINANCIAL SERVICES INC		05/13/2014	WELLS FARGO		1,060,000	1,000,000	9,750	3FE
319963-BB-9	FIRST DATA CORP		06/20/2014	RBC DOMINION SECURITIES		2,492,500	2,000,000	112,222	5FE
319963-BL-7	FIRST DATA CORP		04/10/2014	Various		10,621,875	10,000,000	189,306	5FE
319963-BC-7	FIRST DATA CORPORATION		06/11/2014	JPMORGAN CHASE & CO.		2,693,750	2,500,000	512	4FE
335934-AH-8	FIRST QUANTUM MINERALS LTD	A	06/03/2014	Various		8,871,000	8,800,000	3,706	4FE
33616C-AA-8	FIRST REPUBLIC BANK/SAN FRANCISCO		06/10/2014	BANK OF AMERICA/MERRILL LYNCH		6,990,480	7,000,000		1FE
33767B-AA-7	FIRSTENERGY TRANSMISSION LLC		05/14/2014	RBS SECURITIES INC		4,978,000	5,000,000		1Z
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC		05/14/2014	MORGAN STANLEY		4,999,550	5,000,000		1Z
31679K-AE-0	FITAT_2014-2 ABS		06/25/2014	Various		31,001,973	31,000,000	4,370	1FE
340630-AA-0	FLORIDA EAST COAST HOLDINGS CORP		04/15/2014	MORGAN STANLEY		3,900,000	3,900,000		4Z
340630-AB-8	FLORIDA EAST COAST HOLDINGS CORP		04/15/2014	MORGAN STANLEY		1,400,000	1,400,000		1Z

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34530M-AA-7	FORDR_2014-1 ABS		05/06/2014	BANK OF AMERICA/MERRILL LYNCH		28,492,889	28,500,000		1FE
35906A-AB-4	FRONTIER COMMUNICATIONS		06/04/2014	CITIGROUP GLOBAL MARKETS		1,170,000	1,000,000	15,347	3FE
35906A-AN-8	FRONTIER COMMUNICATIONS		05/05/2014	BANK OF AMERICA/MERRILL LYNCH		5,200,000	5,000,000	24,358	3FE
302941-AM-1	FTI CONSULTING INC		05/21/2014	STERNE AGEE CLEARING INC.		490,590	474,000	948	3FE
12543D-AT-7	FWCT-2 ESCROW CORP		04/10/2014	BANK OF AMERICA/MERRILL LYNCH		4,185,000	4,000,000	59,583	4FE
364725-AX-9	GANNETT CO INC		05/14/2014	CITIGROUP GLOBAL MARKETS		6,210,000	6,000,000	105,917	3FE
36740P-AA-1	GATES GLOBAL LLC		06/16/2014	Various		16,551,000	16,500,000		5FE
36159J-DH-1	GE CAPITAL CREDIT CARD MASTER ABS		06/25/2014	JPMORGAN CHASE & CO.		19,909,375	20,000,000	11,333	1FE
36159J-DQ-1	GE CAPITAL CREDIT CARD MASTER ABS		06/25/2014	JPMORGAN CHASE & CO.		15,753,125	16,000,000	9,000	1FE
37045X-AL-0	GENERAL MOTORS FINANCIAL COMPANY I		06/20/2014	BANK OF AMERICA/MERRILL LYNCH		4,010,000	4,000,000	18,889	3FE
37185L-AF-9	GENESIS ENERGY LP		05/12/2014	RBC DOMINION SECURITIES		3,750,000	3,750,000		1Z
378272-AG-3	GLENCORE FUNDING LLC	R	04/22/2014	JPMORGAN CHASE & CO.		9,967,400	10,000,000		2FE
378272-AH-1	GLENCORE FUNDING LLC	R	04/22/2014	JPMORGAN CHASE & CO.		2,489,900	2,500,000		2FE
361841-AC-3	GLP CAPITAL LP		06/04/2014	CREDIT AGRICOLE		1,193,125	1,150,000	5,918	3FE
38173U-AA-2	GOCAP_2014-19A CDO - CF - LOANS	E	04/07/2014	CITIGROUP GLOBAL MARKETS		31,323,600	31,500,000		1FE
380956-AE-2	GOLDCORP INC	A	06/04/2014	HSBC SECURITIES, INC.		4,975,850	5,000,000		1Z
380956-AF-9	GOLDCORP INC	A	06/04/2014	MORGAN STANLEY		14,980,650	15,000,000		1Z
382550-BB-6	GOODYEAR TIRE & RUBBER CO		06/11/2014	GOLDMAN, SACHS & CO.		248,625	225,000	6,239	4FE
398433-AG-7	GRIFFON CORP		04/11/2014	JEFFERIES & COMPANY, INC.		1,488,750	1,500,000	10,719	4FE
398905-AH-2	GROUP 1 AUTOMOTIVE INC		05/16/2014	JPMORGAN CHASE & CO.		8,650,000	8,650,000		4FE
40052V-AD-6	GRUPO BIMBO SAB DE CAV	F	06/24/2014	HSBC SECURITIES, INC.		4,910,250	5,000,000		2FE
40052V-AC-8	GRUPO BIMBO SAB DE CV	F	06/24/2014	HSBC SECURITIES, INC.		14,938,500	15,000,000		2FE
40049J-BA-4	GRUPO TELEVISA SAB	F	05/08/2014	HSBC SECURITIES, INC.		4,826,700	5,000,000		1Z
36120P-AC-7	GTL TRADE FINANCE INC	F	04/09/2014	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000		1Z
423074-AR-4	H.J. HEINZ CO		06/09/2014	EXCHANGE		5,594,890	5,600,000	35,700	3FE
44890V-AD-4	HALST_2014-B ABS		06/17/2014	BANK OF AMERICA/MERRILL LYNCH		12,497,904	12,500,000		1FE
43814G-AD-2	HAROT_2014-2 ABS		05/13/2014	BANK OF AMERICA/MERRILL LYNCH		11,998,889	12,000,000		1FE
418056-AT-4	HASBRO INC		05/08/2014	BANK OF AMERICA/MERRILL LYNCH		9,990,600	10,000,000		2Z
418056-AU-1	HASBRO INC		05/08/2014	BANK OF AMERICA/MERRILL LYNCH		4,990,850	5,000,000		1Z
420088-AA-4	HAWK ACQUISITION SUB INC		05/14/2014	JPMORGAN CHASE & CO.		993,750	1,000,000	4,014	3FE
404121-AE-5	HCA INC		06/20/2014	GOLDMAN, SACHS & CO.		1,644,375	1,500,000	24,479	3FE
41284A-AD-0	HDMOT_2014-1 ABS		04/08/2014	RBS SECURITIES INC		7,498,053	7,500,000		1FE
42237M-AA-6	HEARTHSIDE GROUP HOLDINGS LLC		04/24/2014	GOLDMAN, SACHS & CO.		750,000	750,000		1Z
431282-AN-2	HIGHWOODS REALTY LP		05/19/2014	WELLS FARGO		14,847,450	15,000,000		2Z
43129T-AC-6	HILAND PARTNERS LP		05/09/2014	BANK OF AMERICA/MERRILL LYNCH		1,600,000	1,600,000		1Z
40423B-AA-8	HILLMAN GROUP INC		06/12/2014	MORGAN STANLEY		1,175,000	1,175,000		5Z
437076-BE-1	HOME DEPOT INC		06/09/2014	BANK OF AMERICA/MERRILL LYNCH		33,371,695	33,500,000		1FE
437076-BF-8	HOME DEPOT INC		06/09/2014	BANK OF AMERICA/MERRILL LYNCH		4,922,350	5,000,000		1Z
40434C-AC-9	HSBC USA INC	R	06/16/2014	HSBC SECURITIES, INC.		24,940,000	25,000,000		1FE
451102-BA-4	ICAHN ENTERPRISES LP		05/30/2014	EXCHANGE		32,763,488	32,750,000	410,740	3FE
451102-BB-2	ICAHN ENTERPRISES LP		05/30/2014	EXCHANGE		4,285,000	4,285,000	74,854	3FE
451102-BF-3	ICAHN ENTERPRISES LP		06/02/2014	EXCHANGE		2,000,000	2,000,000	40,146	3FE
96925H-AB-8	IMG WORLDWIDE INC TL		06/13/2014	J. P. MORGAN SECURITIES, INC.		9,900,000	10,000,000		4Z
96925H-AE-2	IMG WORLDWIDE INC TL (2ND LIEN)		06/06/2014	BARCLAYS BANK		990,000	1,000,000		5FE
45257#-AA-9	IMPACT CHILDCARE LLC ABS		04/15/2014	SCHEDULED PAY UP		14,509	14,509		5
45256#-AA-0	IMPACT CIL PARENT CMBS		06/30/2014	DIRECT		1,296,323	1,296,323		2AM
45255@-AD-7	IMPACT COMMUNITY CAPITAL CMBS		06/25/2014	DIRECT			3,666		4
45687A-AL-6	INGERSOLL-RAND GLOBAL HOLDING COMP	E	06/18/2014	EXCHANGE		99,875	100,000	1,222	2FE
45763P-AE-6	INMARSAT FINANCE PLC	F	05/20/2014	CREDIT SUISSE		9,299,156	9,375,000		3FE
45824T-AP-0	INTELSAT JACKSON HOLDINGS SA	E	06/09/2014	EXCHANGE		5,492,182	5,600,000	109,511	4FE
465685-AJ-4	ITC HOLDINGS CORP		05/28/2014	BARCLAYS		4,983,300	5,000,000		1Z
466112-AP-4	JBS USA FINANCE INC	R	06/11/2014	WELLS FARGO		2,100,000	2,100,000		1Z
478373-AC-7	JOHNSON CONTROLS INC		06/10/2014	BANK OF AMERICA/MERRILL LYNCH		9,994,800	10,000,000		2FE
478373-AD-5	JOHNSON CONTROLS INC		06/10/2014	BANK OF AMERICA/MERRILL LYNCH		9,941,800	10,000,000		2FE
478373-AE-3	JOHNSON CONTROLS INC.		06/10/2014	BANK OF AMERICA/MERRILL LYNCH		4,989,700	5,000,000		1Z
46625H-JX-9	JPMORGAN CHASE & CO		05/06/2014	JPMORGAN CHASE & CO.		12,936,300	13,000,000		1Z
D3761B-AB-0	KCA DEUTAG ORIGINAL TL	E	06/24/2014	GOLDMAN, SACHS & CO.		1,980,000	2,000,000		4FE
48244L-AA-6	KCA DEUTAG UK FINANCE PLC	F	05/13/2014	JPMORGAN CHASE & CO.		2,000,000	2,000,000		1Z
494368-BN-2	KIMBERLY LEASING CORP		05/19/2014	BARCLAYS		19,989,600	20,000,000		1Z
49835D-AA-7	KISSNER MILLING CO LTD	A	05/15/2014	JEFFERIES & COMPANY, INC.		1,400,000	1,400,000		1Z
48268K-AC-5	KT CORP	F	04/14/2014	CITIGROUP GLOBAL MARKETS		11,974,920	12,000,000		1FE
48268K-AD-3	KT CORP	F	04/14/2014	CITIGROUP GLOBAL MARKETS		14,946,300	15,000,000		1FE

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502413-BC-0	L-3 COMMUNICATIONS CORP		05/13/2014	BANK OF AMERICA/MERRILL LYNCH		8,986,590	9,000,000		2FE
502413-BD-8	L-3 COMMUNICATIONS CORP		05/13/2014	BANK OF AMERICA/MERRILL LYNCH		9,944,500	10,000,000		2FE
521865-AU-9	LEAR CORPORATION		05/30/2014	EXCHANGE		3,904,902	3,900,000	69,469	3FE
5252M0-BZ-9	LEHMAN BROTHERS HOLDINGS INC		06/09/2014	CITIGROUP GLOBAL MARKETS		1,270,500	6,600,000		6Z
529897-AF-7	LIBBEY GLASS INC TLB		06/23/2014	CITIBANK		1,993,750	2,000,000		4FE
53219L-AL-3	LIFEPOINT HOSPITALS INC.		05/01/2014	BARCLAYS		2,575,000	2,500,000	59,583	3FE
538034-AG-4	LIVE NATION ENTERTAINMENT INC		05/19/2014	GOLDMAN, SACHS & CO.		4,000,000	4,000,000		4FE
559222-AQ-7	MAGNA INTERNATIONAL INC	A	06/11/2014	CITIGROUP GLOBAL MARKETS		4,993,750	5,000,000		1FE
L6232U-AB-3	MALLINCKRODT INT'L INITIAL TLB	E	04/03/2014	DEUTSCHE BANK SECURITIES		997,500	1,000,000		3FE
56656U-AF-9	MARFRIG HOLDINGS EUROPE B	F	06/10/2014	HSBC SECURITIES, INC.		2,000,000	2,000,000		4Z
570506-AP-0	MARKWEST ENERGY PART/FIN		06/16/2014	JPMORGAN CHASE & CO.		3,285,000	3,000,000	2,083	3FE
570506-AR-6	MARKWEST ENERGY PART/FIN		06/17/2014	JPMORGAN CHASE & CO.		1,496,250	1,500,000	29,063	3FE
573334-AD-1	MARKWEST ENERGY PARTNERS LP		05/28/2014	EXCHANGE		1,193,829	1,160,000	24,062	4FE
573284-AL-0	MARTIN MARIETTA MATERIALS INC		06/23/2014	DEUTSCHE BANK AG		15,000,000	15,000,000		3FE
573284-AM-8	MARTIN MARIETTA MATERIALS INC		06/23/2014	DEUTSCHE BANK AG		4,971,400	5,000,000		3FE
57629W-BU-3	MASSMUTUAL GLOBAL FUNDING II ABS		04/02/2014	MORGAN STANLEY		49,946,000	50,000,000		1FE
577081-AZ-5	MATTEL INC		05/01/2014	BANK OF AMERICA/MERRILL LYNCH		14,988,750	15,000,000		2FE
580037-AB-5	MCDERMOTT INTERNATIONAL INC	E	04/10/2014	GOLDMAN, SACHS & CO.		750,000	750,000		4Z
582839-AG-1	MEAD JOHNSON NUTRITION CO		05/06/2014	MORGAN STANLEY		4,973,250	5,000,000		2FE
58605Q-AA-7	MEMORIAL RESOURCE DEVELOPMENT CORP		06/25/2014	CITIGROUP GLOBAL MARKETS		3,400,000	3,400,000		5FE
587118-AD-2	MEN S WEARHOUSE INC		06/11/2014	BANK OF AMERICA/MERRILL LYNCH		1,300,000	1,300,000		1Z
59001A-AQ-5	MERITAGE HOMES CORP		06/03/2014	BANK OF AMERICA/MERRILL LYNCH		1,371,875	1,250,000	15,799	3FE
591894-CB-4	METROPOLITAN EDISON COMPANY		06/05/2014	BANK OF AMERICA/MERRILL LYNCH		4,986,250	5,000,000		2FE
59217G-BF-5	METROPOLITAN LIFE GLOBAL FUNDING I		04/07/2014	DEUTSCHE BANK AG		13,482,315	13,500,000		1FE
60038C-AF-0	MILLENNIUM LABS LLC TLB		05/07/2014	J. P. MORGAN SECURITIES, INC.		4,207,500	4,250,000		4FE
60688X-AB-6	MIZUHO BANK LTD	F	04/09/2014	MIZUHO SECURITIES USA INC.		10,000,000	10,000,000		1FE
60688X-AC-4	MIZUHO BANK LTD	F	04/09/2014	MIZUHO SECURITIES USA INC.		19,964,400	20,000,000		1FE
60688X-AG-5	MIZUHO BANK LTD	F	04/09/2014	MIZUHO SECURITIES USA INC.		12,468,000	12,500,000		1Z
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TERM LOAN		05/08/2014	BANK OF AMERICA		499,375	500,000		4FE
61166W-AP-6	MONSANTO CO		06/26/2014	CITIGROUP GLOBAL MARKETS		9,920,700	10,000,000		1Z
61166W-AS-0	MONSANTO CO		06/27/2014	Various		25,049,600	25,000,000	885	1FE
61166W-AT-8	MONSANTO COMPANY		06/26/2014	JPMORGAN CHASE & CO.		14,972,250	15,000,000		1FE
61166W-AU-5	MONSANTO COMPANY		06/26/2014	JPMORGAN CHASE & CO.		4,997,000	5,000,000		1FE
61746B-DQ-6	MORGAN STANLEY		04/23/2014	MORGAN STANLEY		19,824,800	20,000,000		1FE
55328H-AB-7	MPH ACQUISITION (MULTIPLAN) TL		04/14/2014	BARCLAYS BANK		2,493,750	2,500,000		4FE
629568-AZ-9	NABORS INDUSTRIES INC		06/30/2014	EXCHANGE		7,396,813	7,400,000	50,721	2FE
65477N-AE-6	NALT_2014-A ABS		06/10/2014	CITIGROUP GLOBAL MARKETS		19,997,412	20,000,000		1FE
65477M-AD-0	NAROT_2013-C_A4 ABS		05/19/2014	NOMURA SECURITIES INTERNATIONAL INC		13,617,422	13,575,000	2,941	1FE
628865-AC-1	NCR CORP		06/18/2014	BANK OF AMERICA/MERRILL LYNCH		5,215,500	4,800,000	5,206	3FE
64110D-AE-4	NETAPP INC		06/02/2014	JPMORGAN CHASE & CO.		16,946,110	17,000,000		2FE
64129V-AB-9	NEUB_2014-17A CDO - CF - LOANS	E	06/19/2014	MORGAN STANLEY		8,407,900	10,000,000		4AM
64129V-AC-7	NEUB_2014-17A CDO - CF - LOANS	E	06/19/2014	MORGAN STANLEY		492,106	578,948		4AM
64952W-BT-9	NEW YORK LIFE GLOBAL FUNDING		06/11/2014	JPMORGAN CHASE & CO.		34,960,450	35,000,000		1FE
65339K-AL-4	NEXTERA ENERGY CAPITAL HOLD INC		06/03/2014	WELLS FARGO		17,968,500	18,000,000		2FE
65409Q-BB-7	NIELSEN FINANCE LLC		06/23/2014	JPMORGAN CHASE & CO.		4,015,000	4,000,000	48,333	4FE
65409Y-BC-8	NIELSEN FINANCE LLC CLASS B-1 TL		05/16/2014	J. P. MORGAN SECURITIES, INC.		1,000,000	1,000,000		3FE
65409Y-AZ-8	NIELSEN FINANCE LLC CLASS B-2 TL		05/22/2014	Various		17,406,574	17,428,507		3FE
65557Q-AB-8	NORD ANGLIA EDUCATION LTD TL		05/23/2014	GOLDMAN, SACHS & CO.		1,492,500	1,500,000		4FE
656560-AH-2	NORTEK INC LOAN		05/14/2014	WELLS FARGO		997,500	1,000,000		3FE
67054L-AA-5	NUMERICABLE GROUP SA	F	04/24/2014	Various		13,881,250	13,750,000		4FE
67054L-AB-3	NUMERICABLE GROUP SA	F	05/30/2014	Various		10,227,500	10,100,000	13,000	4FE
67054L-AC-1	NUMERICABLE GROUP SA	F	06/11/2014	Various		5,855,000	5,600,000	26,389	4FE
62947Q-AM-0	NXP BV/NXP FUNDING LLC	F	06/13/2014	OPPENHEIMER & CO., INC.		1,334,375	1,250,000	24,557	4FE
67576J-AA-9	ODEBRECHT OIL & GAS FINANCE LTD	F	06/10/2014	ITAU USA SECURITIES INC		4,000,000	4,000,000		1Z
677050-AK-2	OGLETHORPE POWER CORP		06/09/2014	GOLDMAN, SACHS & CO.		4,968,500	5,000,000		1FE
68233J-AW-4	ONCOR ELECTRIC DELIVERY COMPANY LL		05/08/2014	BARCLAYS		14,984,250	15,000,000		2FE
68389X-AX-3	ORACLE CORPORATION		06/30/2014	JPMORGAN CHASE & CO.		49,944,000	50,000,000		1Z
68389X-BA-2	ORACLE CORPORATION		06/30/2014	WELLS FARGO		22,717,013	22,750,000		1Z
690070-AB-3	OUTERWALL INC		06/04/2014	HSBC SECURITIES, INC.		12,425,000	12,425,000		3FE
69371R-L8-7	PACCAR FINANCIAL CORP		06/03/2014	BANK OF AMERICA/MERRILL LYNCH		4,993,550	5,000,000		1FE
69371R-L9-5	PACCAR FINANCIAL CORP		06/03/2014	BANK OF AMERICA/MERRILL LYNCH		20,000,000	20,000,000		1FE
709599-AQ-7	PENSKE TRUCK LEASING COMPANY LP /		06/12/2014	BANK OF AMERICA/MERRILL LYNCH		19,994,400	20,000,000		2FE

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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)
71654Q-AV-4	PETROLEOS MEXICANOS	F	06/30/2014	HSBC SECURITIES, INC.		(15,000)			2FE
717081-DL-4	PFIZER INC		05/12/2014	BANK OF AMERICA/MERRILL LYNCH		33,311,921	33,375,000		1FE
723456-AS-8	PINNACLE ENTERTAINMENT INC		06/18/2014	EXCHANGE		8,918,643	8,900,000	215,918	4FE
731745-AM-7	POLYMER GROUP INC		06/04/2014	CITIGROUP GLOBAL MARKETS		950,000	950,000		1Z
733174-AJ-5	POPULAR INC		06/26/2014	JPMORGAN CHASE & CO.		3,650,000	3,650,000		1Z
73744G-AF-9	POST HLDGS SER A INCREM TL		06/26/2014	BARCLAYS BANK		995,000	1,000,000		3FE
737446-AG-9	POST HOLDINGS INC		05/22/2014	BARCLAYS		2,750,000	2,750,000		4FE
74153W-CD-9	PRICOA GLOBAL		05/13/2014	CITIGROUP GLOBAL MARKETS		18,000,000	18,000,000		1FE
74348T-AN-2	PROSPECT CAPITAL CORP		04/10/2014	Various		5,567,500	5,500,000	3,333	1Z
74456Q-BG-0	PUBLIC SERVICE ELECTRIC AND GAS CO		05/28/2014	MORGAN STANLEY		17,967,420	18,000,000		1FE
69368H-AC-7	PVH CORP. TRANCHE B TL		04/11/2014	BARCLAYS BANK		1,496,250	1,500,000		3FE
747262-AQ-6	QVC INC		06/17/2014	EXCHANGE		14,975,377	15,000,000	115,885	2FE
75508E-AA-6	RAYONIER AM PRODUCTS INC		06/03/2014	Various		8,984,063	8,900,000	2,460	3FE
75606D-AA-9	REALOGY GROUP LLC		04/02/2014	JPMORGAN CHASE & CO.		1,600,000	1,600,000		5Z
75951A-AA-6	RELIANCE STANDARD LIFE GBL FUND II		04/16/2014	DEUTSCHE BANK AG		12,969,710	13,000,000		1FE
762760-AA-4	RICE ENERGY INC		04/16/2014	BARCLAYS		1,000,000	1,000,000		5Z
772739-AP-3	ROCK-TENN CO		05/12/2014	WELLS FARGO		8,328,906	8,100,000	58,275	2FE
777779-AD-1	ROSETTA RESOURCES INC		06/12/2014	Various		7,453,750	7,250,000	35,508	4FE
777779-AE-9	ROSETTA RESOURCES INC		05/14/2014	JPMORGAN CHASE & CO.		1,547,500	1,500,000	41,859	4FE
777779-AF-6	ROSETTA RESOURCES INC		05/21/2014	JPMORGAN CHASE & CO.		3,500,000	3,500,000		4FE
785592-AF-3	SABINE PASS LIQUEFACTION LLC		06/20/2014	Various		10,746,875	10,575,000	19,965	3FE
79970Y-AC-9	SANCHEZ ENERGY CORP		06/13/2014	RBC DOMINION SECURITIES		1,750,000	1,750,000		1Z
80007P-AN-9	SANDRIDGE ENERGY INC		05/02/2014	Various		1,598,750	1,500,000	13,438	4FE
80007P-AQ-2	SANDRIDGE ENERGY INC		06/18/2014	BANK OF AMERICA/MERRILL LYNCH		2,737,500	2,500,000	38,368	4FE
80007P-AT-6	SANDRIDGE ENERGY INC		06/09/2014	CREDIT SUISSE		2,842,125	2,650,000	64,594	4FE
801056-AA-0	SANMINA CORP		05/20/2014	BANK OF AMERICA/MERRILL LYNCH		1,750,000	1,750,000		3Z
78388J-AR-7	SBA COMMUNICATIONS CORP		06/17/2014	JPMORGAN CHASE & CO.		1,983,560	2,000,000		4FE
78404X-AF-2	SBA SENIOR FINANCE II INCREM B1A TL		04/14/2014	CITIBANK		1,745,625	1,750,000		3FE
80874Y-AN-0	SCIENTIFIC GAMES INTERNATIONAL INC		05/21/2014	BANK OF AMERICA/MERRILL LYNCH		5,383,125	5,500,000		4FE
816851-AV-1	SEMPRA ENERGY		06/10/2014	JPMORGAN CHASE & CO.		9,970,800	10,000,000		2FE
817565-BZ-6	SERVICE CORPORATION INTERNATIONAL		04/10/2014	EXCHANGE		900,000	900,000	11,422	4FE
817565-CA-0	SERVICE CORPORATION INTERNATIONAL		04/28/2014	WELLS FARGO		4,500,000	4,500,000		4FE
165263-AA-2	SEVENTY SEVEN OPERATING LLC		06/12/2014	BANK OF AMERICA/MERRILL LYNCH		3,750,000	3,750,000		4FE
82671A-AA-1	SIGNET UK FINANCE PLC	F	05/14/2014	JPMORGAN CHASE & CO.		4,979,950	5,000,000		1Z
826700-AA-4	SIGNODE INDUSTRIAL GROUP LUX SA		04/07/2014	GOLDMAN, SACHS & CO.		2,550,000	2,550,000		5FE
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB		06/20/2014	J. P. MORGAN SECURITIES, INC.		2,493,750	2,500,000		4FE
82967N-AS-7	SIRIUS XM RADIO INC		06/03/2014	Various		5,527,500	5,475,000	8,750	4FE
82842R-AJ-9	SMORE_2014-1A CDO - CF - LOANS		04/30/2014	CITIGROUP GLOBAL MARKETS		4,027,500	4,500,000		5AM
837004-CH-1	SOUTH CAROLINA ELECTRIC & GAS CO		05/20/2014	WELLS FARGO		2,968,140	3,000,000		1Z
84850X-AB-8	SPIN HOLDCO (COINMACH) INITIAL TLB		04/14/2014	DEUTSCHE BANK SECURITIES		498,750	498,750		4FE
85207U-AB-1	SPRINT CORP		04/17/2014	JPMORGAN CHASE & CO.		11,037,500	10,000,000	83,125	4FE
858119-AV-2	STEEL DYNAMICS INC		06/16/2014	CREDIT SUISSE		1,638,750	1,500,000	32,938	3FE
863667-AF-8	STRYKER CORP		04/28/2014	GOLDMAN, SACHS & CO.		4,956,200	5,000,000		1Z
863667-AG-6	STRYKER CORP		04/28/2014	BARCLAYS		4,977,550	5,000,000		1FE
86425Q-AA-6	SUAM FINANCE BV	F	04/10/2014	MORGAN STANLEY		7,467,750	7,500,000		2Z
864486-AH-8	SUBURBAN PROPANE PARTNERS LP		06/03/2014	Various		6,694,479	6,653,000	2,063	3FE
867914-BG-7	SUNTRUST BANKS INC		04/24/2014	SUNTRUST INVESTMENT SERVICES, INC.		16,984,870	17,000,000		2FE
86960B-AG-7	SVENSKA HANDELSBANKEN AB	F	06/10/2014	JPMORGAN CHASE & CO.		19,980,200	20,000,000		1FE
89231R-AD-6	TAOT_2014-B ABS		06/10/2014	RBS SECURITIES INC		25,995,671	26,000,000		1FE
87612E-BB-1	TARGET CORPORATION		06/17/2014	CITIGROUP GLOBAL MARKETS		29,932,500	30,000,000		1FE
87901B-AA-0	TEEKAY OFFSHORE PARTNERS LP	E	06/04/2014	STERNE AGEE CLEARING INC.		9,287,500	9,275,000	3,000	4Z
879369-AC-0	TELEFLEX INC		05/16/2014	BANK OF AMERICA/MERRILL LYNCH		1,475,000	1,475,000		3Z
88032W-AA-4	TENCENT HOLDINGS LIMITED	F	04/22/2014	DEUTSCHE BANK AG		7,983,760	8,000,000		1FE
88032W-AB-2	TENCENT HOLDINGS LTD	F	04/22/2014	DEUTSCHE BANK AG		19,979,000	20,000,000		1FE
87243Q-AA-4	TENET HEALTHCARE CORP		04/02/2014	BANK OF AMERICA/MERRILL LYNCH		4,960,313	4,625,000	4,625	3FE
88033G-CF-5	TENET HEALTHCARE CORP		06/11/2014	BARCLAYS		1,294,125	1,275,000	18,594	4FE
87243Q-AB-2	TENET HEALTHCARE CORPORATION		05/09/2014	EXCHANGE		10,404,854	9,925,000	62,858	3FE
88033G-BW-9	TENET HEALTHCARE CORPORATION		06/20/2014	GOLDMAN, SACHS & CO.		3,887,250	3,550,000	95,288	4FE
887228-AA-2	TIME INC (USA)		06/24/2014	Various		9,543,250	9,475,000	71,811	4FE
88723A-AB-4	TIME INC. TL		06/09/2014	CITIBANK		990,000	1,000,000		3FE
887317-AT-2	TIME WARNER INC		05/20/2014	MORGAN STANLEY		28,485,180	28,500,000		2FE
887317-AU-9	TIME WARNER INC		05/20/2014	CITIGROUP GLOBAL MARKETS		4,946,500	5,000,000		2FE

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872539-AA-9	TJX COMPANIES INC		06/02/2014	BANK OF AMERICA/MERRILL LYNCH		17,987,400	18,000,000		1FE
87264A-AC-9	T-MOBILE USA INC		04/09/2014	JEFFERIES & COMPANY, INC.		804,375	750,000	10,235	3FE
87264A-AF-2	T-MOBILE USA INC		06/11/2014	JPMORGAN CHASE & CO.		541,250	500,000	12,539	3FE
87264A-AH-8	T-MOBILE USA INC		06/11/2014	HSBC SECURITIES, INC.		2,185,813	2,050,000	71,501	3FE
89114Q-AS-7	TORONTO-DOMINION BANK/THE	A	06/26/2014	GOLDMAN, SACHS & CO.		9,987,700	10,000,000		1FE
89153V-AM-1	TOTAL CAPITAL INTERNATIONAL SA	F	06/16/2014	CITIGROUP GLOBAL MARKETS		19,973,600	20,000,000		1FE
89153V-AP-4	TOTAL CAPITAL INTERNATIONAL SA	F	06/16/2014	CITIGROUP GLOBAL MARKETS		19,962,200	20,000,000		1FE
89236T-BG-9	TOYOTA MOTOR CREDIT CORP	R	05/13/2014	BNP CAPITAL MARKETS		30,000,000	30,000,000		1FE
89236T-BJ-3	TOYOTA MOTOR CREDIT CORP	R	05/13/2014	CITIGROUP GLOBAL MARKETS		39,000,000	39,000,000		1FE
89334G-AN-4	TRANS UNION LLC 2014 REPLACE TL		05/21/2014	DEUTSCHE BANK SECURITIES		13,466,250	13,500,000		4FE
89346D-AG-2	TRANSALTA CORP	A	05/29/2014	HSBC SECURITIES, INC.		14,983,050	15,000,000		2FE
893647-AU-1	TRANSDIGM INC		06/04/2014	Various		8,920,000	8,875,000	1,667	5FE
893647-AV-9	TRANSDIGM INC		05/20/2014	MORGAN STANLEY		1,800,000	1,800,000		5FE
89469A-AB-0	TREEHOUSE FOODS INC		05/15/2014	BARCLAYS		1,012,500	1,000,000	9,344	3FE
87305Q-CG-4	TTX COMPANY		06/09/2014	CITIGROUP GLOBAL MARKETS		9,937,600	10,000,000		1FE
90520E-AF-8	UNION BANK NA (SAN FRANCISCO)		05/01/2014	MORGAN STANLEY		24,943,500	25,000,000		1FE
910047-AC-3	UNITED CONTINENTAL HOLDINGS INC		05/30/2014	STERNE AGEE CLEARING INC.		2,962,500	3,000,000	69,500	4FE
903280-AD-7	USAA CAPITAL CORP		05/05/2014	BANK OF AMERICA/MERRILL LYNCH		32,998,350	33,000,000		1FE
91911X-AM-6	VALEANT PHARMACEUTICALS		06/26/2014	BANK OF AMERICA/MERRILL LYNCH		2,132,500	2,000,000	35,000	4FE
91911K-AD-4	VALEANT PHARMACEUTICALS INTERNATIO	G	06/18/2014	BANK OF AMERICA/MERRILL LYNCH		1,032,500	1,000,000	3,438	4FE
92277G-AC-1	VENTAS REALTY LP		04/10/2014	CITIGROUP GLOBAL MARKETS		9,981,500	10,000,000		2Z
92277G-AD-9	VENTAS REALTY LP		04/10/2014	CITIGROUP GLOBAL MARKETS		9,930,400	10,000,000		1Z
92343V-CD-4	VERIZON COMMUNICATIONS INC		06/04/2014	JPMORGAN CHASE & CO.		50,000,000	50,000,000		2FE
928668-AB-8	VOLKSWAGEN GROUP OF AMERICA FINANC	R	05/15/2014	BANK OF AMERICA/MERRILL LYNCH		37,482,375	37,500,000		1FE
928668-AC-6	VOLKSWAGEN GROUP OF AMERICA FINANC	R	05/15/2014	BANK OF AMERICA/MERRILL LYNCH		30,000,000	30,000,000		1FE
929043-AH-0	VORNADO REALTY LP		06/09/2014	BANK OF AMERICA/MERRILL LYNCH		14,942,850	15,000,000		2FE
92912E-AA-1	VPII ESCROW CORP	G	06/17/2014	BANK OF AMERICA/MERRILL LYNCH		1,676,250	1,500,000	48,438	4FE
92938K-AB-5	W.R. GRACE AND CO. TL		04/21/2014	GOLDMAN, SACHS & CO.		4,410,000	4,421,053		3FE
931142-DQ-3	WAL-MART STORES INC		04/15/2014	GOLDMAN, SACHS & CO.		4,967,450	5,000,000		1Z
25468P-DB-9	WALT DISNEY CO		05/28/2014	CITIGROUP GLOBAL MARKETS		4,991,450	5,000,000		1FE
25468P-DA-1	WALT DISNEY COMPANY (THE)		05/28/2014	CITIGROUP GLOBAL MARKETS		48,691,260	48,740,000		1FE
25468P-DC-7	WALT DISNEY COMPANY (THE)		05/28/2014	CITIGROUP GLOBAL MARKETS		25,000,000	25,000,000		1FE
94974B-FU-9	WELLS FARGO & COMPANY		04/14/2014	WELLS FARGO		22,701,770	22,750,000		1FE
952355-AN-5	WEST CORP		06/18/2014	DEUTSCHE BANK AG		27,880,313	27,875,000		4FE
962178-AK-5	WEYERHAEUSER REAL ESTATE COMPANY		06/04/2014	CITIGROUP GLOBAL MARKETS		10,985,914	11,050,000		3FE
962178-AM-1	WEYERHAEUSER REAL ESTATE COMPANY		06/17/2014	CITIGROUP GLOBAL MARKETS		5,372,563	5,375,000	2,285	3FE
969457-BV-1	WILLIAMS COMPANIES INC		06/19/2014	BARCLAYS		9,977,300	10,000,000		2Z
969457-BW-9	WILLIAMS COS INC		06/19/2014	CITIGROUP GLOBAL MARKETS		9,973,800	10,000,000		1Z
97314X-AK-0	WIND ACQUISITION FINANCE SA	F	04/08/2014	DEUTSCHE BANK AG		1,400,000	1,400,000		1Z
88432C-AA-4	WINDR_2014-1 CDO - CF - LOANS	E	04/01/2014	DEUTSCHE BANK AG		19,956,000	20,000,000		1FE
97381W-AN-4	WINDSTREAM CORP		06/17/2014	CITIGROUP GLOBAL MARKETS		815,625	750,000	10,495	4FE
92933B-AE-4	WMG ACQUISITION CORP		05/14/2014	BAIRD (ROBERT W.) & CO. INC.		3,661,680	3,504,000	72,416	4FE
92933B-AH-7	WMG ACQUISITION CORP		06/16/2014	CITIGROUP GLOBAL MARKETS		2,010,000	2,000,000	26,250	5FE
98158L-AD-9	WOART_2014-A ABS		04/15/2014	BARCLAYS		13,586,946	13,590,000		1FE
98160K-AD-7	WORLD OMNI AUTO RECEIVABLES TR ABS		06/24/2014	CREDIT SUISSE		9,906,245	9,875,000	2,625	1FE
984121-CH-4	XEROX CORP		05/06/2014	BNP CAPITAL MARKETS		32,485,700	32,500,000		2FE
98458P-AC-9	YALE UNIVERSITY		04/03/2014	BARCLAYS		30,000,000	30,000,000		1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,972,213,752	3,970,805,543	4,979,427	XXX
060505-EG-5	BANK OF AMERICA CORP		06/12/2014	BANK OF AMERICA/MERRILL LYNCH		15,000,000	15,000,000		3AM
172967-HQ-7	CITIGROUP INC		04/23/2014	CITIGROUP GLOBAL MARKETS		24,500,000	24,500,000		3AM
225436-AA-2	CREDIT SUISSE GROUP AG	F	06/11/2014	CREDIT SUISSE		12,000,000	12,000,000		6Z
316773-CR-9	FIFTH THIRD BANCORP		06/02/2014	DEUTSCHE BANK AG		8,000,000	8,000,000		6Z
38148B-AA-6	GOLDMAN SACHS GROUP INC/THE		04/21/2014	GOLDMAN, SACHS & CO.		24,500,000	24,500,000		3FE
48127F-AA-1	JP MORGAN AND CO INC		06/02/2014	JPMORGAN CHASE & CO.		25,000,000	25,000,000		2AM
61761J-QK-8	MORGAN STANLEY		04/22/2014	MORGAN STANLEY		7,375,000	7,375,000		3AM
83367T-BH-1	SOCIETE GENERALE SA	F	06/19/2014	SOCIETE GENERALE		10,000,000	10,000,000		3AM
949746-RG-8	WELLS FARGO & CO		04/14/2014	WELLS FARGO		15,000,000	15,000,000		2AM
4899999. Subtotal - Bonds - Hybrid Securities						141,375,000	141,375,000		XXX
8399997. Total - Bonds - Part 3						7,906,810,813	7,887,546,621	8,712,459	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						7,906,810,813	7,887,546,621	8,712,459	XXX

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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)
060505-58-3	BANK OF AMERICA DEPOSITARY SHARE		06/13/2014	DIRECT	54,000.000		0.00		P3LFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							XXX		XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
88579Y-10-1	3M COMPANY		04/15/2014	GOLDMAN, SACHS & CO.	26,465.000	3,530,737			L
G0013T-10-4	AA PLC	D	06/24/2014	Various	569,565.000	2,411,649			U
002824-10-0	ABBOTT LABS		04/15/2014	CITIGROUP GLOBAL MARKETS	47,196.000	1,787,729			L
G1151C-10-1	ACCENTURE PLC		05/30/2014	DEUTSCHE BANK AG	24,251.000	1,974,730			L
00434L-10-9	ACCESS MIDSTREAM PARTNERS LP		04/21/2014	Various	30,664.000	1,781,329			L
G0083B-10-8	ACTAVIS PLC	E	06/06/2014	CITIGROUP GLOBAL MARKETS	7,211.000	1,509,191			L
00817Y-10-8	AETNA INC.		04/15/2014	JPMORGAN CHASE & CO.	27,813.000	1,980,001			L
00846U-10-1	AGILENT TECHNOLOGIES INC		04/15/2014	GOLDMAN, SACHS & CO.	47,154.000	2,482,541			L
009158-10-6	AIR PRODUCTS & CHEM		04/15/2014	GOLDMAN, SACHS & CO.	16,034.000	1,848,235			L
02005N-10-0	ALLY FINANCIAL INC		04/09/2014	GOLDMAN, SACHS & CO.	300,000.000	7,500,000			L
021441-10-0	ALTERA CORP		04/15/2014	GOLDMAN, SACHS & CO.	71,678.000	2,425,223			L
025537-10-1	AMERICAN ELEC PWR INC		04/15/2014	JPMORGAN CHASE & CO.	42,005.000	2,176,108			L
03027X-10-0	AMERICAN TOWER CORP		05/30/2014	DEUTSCHE BANK AG	161.000	14,427			L
030420-10-3	AMERICAN WATER WORKS CO INC		05/30/2014	DEUTSCHE BANK AG	15,182.000	737,806			L
03076C-10-6	AMERIPRISE FINL INC		04/15/2014	CITIGROUP GLOBAL MARKETS	22,023.000	2,251,343			L
03073E-10-5	AMERISOURCEBERGEN CORP		06/06/2014	Various	44,987.000	3,283,445			L
032511-10-7	ANADARKO PETE CORP		06/26/2014	Various	137,149.000	14,291,270			L
032654-10-5	ANALOG DEVICES INC		04/15/2014	GOLDMAN, SACHS & CO.	44,206.000	2,319,895			L
03674X-10-6	ANTERO RESOURCES CORP		05/30/2014	DEUTSCHE BANK AG	16,777.000	1,031,517			L
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25	D	06/02/2014	Various	44,804.000	3,109,404			U
00206R-10-2	AT&T INC		05/30/2014	Various	75,519.000	2,670,639			L
G0692#-10-2	AURIGEN RE CAPITAL LIMITED	C	06/24/2014	EDGESTONE CAPITAL PARTNERS	105,600.000	983,194			A
053332-10-2	AUTOZONE INC		04/15/2014	CITIGROUP GLOBAL MARKETS	4,138.000	2,152,553			L
053484-10-1	AVALONBAY CMNTYS INC		05/30/2014	DEUTSCHE BANK AG	24,620.000	3,491,192			L
G0683Q-10-9	AVIVA ORD GBP0.25	D	06/27/2014	Various	580,797.000	4,844,871			L
F06106-10-2	AXA	D	06/09/2014	Various	34,810.000	861,020			U
058498-10-6	BALL CORP COM		04/15/2014	GOLDMAN, SACHS & CO.	42,417.000	2,336,042			L
X0346X-15-3	BANCO ESPIRITO SANTO E COMERCIAL DE LISB	D	06/17/2014	Various	429,652.000	551,936			U
X0346X-24-5	BANCO ESPIRITO SANTO SA	D	06/16/2014	VARIOUS	429,652.000	378,989			L
060505-10-4	BANK AMER CORP COM		04/29/2014	Various	350,000.000	5,312,865			L
071813-10-9	BAXTER INTL INC		04/15/2014	GOLDMAN, SACHS & CO.	24,280.000	1,771,316			L
D07112-11-9	BAYER AG ORD NPV	D	04/16/2014	GS ALGOS	3,418.000	436,388			U
054937-10-7	BB+T CORP		04/15/2014	JPMORGAN CHASE & CO.	54,181.000	2,103,121			L
081437-10-5	BEMIS CO INC		04/17/2014	GOLDMAN, SACHS & CO.	63,268.000	2,523,128			L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		05/30/2014	DEUTSCHE BANK AG	234.000	30,024			L
09238E-20-3	BLACKHAWK NETWORK HOLDINGS INC CLA		04/15/2014	DISTRIBUTION	1,182.900	12,776			L
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	05/20/2014	CREDIT SUISSE	47,947.000	306,977			L
12673P-10-5	CA INC		04/15/2014	GOLDMAN, SACHS & CO.	89,379.000	2,650,463			L
127097-10-3	CABOT OIL + GAS CORP COM		05/30/2014	DEUTSCHE BANK AG	10,101.000	365,965			L
127190-30-4	CACI INTERNATIONAL SERVICES		04/04/2014	GOLDMAN, SACHS & CO.	50,000.000	3,571,941			L
133131-10-2	CAMDEN PROP		05/30/2014	Various	7,879.000	553,366			L
13342B-10-5	CAMERON INTERNATIONAL		04/07/2014	Various	200,000.000	12,672,187			L
134429-10-9	CAMPBELL SOUP CO		05/30/2014	DEUTSCHE BANK AG	352.000	16,153			L
13645T-10-0	CANADIAN PACIFIC RAILWAY LTD	A	04/15/2014	CITIGROUP GLOBAL MARKETS	9,813.000	1,440,034			L
F13587-12-0	CAP GEMINI	D	05/26/2014	Various	3,135.000	223,596			U
14149Y-10-8	CARDINAL HEALTH INC		06/06/2014	GOLDMAN, SACHS & CO.	56,817.000	3,882,921			L
148887-10-2	CATAMARAN CORPORATION		06/06/2014	GOLDMAN, SACHS & CO.	28,434.000	1,262,631			L
149123-10-1	CATERPILLAR INC		04/15/2014	MORGAN STANLEY	10,421.000	1,066,908			L
124857-20-2	CBS CORP C LASS B		04/15/2014	CITIGROUP GLOBAL MARKETS	31,209.000	1,849,787			L
125269-10-0	CF INDUSTRIES HOLDINGS		04/15/2014	Various	81,774.000	21,209,788			L
16411R-20-8	CHENIERE ENERGY INC		04/15/2014	CITIGROUP GLOBAL MARKETS	43,551.000	2,379,844			L
171232-10-1	CHUBB CORP		04/15/2014	GOLDMAN, SACHS & CO.	24,034.000	2,149,261			L
171340-10-2	CHURCH & DWIGHT CO.		05/30/2014	CREDIT SUISSE	2,817.000	195,021			L
F80343-10-0	CIE DE ST-GOBAIN EUR4	D	05/28/2014	Various	8,340.000	476,440			U
17275R-10-2	CISCO SYS INC		05/30/2014	Various	125,642.000	2,898,307			L
172967-42-4	CITIGROUP INC		04/03/2014	Various	115,000.000	5,503,818			L

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

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18683K-10-1	CLIFFS NATURAL RESOURCES INC		05/23/2014	GOLDMAN, SACHS & CO.	50,000.000	824,128			L
189054-10-9	CLOROX CO		05/30/2014	Various	37,337.000	3,343,359			L
125896-10-0	CMS ENERGY CORP		04/15/2014	GOLDMAN, SACHS & CO.	78,834.000	2,354,951			L
189754-10-4	COACH INC		06/27/2014	GOLDMAN, SACHS & CO.	73,692.000	2,556,692			L
191216-10-0	COCA COLA CO.		05/30/2014	CREDIT SUISSE	1,051.000	42,996			L
194162-10-3	COLGATE PALMOLIVE CO		05/30/2014	CREDIT SUISSE	1,931.000	132,080			L
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		05/30/2014	DEUTSCHE BANK AG	195.000	10,106			L
203668-10-8	COMMUNITY HEALTH SYSTEMS		06/06/2014	Various	301,129.000	11,405,610			L
205887-10-2	CONAGRA INC		04/15/2014	GOLDMAN, SACHS & CO.	88,893.000	2,739,250			L
20605P-10-1	CONCHO RESOURCES INC		04/15/2014	GOLDMAN, SACHS & CO.	20,873.000	2,696,002			L
20825C-10-4	CONOCOPHILLIPS		04/15/2014	MORGAN STANLEY	9,101.000	651,191			L
D16212-14-0	CONTINENTAL AG	D	06/06/2014	Various	4,948.000	1,163,676			L
212015-10-1	CONTINENTAL RESOURCES INC OK		04/16/2014	Various	27,186.000	3,527,064			L
G2554F-11-3	COVIDIEN PLC		05/30/2014	Various	4,537.000	331,649			U
224399-10-5	CRANE CO.		04/21/2014	GOLDMAN, SACHS & CO.	38,262.000	2,659,947			L
228227-10-4	CROWN CASTLE INTL		05/30/2014	DEUTSCHE BANK AG	617.000	47,330			L
231021-10-6	CUMMINS IN C COM		04/15/2014	CITIGROUP GLOBAL MARKETS	3,930.000	564,341			L
126650-10-0	CVS CAREMARK CORP		06/06/2014	Various	23,334.000	1,841,181			L
235851-10-2	DANAHER CO RP COM		05/15/2014	Various	226,619.000	16,970,888			L
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		05/30/2014	Various	30,453.000	2,149,219			L
24661P-40-1	DELCATH SYSTEMS INC.		04/10/2014	Various	63.000	280			L
247361-70-2	DELTA AIR LINES, INC.		06/13/2014	MORGAN STANLEY	33,000.000	1,293,580			L
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	05/07/2014	UNION BANK OF SWITZERLAND	53,404.000	919,991			U
254709-10-8	DISCOVER FINL SVCS		04/15/2014	GOLDMAN, SACHS & CO.	35,085.000	1,954,212			L
25746U-10-9	DOMINION RES INC VA		05/30/2014	Various	1,018.000	70,200			L
260003-10-8	DOVER CORP COM		04/21/2014	Various	65,329.000	5,460,563			L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		04/15/2014	CITIGROUP GLOBAL MARKETS	42,815.000	2,205,117			L
233331-10-7	DTE ENERGY CO		04/15/2014	GOLDMAN, SACHS & CO.	25,868.000	1,965,389			L
26441C-20-4	DUKE ENERGY HLDG CORP		05/30/2014	Various	26,475.000	1,914,238			L
26483E-10-0	DUN AND BRADSTREET CORP		04/15/2014	GOLDMAN, SACHS & CO.	29,006.000	2,948,701			L
G29183-10-3	EATON CORP PLC	E	06/05/2014	Various	229,104.000	16,794,550			L
278642-10-3	EBAY INC		05/30/2014	Various	117,449.000	6,057,189			L
F2924U-10-6	EIFFAGE	D	06/06/2014	Various	929.000	67,443			U
532457-10-8	ELI LILLY & CO		04/15/2014	CITIGROUP GLOBAL MARKETS	19,778.000	1,176,137			L
268648-10-2	EMC CORP		04/15/2014	CITIGROUP GLOBAL MARKETS	58,514.000	1,571,223			L
291011-10-4	EMERSON ELEC CO		04/15/2014	GOLDMAN, SACHS & CO.	65,871.000	4,307,374			L
292480-10-0	ENABLE MIDSTREAM PARTNERS LP UNITS		04/10/2014	MORGAN STANLEY	20,000.000	400,000			L
T3679P-11-5	ENEL SPA OMN STK PAR EUR1	D	06/23/2014	Various	178,106.000	1,028,101			U
29273R-10-9	ENERGY TRANSFER PARTNERS		04/21/2014	CITIGROUP GLOBAL MARKETS	67,096.000	3,744,087			L
T3643A-14-5	ENI SPA	D	06/19/2014	Various	301,550.000	7,769,623			U
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		04/15/2014	CITIGROUP GLOBAL MARKETS	45,364.000	3,261,521			L
29413U-10-3	ENVISION HEALTHCARE HOLDINGS INC		06/10/2014	GOLDMAN, SACHS & CO.	35,602.000	1,267,948			L
26875P-10-1	EOG RESOUR CES INC COM		04/15/2014	CITIGROUP GLOBAL MARKETS	18,592.000	1,859,676			L
26884L-10-9	EQT CORPORATION		05/30/2014	Various	45,231.000	4,715,514			L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		05/30/2014	CREDIT SUISSE	333.000	20,579			L
297178-10-5	ESSEX PROPERTY		04/01/2014	MERGER	445.650	77,543			L
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		06/06/2014	Various	255,530.000	17,608,439			L
307000-10-9	FAMILY DOLLAR STORE		04/10/2014	JPMORGAN CHASE & CO.	100,000.000	5,899,348			L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		05/30/2014	DEUTSCHE BANK AG	908.000	108,496			L
316773-10-0	FIFTH THIRD BANCORP		04/15/2014	JPMORGAN CHASE & CO.	103,411.000	2,227,482			L
369550-10-8	GENERAL DYNAMICS CORP		04/15/2014	GOLDMAN, SACHS & CO.	18,402.000	1,950,368			L
369604-10-3	GENERAL EL EC CO COM		04/21/2014	MORGAN STANLEY	20,000.000	532,189			L
370023-10-3	GENERAL GROWTH PROPERTIES		05/30/2014	CREDIT SUISSE	35,115.000	836,790			L
370334-10-4	GENERAL MLS INC		04/15/2014	GOLDMAN, SACHS & CO.	84,689.000	4,338,926			L
37045V-10-0	GENERAL MOTORS CO		06/12/2014	DIRECT	661.000				L
36866T-10-3	GEN-PROBE INC		06/26/2014	JPMORGAN CHASE & CO.	5,000.000	120,000			L
375558-10-3	GILEAD SCIENCES INC		04/15/2014	Various	150,000.000	10,108,085			L
380956-40-9	GOLDCORP INC	A	04/15/2014	Various	125,000.000	3,031,741			L
38141G-10-4	GOLDMAN SA CHS GROUP INC		04/15/2014	MORGAN STANLEY	7,797.000	1,209,615			L
38259P-70-6	GOOGLE INC CLASS C		04/03/2014	DISTRIBUTION	8,900.000	3,823,207			L
38259P-50-8	GOOGLE INC.		05/30/2014	DEUTSCHE BANK AG	2,814.000	1,608,205			L
390124-10-5	GREAT BASIN GOLD LTD. CL A		05/28/2014	EXCHANGE	31,800.000				L

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400110-10-2	GRUBHUB INC		04/04/2014	CITIGROUP GLOBAL MARKETS	2,000.000	52,000			L
413875-10-5	HARRIS CORP.		04/17/2014	Various	35,528.000	2,523,584			L
418056-10-7	HASBRO INC COM		04/15/2014	Various	44,847.000	2,396,079			L
40412C-10-1	HCA HOLDINGS INC		06/06/2014	Various	22,218.000	1,239,428			L
42217K-10-6	HEALTH CARE REIT INC		05/30/2014	CREDIT SUISSE	2,830.000	178,941			L
427866-10-8	HERSHEY COMPANY		05/30/2014	CREDIT SUISSE	449.000	43,706			L
428236-10-3	HEWLETT-PACKARD CO		04/15/2014	MORGAN STANLEY	34,788.000	1,147,236			L
H36940-13-0	HOLCIM	D	06/05/2014	Various	48,180.000	4,336,954			U
438516-10-6	HONEYWELL INTERNATIONAL INC		04/15/2014	CITIGROUP GLOBAL MARKETS	13,833.000	1,262,022			L
441060-10-0	HOSPIRA INC.		06/06/2014	GOLDMAN, SACHS & CO.	29,982.000	1,521,612			L
443510-20-1	HUBBELL, INC. CLASS B		04/16/2014	GOLDMAN, SACHS & CO.	23,400.000	2,678,505			L
452308-10-9	ILLINOIS TOOL WKS INC		04/15/2014	JPMORGAN CHASE & CO.	24,452.000	1,987,465			L
N4578E-41-3	ING GROEP NV -CVA OTHER	D	06/06/2014	Various	48,188.000	686,871			L
G47791-10-1	INGERSOLL-RAND PLC		04/21/2014	GOLDMAN, SACHS & CO.	93,199.000	5,336,400			L
458140-10-0	INTEL CORP		05/30/2014	Various	146,326.000	3,996,685			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		04/21/2014	Various	26,848.000	5,254,009			L
T55067-10-1	INTESA SANPAOLO EURO.52	D	05/23/2014	MS PASSPORT	150,080.000	469,024			U
46120E-60-2	INTUITIVE SURGICAL INC		05/14/2014	GOLDMAN, SACHS & CO.	21,890.000	8,098,836			L
485170-30-2	KANSAS CITY SOUTHERN		04/15/2014	GOLDMAN, SACHS & CO.	12,144.000	1,196,718			L
B5337G-16-2	KBC GROUP NV	D	06/06/2014	JEFFERIES & COMPANY, INC.	7,803.000	458,905			U
487836-10-8	KELLOGG CO.		05/30/2014	Various	24,397.000	1,601,653			L
493267-10-8	KEYCORP NEW COM		04/15/2014	CITIGROUP GLOBAL MARKETS	182,983.000	2,458,850			L
494368-10-3	KIMBERLY-CLARK CORP		05/30/2014	Various	38,882.000	4,298,829			L
494550-10-6	KINDER MORGAN ENERGY PRTNRS		04/15/2014	CITIGROUP GLOBAL MARKETS	24,741.000	1,925,385			L
49455U-10-0	KINDER MORGAN MANAGEMENT LLC		04/28/2014	STOCK DIV.	1,515.260	106,605			L
500255-10-4	KOHLS CORP		04/15/2014	GOLDMAN, SACHS & CO.	42,306.000	2,285,905			L
N0139V-16-7	KONINKLIJKE AHOLD N.V.	D	03/28/2014	EXCHANGE	212,852.310	4,152,624			U
502424-10-4	L-3 COMMUNICATIONS		04/15/2014	GOLDMAN, SACHS & CO.	43,829.000	5,076,795			L
50420D-10-8	LA QUINTA HOLDINGS INC		04/08/2014	MORGAN STANLEY	300,000.000	5,100,000			L
F54432-11-1	LAFARGE (FRANCE)	D	04/11/2014	Various	24,864.000	2,248,623			U
51509F-10-5	LANDS END INC		04/07/2014	DISTRIBUTION	240.640	6,792			L
516806-10-6	LAREDO PETROLEUM HOLDINGS INC		05/20/2014	STOCK DIV.	9,048.000	249,155			L
53219L-10-9	LIFEPOINT HOSPITALS INC		06/09/2014	Various	19,500.000	1,256,282			L
534187-10-9	LINCOLN NA TL CORP IN COM		04/15/2014	GOLDMAN, SACHS & CO.	53,885.000	2,510,051			L
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	04/15/2014	CREDIT SUISSE	173,408.000	207,552			U
539830-10-9	LOCKHEED MARTIN CORP		04/15/2014	CITIGROUP GLOBAL MARKETS	28,398.000	4,455,260			L
548661-10-7	LOWES COS INC USD0.50		04/15/2014	CITIGROUP GLOBAL MARKETS	31,669.000	1,474,881			L
550021-10-9	LULULEMON ATHLETICA INC	I	06/11/2014	Various	120,000.000	5,325,705			L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		04/15/2014	GOLDMAN, SACHS & CO.	36,600.000	3,246,962			L
55261F-10-4	M & T BANK CORP		05/30/2014	DEUTSCHE BANK AG	7,157.000	868,419			L
55616P-10-4	MACYS INC		05/14/2014	Various	311,224.000	17,898,579			L
56585A-10-2	MARATHON PETROLEUM CORP		04/15/2014	JPMORGAN CHASE & CO.	44,809.000	3,840,071			L
G58249-10-6	MARKIT LTD	F	06/18/2014	CITIGROUP GLOBAL MARKETS	1,000.000	24,000			L
570759-10-0	MARKWEST ENERGY PARTNERS LP		04/16/2014	CITIGROUP GLOBAL MARKETS	32,198.000	2,048,026			L
571903-20-2	MARRIOTT I NTL INC NEW CL A		04/15/2014	JPMORGAN CHASE & CO.	38,624.000	2,135,986			L
579780-20-6	MCCORMICK & CO.		05/30/2014	CREDIT SUISSE	1,162.000	84,024			L
580135-10-1	MCDONALDS CORP		04/15/2014	MORGAN STANLEY	6,246.000	627,818			L
58155Q-10-3	MCKESSON CORP		06/06/2014	CITIGROUP GLOBAL MARKETS	7,950.000	1,500,617			L
585055-10-6	MEDTRONIC INC.		04/15/2014	CITIGROUP GLOBAL MARKETS	19,482.000	1,133,095			L
58605Q-10-9	MEMORIAL RESOURCE DEVELOPMENT		06/13/2014	CITIGROUP GLOBAL MARKETS	50,000.000	950,000			L
58933Y-10-5	MERCK & CO. INC.		04/15/2014	CITIGROUP GLOBAL MARKETS	43,893.000	2,456,813			L
59151K-10-8	METHANEX CORP	A	04/15/2014	GOLDMAN, SACHS & CO.	18,252.000	1,141,688			L
59408Q-10-6	MICHAELS STORES INC		06/27/2014	GOLDMAN, SACHS & CO.	702,735.000	11,959,583			L
594918-10-4	MICROSOFT CORP		05/30/2014	CREDIT SUISSE	7,419.000	303,734			L
61166W-10-1	MONSANTO CO		05/30/2014	Various	6,549.000	797,858			L
61945C-10-3	MOSAIC COMPANY		04/15/2014	JPMORGAN CHASE & CO.	20,960.000	1,008,536			L
620076-30-7	MOTOROLA SOLUTIONS INC		05/30/2014	Various	18,776.000	1,265,606			L
62010U-10-1	MOTORS LIQUIDATION COMPANY GUC TRUST		06/12/2014	DIRECT	159.000				U
628530-10-7	MYLAN INC		06/06/2014	Various	285,877.000	14,354,909			L
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION		06/26/2014	GOLDMAN, SACHS & CO.	15,504.000	301,160			L
651639-10-6	NEWMONT MINING CORP		05/30/2014	Various	47,429.000	1,085,626			L
65339F-10-1	NEXTERA ENERGY INC		05/30/2014	Various	18,352.000	1,770,128			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
65341B-10-6	NEXTERA ENERGY PARTNERS LP		06/26/2014	BANK OF AMERICA/MERRILL LYNCH	15,000.000	375,000			L
N63218-10-6	NIELSEN NV		05/30/2014	DEUTSCHE BANK AG	3,100.000	149,567			L
654106-10-3	NIKE INC CL B		05/30/2014	Various	3,223.000	247,866			L
655664-10-0	NORDSTROM INC		04/16/2014	GOLDMAN, SACHS & CO.	38,975.000	2,379,727			L
655844-10-8	NORFOLK SOUTHERN CORP		04/15/2014	JPMORGAN CHASE & CO.	21,643.000	2,039,407			L
D5813Z-10-4	NORMA GROUP ORD	D	04/15/2014	MS PASSPORT	1,122.000	56,898			U
664397-10-6	NORTHEAST UTILITIES		04/17/2014	JPMORGAN CHASE & CO.	53,404.000	2,456,923			L
666807-10-2	NORTHROP GRUMMAN CORP		04/15/2014	CITIGROUP GLOBAL MARKETS	17,828.000	2,108,266			L
H5820Q-15-0	NOVARTIS AG-REG CMN STK	D	06/27/2014	Various	16,996.000	1,524,768			U
670346-10-5	NUCOR CORP.		04/15/2014	GOLDMAN, SACHS & CO.	18,322.000	940,252			L
675746-30-9	OCWEN FINL CORP		06/23/2014	Various	166,112.000	6,054,370			L
681919-10-6	OMNICOM GROUP		04/15/2014	GOLDMAN, SACHS & CO.	41,403.000	2,839,969			L
68389X-10-5	ORACLE CORP COM		04/21/2014	MORGAN STANLEY	49,264.000	1,960,331			L
69331C-10-8	P G & E CORP		05/30/2014	Various	229,630.000	10,013,495			L
693718-10-8	PACCAR INC		04/15/2014	CITIGROUP GLOBAL MARKETS	33,356.000	2,156,970			L
695263-10-3	PACWEST BANCORP		04/07/2014	MERGER	1,872.420	85,813			L
696429-30-7	PALL CORP		04/15/2014	GOLDMAN, SACHS & CO.	28,267.000	2,393,050			L
701094-10-4	PARKER HAN NIFIN CORP COM		04/15/2014	GOLDMAN, SACHS & CO.	20,131.000	2,447,433			L
701877-10-2	PARSLEY ENERGY INC		05/23/2014	GOLDMAN, SACHS & CO.	80,800.000	1,798,800			L
703395-10-3	PATTERSON COS INC		05/30/2014	DEUTSCHE BANK AG	45,615.000	1,785,818			L
H6169Q-10-8	PENTAIR LTD		04/15/2014	Various	30,655.000	2,368,488			L
G7S00T-10-4	PENTAIR PLC	E	06/04/2014	EXCHANGE	55,562.000	3,996,078			L
713448-10-8	PEPSICO INC.		05/30/2014	CREDIT SUISSE	5,327.000	470,534			L
714046-10-9	PERKINELMER INC		06/06/2014	GOLDMAN, SACHS & CO.	19,607.000	931,291			L
718546-10-4	PHILLIPS 66		04/15/2014	GOLDMAN, SACHS & CO.	76,133.000	5,924,227			L
723787-10-7	PIONEER NA T RES CO COM		04/15/2014	JPMORGAN CHASE & CO.	15,517.000	3,012,088			L
726503-10-5	PLAINS ALL AMER PIPELINE LP		04/21/2014	Various	78,292.000	4,425,824			L
69351T-10-6	PPL CORP		04/15/2014	JPMORGAN CHASE & CO.	62,762.000	2,081,316			L
74005P-10-4	PRAXAIR INC.		05/30/2014	DEUTSCHE BANK AG	293.000	38,736			L
742718-10-9	PROCTER & GAMBLE CO		05/30/2014	Various	11,401.000	921,005			L
743606-10-5	PROSPERITY BANCSHARES INC		04/15/2014	GOLDMAN, SACHS & CO.	20,999.000	1,270,684			L
74460D-10-9	PUBLIC STORAGE		05/30/2014	Various	1,310.000	225,797			L
N72482-10-7	QIAGEN N V	E	06/10/2014	Various	39,734.000	917,968			L
747525-10-3	QUALCOMM INC		04/15/2014	Various	117,700.000	9,479,385			L
74834L-10-0	QUEST DIAGNOSTICS INC		04/15/2014	CITIGROUP GLOBAL MARKETS	31,867.000	1,922,274			L
75281A-10-9	RANGE RESOURCES CORP		05/30/2014	DEUTSCHE BANK AG	29,027.000	2,697,357			L
75508B-10-4	RAYONIER ADVANCED MATERIALS		06/30/2014	DISTRIBUTION	104,997.900	3,652,419			L
754907-10-3	RAYONIER INC		06/17/2014	Various	33,576.000	1,616,794			L
755111-50-7	RAYTHEON COMPANY		04/15/2014	JPMORGAN CHASE & CO.	21,498.000	2,081,602			L
F77098-10-5	RENAULT SA COMMON STOCK	D	06/06/2014	UNION BANK OF SWITZERLAND	6,044.000	579,830			U
762760-10-6	RICE ENERGY INC		04/23/2014	Various	93,343.000	2,711,737			L
G75754-10-4	RIO TINTO CMN STK	D	05/23/2014	Various	22,503.000	1,249,946			U
767754-10-4	RITE AID CORP.		06/06/2014	Various	190,597.000	1,486,140			L
773903-10-9	ROCKWELL AUTOMATION INC		04/15/2014	GOLDMAN, SACHS & CO.	18,769.000	2,260,609			L
776696-10-6	ROPER CORP.		04/15/2014	GOLDMAN, SACHS & CO.	19,682.000	2,529,715			L
778296-10-3	ROSS STORES, INC.		05/30/2014	CREDIT SUISSE	627.000	42,918			L
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	06/23/2014	GS ALGOS	19,078.000	807,073			U
X7568G-11-5	SANITEC CORPORATION	D	06/30/2014	Various	27,577.000	339,491			U
F5548N-10-1	SANOFI S.A.	D	05/20/2014	MS PASSPORT	12,841.000	1,358,233			U
78388J-10-6	SBA COMMUNICATIONS CORP CL A		05/30/2014	DEUTSCHE BANK AG	6,434.000	652,881			L
806407-10-2	SCHEIN HENRY INC		05/30/2014	DEUTSCHE BANK AG	40,156.000	4,803,417			L
G7945M-10-7	SEAGATE TECHNOLOGY		04/15/2014	GOLDMAN, SACHS & CO.	44,131.000	2,419,256			L
816851-10-9	SEMPRA ENERGY		05/30/2014	CREDIT SUISSE	623.000	62,518			L
D69671-21-8	SIEMANS AG	D	06/05/2014	Various	3,030.000	402,496			U
G80797-10-6	SIG PLC	D	06/30/2014	UNION BANK OF SWITZERLAND	17,383.000	55,819			U
826552-10-1	SIGMA ALDR ICH COM		05/30/2014	DEUTSCHE BANK AG	32,798.000	3,230,747			L
828806-10-9	SIMON PPTY GROUP INC		05/30/2014	DEUTSCHE BANK AG	14,595.000	2,428,852			L
832696-40-5	SMUCKER J M CO COM NEW		05/30/2014	Various	25,219.000	2,403,657			L
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	06/06/2014	Various	19,563.000	1,137,846			U
842587-10-7	SOUTHERN CO		05/30/2014	CREDIT SUISSE	2,918.000	127,750			L
84470P-10-9	SOUTHSIDE BANCSHARES INC		05/09/2014	STOCK DIV.	12.000	174			L
844741-10-8	SOUTHWEST AIRLINES CO		05/30/2014	Various	171,745.000	4,162,990			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
847560-10-9	SPECTRA ENERGY CORP		05/30/2014	Various	60,214.000	2,326,304			L
854502-10-1	STANLEY BLACK & DECKER INC		04/15/2014	GOLDMAN, SACHS & CO.	32,203.000	2,568,945			L
858912-10-8	STERICYCLE INC		05/30/2014	DEUTSCHE BANK AG	1,774.000	202,840			L
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP		04/21/2014	GOLDMAN, SACHS & CO.	25,210.000	2,221,345			L
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	05/16/2014	Various	29,220.000	814,893			U
871829-10-7	SYSCO CORP		05/30/2014	Various	116,464.000	4,249,591			L
87612E-10-6	TARGET CORP		04/15/2014	GOLDMAN, SACHS & CO.	74,189.000	4,417,765			L
H84989-10-4	TE CONNECTIVITY LTD		04/15/2014	GOLDMAN, SACHS & CO.	34,367.000	2,043,096			L
88033G-40-7	TENET HEALTHCARE CORP		06/06/2014	GOLDMAN, SACHS & CO.	25,288.000	1,248,882			L
881609-10-1	TESORO CORP		04/15/2014	GOLDMAN, SACHS & CO.	92,326.000	4,707,101			L
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		06/06/2014	CITIGROUP GLOBAL MARKETS	7,703.000	919,755			L
887228-10-4	TIME INC		06/09/2014	DISTRIBUTION	27,276.150	499,254			L
887317-30-3	TIME WARNER INC		04/15/2014	GOLDMAN, SACHS & CO.	68,098.000	4,313,388			L
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		02/28/2014	STOCK DIV.	31.800	704			L
F92124-10-0	TOTAL SA EUR 2.5	D	06/25/2014	Various	92,235.000	6,821,404			L
89417E-10-9	TRAVELERS COS INC		04/15/2014	Various	54,195.000	4,632,156			L
896047-50-3	TRIBUNE CL A ORD		06/24/2014	CRT CAPITAL GROUP	16,500.000	1,357,785			U
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		04/15/2014	CITIGROUP GLOBAL MARKETS	57,630.000	2,374,055			L
902494-10-3	TYSON FOODS INC CLASS A		04/15/2014	JPMORGAN CHASE & CO.	45,561.000	1,923,966			L
T960AS-10-1	Unicredit	D	05/23/2014	Various	15,634.000	127,072			L
907818-10-8	UNION PACIFIC CORP		05/30/2014	Various	40,695.000	7,941,949			L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		04/15/2014	JPMORGAN CHASE & CO.	42,728.000	4,099,172			L
912909-10-8	UNITED STATES STEEL CORP		04/15/2014	CITIGROUP GLOBAL MARKETS	41,441.000	1,122,563			L
913017-10-9	UNITED TECHNOLOGIES CORP		04/15/2014	GOLDMAN, SACHS & CO.	28,436.000	3,275,126			L
91324P-10-2	UNITEDHEALTH GROUP INC		05/30/2014	Various	48,160.000	3,834,210			L
91529Y-10-6	UNUM GROUP		04/15/2014	Various	74,277.000	2,458,664			L
91913Y-10-0	VALERO ENERGY CORP		06/27/2014	GOLDMAN, SACHS & CO.	180,995.000	9,434,602			L
92210H-10-5	VANTIV INC CLASS A		05/30/2014	DEUTSCHE BANK AG	9,283.000	287,605			L
92343E-10-2	VERISIGN INC.		05/30/2014	CREDIT SUISSE	1,203.000	60,246			L
92343V-10-4	VERIZON COMMUNICATIONS		04/15/2014	MORGAN STANLEY	5,225.000	246,779			L
92553P-20-1	VIACOM INC NEW CL B		04/15/2014	GOLDMAN, SACHS & CO.	21,544.000	1,783,571			L
F97982-10-6	VIVENDI EUR5.50	D	04/16/2014	Various	13,037.000	360,090			U
931422-10-9	WALGREEN CO		06/06/2014	Various	19,841.000	1,487,483			L
931142-10-3	WAL-MART STORES		05/30/2014	Various	10,443.000	801,606			L
94106L-10-9	WASTE MGMT INC DEL		04/15/2014	GOLDMAN, SACHS & CO.	65,064.000	2,685,171			L
94973V-10-7	WELLPOINT INC		05/30/2014	CREDIT SUISSE	7,543.000	817,359			L
949746-10-1	WELLS FARGO CO		05/30/2014	Various	12,217.000	620,292			L
960413-10-2	WESTLAKE CHEMICAL CORP		04/21/2014	Various	265,298.000	17,804,600			L
96950F-10-4	WILLIAMS PARTNERS LP		04/15/2014	CITIGROUP GLOBAL MARKETS	35,484.000	1,804,268			L
976657-10-6	WISCONSIN ENERGY		04/15/2014	GOLDMAN, SACHS & CO.	44,965.000	2,156,913			L
98389B-10-0	XCEL ENERGY INC		05/30/2014	Various	2,137.000	65,728			L
984121-10-3	XEROX CORP COM		04/15/2014	CITIGROUP GLOBAL MARKETS	227,091.000	2,581,979			L
G98290-10-2	XL GROUP PLC	R	04/15/2014	GOLDMAN, SACHS & CO.	76,742.000	2,398,993			L
984332-10-6	YAHOO INC COM		05/05/2014	Various	417,102.000	14,985,280			L
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	05/23/2014	Various	1,425.000	421,750			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						754,665,521	XXX		XXX
G7095B-80-2	ASHMORE EMERGING MARKETS LIQUID INVESTME	F	05/12/2014	STOCK DIV.	52,423.190				A
L54483-82-8	INVESTEC EM MARKET LC DEBT S SHARES INC	F	04/25/2014	STOCK DIV.	50,825.550	4,173,794			U
464287-20-0	ISHARES CORE S&P 500 ETF		06/09/2014	Various	200,000.000	39,381,856			L
464287-46-5	ISHARES MSCI EAFE INDEX FUND	R	06/09/2014	Various	550,000.000	38,535,248			L
46429B-69-7	ISHARES MSCI USA MIN VOL		06/25/2014	Various	75,750.000	2,786,920			L
9299999. Subtotal - Common Stocks - Mutual Funds						84,877,818	XXX		XXX
9799997. Total - Common Stocks - Part 3						839,543,339	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						839,543,339	XXX		XXX
9899999. Total - Preferred and Common Stocks						839,543,339	XXX		XXX
9999999 - Totals						8,746,354,152	XXX	8,712,459	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		06/01/2014	SCHEDULED REDEMPTION		155	155	158	157		(2)		(2)		155				5	06/15/2028	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		06/01/2014	SCHEDULED REDEMPTION		85,089	85,089	86,910	85,929		(841)		(841)		85,089				2,008	07/15/2018	1
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		06/01/2014	SCHEDULED REDEMPTION		33,883	33,883	36,038	36,219		(2,336)		(2,336)		33,883				653	07/15/2024	1
36225B-5P-9	GOVT NATL MTG ASSOC I #781754		06/01/2014	SCHEDULED REDEMPTION		31,096	31,096	33,271	32,733		(1,637)		(1,637)		31,096				741	06/15/2019	1
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		06/01/2014	SCHEDULED REDEMPTION		154,957	154,957	166,273	166,252		(11,295)		(11,295)		154,957				3,730	06/15/2025	1
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		06/01/2014	SCHEDULED REDEMPTION		5,782	5,782	6,148	6,175		(393)		(393)		5,782				109	08/20/2025	1
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		06/01/2014	SCHEDULED REDEMPTION		30,720	30,720	32,664	32,623		(1,903)		(1,903)		30,720				583	01/20/2026	1
49549C-AA-6	KING INTL LEASING LLC		04/15/2014	SCHEDULED REDEMPTION		96,426	96,426	96,426	96,426						96,426				1,328	10/15/2022	1FE
59511V-AA-7	MICRON SEMICONDUCTOR ASIA PTE LTD	E	04/29/2014	JPMORGAN CHASE & CO.		39,953,200	40,000,000	40,000,000	40,000,000						40,000,000		(46,800)	(46,800)	184,507	01/15/2019	1FE
74046B-AA-4	PREMIER AIRCRAFT LEASING	E	05/06/2014	SCHEDULED REDEMPTION		393,160	393,160	393,160	393,160						393,160				7,030	02/06/2022	1FE
74046B-AB-2	PREMIER AIRCRAFT LEASING	E	04/10/2014	SCHEDULED REDEMPTION		209,844	209,844	209,844	209,844						209,844				3,722	04/10/2022	1FE
746388-AA-5	PURPLE CHEN 2011 LLC		05/01/2014	SCHEDULED REDEMPTION		97,436	97,436	97,436	97,436						97,436				1,332	08/01/2023	1FE
797224-AB-8	SAN CLEMENTE LEASING LLC		06/07/2014	SCHEDULED REDEMPTION		197,315	197,315	197,315	197,315						197,315				3,305	06/07/2022	1FE
912828-B2-5	TREASURY (CPI) NOTE		06/18/2014	Various		73,064,297	70,000,000	72,783,471			(117)		(117)		72,783,353		280,944	280,944	172,280	01/15/2024	1
912828-C9-9	TREASURY (CPI) NOTE		06/17/2014	Various		41,291,270	40,000,000	41,297,411			(907)		(907)		41,296,504		(5,234)	(5,234)	8,486	04/15/2019	1
912810-RE-0	TREASURY BOND		05/06/2014	BANK OF AMERICA/MERRILL LYNCH		139,357,802	135,780,700	139,037,251			(143)		(143)		139,037,108		320,694	320,694	891,960	02/15/2044	1
912810-RG-5	TREASURY BOND		06/26/2014	Various		361,827,742	362,350,000	359,679,299			570		570		359,679,869		2,147,873	2,147,873	1,003,884	05/15/2044	1
912828-A7-5	TREASURY NOTE		04/22/2014	GOLDMAN, SACHS & CO.		34,716,992	35,000,000	34,961,719			1,724		1,724		34,963,443		(246,450)	(246,450)	163,881	12/31/2018	1
912828-A9-1	TREASURY NOTE		05/15/2014	Various		90,129,688	90,000,000	90,049,219			(4,792)		(4,792)		90,044,427		85,260	85,260	222,514	01/15/2017	1
912828-B4-1	TREASURY NOTE		04/22/2014	GOLDMAN, SACHS & CO.		50,031,250	50,000,000	50,046,875			(4,597)		(4,597)		50,042,278		(11,028)	(11,028)	42,472	01/31/2016	1
912828-B8-2	TREASURY NOTE		05/06/2014	BANK MONTREAL / NESBITT BURNS		19,219,170	19,250,000	19,213,906			2,738		2,738		19,216,645		2,525	2,525	8,893	02/29/2016	1
912828-C2-4	TREASURY NOTE		04/30/2014	BANK MONTREAL / NESBITT BURNS		99,285,156	100,000,000	99,234,375			17,011		17,011		99,251,386		33,770	33,770	252,717	02/28/2019	1
912828-C3-2	TREASURY NOTE		05/06/2014	Various		151,650,141	152,100,000	151,613,840			12,713		12,713		151,626,552		23,588	23,588	148,885	03/15/2017	1
912828-C4-0	TREASURY NOTE		05/06/2014	BANK MONTREAL / NESBITT BURNS		99,960,938	100,000,000	99,906,250			3,707		3,707		99,909,957		50,980	50,980	30,738	03/31/2016	1
912828-C5-7	TREASURY NOTE		04/07/2014	MORGAN STANLEY		49,992,188	50,000,000	49,835,938			416		416		49,836,353		155,834	155,834	24,590	03/31/2021	1
912828-C6-5	TREASURY NOTE		04/30/2014	MORGAN STANLEY		149,546,875	150,000,000	149,109,375			14,042		14,042		149,123,417		423,458	423,458	206,455	03/31/2019	1
912828-C7-3	TREASURY NOTE		05/22/2014	Various		155,658,462	155,170,000	155,240,552			(910)		(910)		155,239,642		418,820	418,820	140,967	04/15/2017	1
912828-C8-1	TREASURY NOTE		05/23/2014	MORGAN STANLEY		31,016,953	31,000,000	30,986,602			485		485		30,987,087		29,866	29,866	8,529	04/30/2016	1
912828-D2-3	TREASURY NOTE		06/05/2014	Various		361,347,500	360,500,000	359,273,477			14,969		14,969		359,288,446		2,059,054	2,059,054	371,873	04/30/2019	1
912828-WH-9	TREASURY NOTE		06/04/2014	BANK OF AMERICA/MERRILL LYNCH		80,106,250	80,000,000	80,125,000							80,125,000		(18,750)	(18,750)	39,946	05/15/2017	1
912828-WJ-5	TREASURY NOTE		06/17/2014	Various		350,210,857	352,650,000	350,322,703			441		441		350,323,145		(112,288)	(112,288)	581,187	05/15/2024	1
912828-WL-0	TREASURY NOTE		06/17/2014	Various		119,897,524	120,875,000	120,003,169			1,583		1,583		120,004,752		(107,227)	(107,227)	67,328	05/31/2019	1
912828-WM-8	TREASURY NOTE		06/10/2014	Various		174,859,766	175,000,000	175,027,344			(214)		(214)		175,027,130		(167,364)	(167,364)	13,883	05/31/2016	1
89609G-AB-8	TRICAHUE LEASING LLC		05/26/2014	SCHEDULED REDEMPTION		154,198	154,198	154,198	154,198						154,198				2,887	02/26/2022	1FE
912828-RT-9	US TREASURY N/B		05/06/2014	BARCLAYS		13,400,859	13,500,000	13,362,945	13,402,058		6,664		6,664		13,408,722		(7,862)	(7,862)	80,573	11/30/2018	1
912828-RU-6	US TREASURY N/B		06/30/2014	GOLDMAN, SACHS & CO.		4,024,844	4,000,000	4,001,420	4,000,844		(142)		(142)		4,000,702		24,141	24,141	20,369	11/30/2016	1
912828-VS-6	US TREASURY N/B		05/06/2014	GOLDMAN, SACHS & CO.		24,888,672	25,000,000	24,929,688	24,930,756		2,212		2,212		24,932,967		(44,296)	(44,296)	452,348	08/15/2023	1
0599999. Subtotal - Bonds - U.S. Governments						2,716,928,456	2,713,665,762	2,711,551,668	83,842,126		49,047		49,047		2,711,638,947		5,289,510	5,289,510	5,166,698	XXX	XXX
302154-BL-2	EXPORT IMPORT BANK OF KOREA	F	04/01/2014	BANK OF AMERICA/MERRILL LYNCH		18,103,320	18,000,000	18,000,000							18,000,000		103,320	103,320	39,666	01/14/2017	1FE
55276V-AA-0	MUBADALA DEVELOPMENT CO	F	05/06/2014	MATURED		5,000,000	5,000,000	5,125,000	5,010,097		(10,097)		(10,097)		5,000,000				143,750	05/06/2014	1FE
105756-BM-1	REPUBLIC OF BRAZIL	F	06/02/2014	Various		14,491,628	13,000,000	15,478,500	14,624,278		(146,023)		(146,023)		14,478,255		13,373	13,373	573,833	01/17/2017	2FE
50064F-AH-7	REPUBLIC OF KOREA	F	04/16/2014	MATURED		5,000,000	5,000,000	5,124,400	5,008,310		(8,310)		(8,310)		5,000,000				143,750	04/16/2014	1FE
836205-AJ-3	REPUBLIC OF SOUTH AFRICA	F	06/02/2014	MATURED		9,500,000	9,500,000	9,856,250	9,533,754		(33,754)		(33,754)		9,500,000				308,750	06/02/2014	2FE
78307A-DA-8	RUSSIA FOREIGN BOND	F	04/09/2014	Various		9,185,000	9,000,000	9,192,500	9,103,179		(21,922)		(21,922)		9,081,257		103,743	103,743	148,021	04/29/2015	2FE
78307A-DD-2	RUSSIAN FEDERATION	F	04/03/2014	BANK OF AMERICA/MERRILL LYNCH		9,180,000	9,000,000	9,135,000	9,091,533		(7,226)		(7,226)		9,084,307		95,693	95,693	149,500	04/04/2017	2FE
85628U-AF-3	STATE BANK OF INDIA /LONDON BRANCH	F	04/22/2014	Various		4,902,250	5,000,000	4,997,250			2		2		4,997,252		(95,002)	(95,002)	2,031	04/17/2024	2Z
1099999. Subtotal - Bonds - All Other Governments						75,362,198	73,500,000	76,908,900	52,371,151		(227,331)		(227,331)		75,141,070		221,128	221,128	1,509,301	XXX	XXX
13063B-3X-8	CALIFORNIA ST		06/26/2014	Various		10,924,504	10,000,000	9,923,000	9,923,412		495		495		9,923,906		1,000,598	1,000,598	336,597	04/01/2043	1FE
13063C-FT-2	CALIFORNIA ST FOR PREVIOUS ISS		04/04/2014	LEBENTHAL & COMPANY INC.		5,335,600	5,000,000	5,043,000	5,042,473		(922)		(922)		5,041,551		294,049	294,049	106,944	11/01/2043	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)
20772J-GX-4	CONNECTICUT ST G O - REF - 2012 SER C		06/30/2014	Various		11,237,220	10,000,000	11,877,500	11,405,403		(199,945)		(199,945)		11,205,458		31,763	31,763	287,639	06/01/2017	1FE
373384-VM-5	GA ST-E2-REF		06/10/2014	Various		37,088,404	35,205,000	40,116,802	37,212,037		(512,044)		(512,044)		36,699,993		388,410	388,410	1,205,875	09/01/2015	1FE
574193-GN-2	MARYLAND ST-REF 2ND SER		06/10/2014	Various		40,785,864	35,000,000	42,880,400	41,620,318		(393,046)		(393,046)		41,227,272		(441,408)	(441,408)	1,300,150	08/01/2020	1FE
57582P-Q2-9	MASSACHUSETTS ST REF-SER B		06/19/2014	JEFFERIES & COMPANY, INC.		16,215,920	14,000,000	16,621,920	16,372,227		(242,743)		(242,743)		16,129,484		86,436	86,436	628,056	08/01/2018	1FE
606301-MB-2	MISSOURI ST GO REF - ST WTR POLL CTRL -2		06/10/2014	JPMORGAN CHASE & CO.		16,441,920	14,850,000	17,203,280	16,619,450		(209,660)		(209,660)		16,409,790		32,131	32,131	415,800	10/01/2017	1FE
70914P-UN-0	PENNSYLVANIA ST		06/19/2014	CITIGROUP GLOBAL MARKETS		11,609,000	10,000,000	11,748,600	11,697,082		(165,487)		(165,487)		11,531,595		77,405	77,405	315,278	10/15/2018	1FE
93974C-C3-2	WASHINGTON ST REF SER R-2012A		06/10/2014	GOLDMAN, SACHS & CO.		11,565,100	10,000,000	12,239,800	11,775,093		(174,128)		(174,128)		11,600,965		(35,865)	(35,865)	475,000	07/01/2018	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						161,203,532	144,055,000	167,654,301	161,667,493		(1,897,480)		(1,897,480)		159,770,013		1,433,519	1,433,519	5,071,339	XXX	XXX
566897-VD-3	MARICOPA CNTY ARIZ SCH DIST NO		06/27/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		567,457	500,000	557,605			(2,057)		(2,057)		555,548		11,909	11,909	3,889	07/01/2019	1FE
403755-L7-4	GWINNETT CNTY GA SCH DIST - SALES TAX -2		04/17/2014	MORGAN STANLEY		5,272,950	5,000,000	5,590,650	5,288,243		(48,241)		(48,241)		5,240,002		32,948	32,948	108,889	10/01/2015	1FE
287461-CY-1	ELKHART CNTY IN CORR COMPLEX 04		06/01/2014	CALLED @ 100.00000000		390,000	390,000	416,469	391,785		(1,785)		(1,785)		390,000				9,750	12/01/2016	1FE
741701-M2-9	PRINCE GEORGES COUNTY MD REF - CONS PUBI		06/10/2014	GUGGENHEIM SECURITIES, LLC		16,321,071	14,340,000	17,327,309	16,614,267		(273,250)		(273,250)		16,341,016		(19,945)	(19,945)	533,767	09/15/2017	1FE
163357-FG-6	CHELSEA MI SCH DIST G O BLDG 04		05/01/2014	CALLED @ 100.00000000		300,000	300,000	328,935	301,185		(1,185)		(1,185)		300,000				7,875	05/01/2015	1FE
163357-FH-4	CHELSEA MI SCH DIST G O BLDG 04		05/01/2014	CALLED @ 100.00000000		425,000	425,000	462,069	426,526		(1,526)		(1,526)		425,000				11,156	05/01/2016	1FE
182252-RH-1	CLARKSTON MI CMNTY SCH G O 2004 REF		05/01/2014	CALLED @ 100.00000000		210,000	210,000	220,496	210,432		(432)		(432)		210,000				4,988	05/01/2015	1FE
443114-QR-7	HOWELL MI PUB SCHS G O 2004 REF		05/01/2014	CALLED @ 100.00000000		410,000	410,000	420,579	410,450		(450)		(450)		410,000				9,225	05/01/2018	1FE
771537-SU-2	ROCHESTER MI CSD SCH BLDG G O 2004 REF		05/01/2014	CALLED @ 100.00000000		3,410,000	3,410,000	3,471,796	3,412,620		(2,620)		(2,620)		3,410,000				76,725	05/01/2019	1FE
838736-US-3	SOUTH LYON MI COMM SCH BLDG 06		04/11/2014	RAYMOND JAMES & ASSOCIATES, INC.		379,318	360,000	361,656	360,473		(56)		(56)		360,416		18,901	18,901	7,425	05/01/2025	1FE
846625-HQ-7	SPARTA MI AREA SCHOOLS G O 04		05/01/2014	CALLED @ 100.00000000		760,000	760,000	815,123	762,257		(2,257)		(2,257)		760,000				19,000	05/01/2015	1FE
533288-ES-1	LINCOLN CNTY NE SD NO 1 N PLATTE 05		06/15/2014	CALLED @ 100.00000000		440,000	440,000	474,813	443,105		(1,985)		(1,985)		441,120		(1,120)	(1,120)	11,000	12/15/2014	1FE
621800-AS-0	MOUNT LAUREL TWP NJ MUN UTIL AUTH 77		06/15/2014	CALLED @ 100.00000000		160,000	160,000	160,000	160,000						160,000				5,080	06/15/2017	1
186392-BM-7	CLEVELAND OH MUN SCH DIST G O 2004		06/01/2014	CALLED @ 100.00000000		265,000	265,000	282,453	265,886		(886)		(886)		265,000				6,625	12/01/2014	1FE
186392-BN-5	CLEVELAND OH MUN SCH DIST G O 2004		06/01/2014	CALLED @ 100.00000000		255,000	255,000	269,255	255,728		(728)		(728)		255,000				6,375	12/01/2015	1FE
186392-BP-0	CLEVELAND OH MUN SCH DIST G O 2004		06/01/2014	CALLED @ 100.00000000		1,220,000	1,220,000	1,279,158	1,223,031		(3,031)		(3,031)		1,220,000				30,500	12/01/2016	1FE
468574-ET-1	JACKSON OH SCH DIST G O CONSTR IMPT 04		06/01/2014	CALLED @ 100.00000000		515,000	515,000	541,971	516,365		(1,365)		(1,365)		515,000				12,875	12/01/2016	1
468574-EU-8	JACKSON OH SCH DIST G O CONSTR IMPT 04		06/01/2014	CALLED @ 100.00000000		1,190,000	1,190,000	1,244,443	1,192,764		(2,764)		(2,764)		1,190,000				29,750	12/01/2017	1
468574-EX-2	JACKSON OH SCH DIST G O CONSTR IMPT 04		06/01/2014	CALLED @ 100.00000000		165,000	165,000	169,985	165,255		(255)		(255)		165,000				4,125	12/01/2020	1
531677-DW-9	LICKING HEIGHTS OH LOC SCH DIST 2004		06/01/2014	CALLED @ 100.00000000		140,000	140,000	143,595	140,182		(182)		(182)		140,000				3,325	12/01/2017	1FE
531677-DX-7	LICKING HEIGHTS OH LOC SCH DIST 2004		06/01/2014	CALLED @ 100.00000000		100,000	100,000	101,999	100,102		(102)		(102)		100,000				2,375	12/01/2018	1FE
531677-DY-5	LICKING HEIGHTS OH LOC SCH DIST 2004		06/01/2014	CALLED @ 100.00000000		950,000	950,000	963,623	950,695		(695)		(695)		950,000				22,563	12/01/2019	1FE
178882-HL-3	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		05/06/2014	Various		1,763,112	1,980,000	880,153	1,452,600		24,439		24,439		1,477,039		286,073	286,073		06/15/2020	1FE
697334-MG-2	PALMYRA PA AREA SCH DIST 2006		06/01/2014	CALLED @ 100.00000000		1,105,000	1,105,000	1,137,222	1,107,021		(2,021)		(2,021)		1,105,000				27,625	06/01/2022	1FE
832016-FD-6	SMITH CNTY TN G O SCH 2005 REF		04/01/2014	MATURED		380,000	380,000	413,233	381,139		(1,139)		(1,139)		380,000				9,500	04/01/2014	1
717146-SL-9	PHARR-SAN JUAN-ALAMO TEX INDPT (PS		04/03/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		119,810	100,000	118,024			(110)		(110)		117,914		1,896	1,896	736	02/01/2025	1FE
717146-SN-5	PHARR-SAN JUAN-ALAMO TEX INDPT (PS		05/14/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,617,284	1,350,000	1,561,883			(2,561)		(2,561)		1,559,322		57,962	57,962	14,653	02/01/2027	1FE
303820-6J-8	FAIRFAX CNTY VA GO - 2012 SER A		06/12/2014	GOLDMAN, SACHS & CO.		12,208,398	10,885,000	13,211,451	12,359,902		(207,036)		(207,036)		12,152,866		55,532	55,532	387,022	04/01/2017	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						51,039,400	47,305,000	52,925,945	48,892,012		(534,281)		(534,281)		50,595,243		444,157	444,157	1,366,817	XXX	XXX
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		06/01/2014	SCHEDULED REDEMPTION		104	104	108	106		(2)		(2)		104				3	08/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		06/01/2014	SCHEDULED REDEMPTION		326	326	334	331		(5)		(5)		326				9	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		06/01/2014	SCHEDULED REDEMPTION		245	245	254	254		(9)		(9)		245				8	01/01/2034	1
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		06/01/2014	SCHEDULED REDEMPTION		8	8	8	8						8					04/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		06/01/2014	SCHEDULED REDEMPTION		11	11	11	11						11					06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		06/01/2014	SCHEDULED REDEMPTION		22	22	22	22		(1)		(1)		22				1	06/01/2034	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		06/01/2014	SCHEDULED REDEMPTION		11	11	12	12						11					07/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		06/01/2014	SCHEDULED REDEMPTION		762	762	789	801		(38)		(38)		762				22	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		06/01/2014	SCHEDULED REDEMPTION		43,069	43,069	44,563	44,939		(1,870)		(1,870)		43,069				1,172	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		06/01/2014	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		06/01/2014	SCHEDULED REDEMPTION		556	556	576	576		(20)		(20)		556				18	08/01/2034	1
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		06/01/2014	SCHEDULED REDEMPTION		12,223	12,223	12,647	12,580		(356)		(356)		12,223				397	09/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		06/01/2014	SCHEDULED REDEMPTION		38	38	40	39		(1)		(1)		38				1	09/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		06/01/2014	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18				1	09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		06/01/2014	SCHEDULED REDEMPTION		5,208	5,208	5,389	5,333		(125)		(125)		5,208				127	10/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		06/01/2014	SCHEDULED REDEMPTION		22	22	23	22		(1)		(1)		22				1	12/01/2034	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		06/01/2014	SCHEDULED REDEMPTION		112	112	116	117		(4)		(4)		112				3	02/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		06/01/2014	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					04/01/2035	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		06/01/2014	SCHEDULED REDEMPTION		355	355	359	358		(3)		(3)		355				11	09/01/2037	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		06/01/2014	SCHEDULED REDEMPTION		76	76	78	78		(2)		(2)		76				3	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		06/01/2014	SCHEDULED REDEMPTION		2,236	2,236	2,285	2,284		(48)		(48)		2,236				76	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		06/01/2014	SCHEDULED REDEMPTION		4,346	4,346	4,169	4,178		168		168		4,346				130	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		06/01/2014	SCHEDULED REDEMPTION		2,100	2,100	2,145	2,143		(43)		(43)		2,100				70	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		06/01/2014	SCHEDULED REDEMPTION		2,384	2,384	2,432	2,427		(43)		(43)		2,384				82	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		06/01/2014	SCHEDULED REDEMPTION		1,005	1,005	1,029	1,024		(19)		(19)		1,005				30	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		06/01/2014	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		06/01/2014	SCHEDULED REDEMPTION		2,662	2,662	2,727	2,785		(123)		(123)		2,662				87	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		06/01/2014	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				1	10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		06/01/2014	SCHEDULED REDEMPTION		770	770	789	790		(20)		(20)		770				21	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		06/01/2014	SCHEDULED REDEMPTION		1,726	1,726	1,768	1,764		(38)		(38)		1,726				49	04/01/2029	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		06/01/2014	SCHEDULED REDEMPTION		114	114	117	120		(7)		(7)		114				4	02/01/2030	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		06/01/2014	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14					06/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		06/01/2014	SCHEDULED REDEMPTION		161	161	165	169		(8)		(8)		161				5	11/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		06/01/2014	SCHEDULED REDEMPTION		274	274	284	297		(23)		(23)		274				9	02/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		06/01/2014	SCHEDULED REDEMPTION		251	251	257	261		(10)		(10)		251				8	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		06/01/2014	SCHEDULED REDEMPTION		154	154	160	158		(4)		(4)		154				5	05/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		06/01/2014	SCHEDULED REDEMPTION		296	296	307	305		(8)		(8)		296				9	07/01/2032	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		06/01/2014	SCHEDULED REDEMPTION		1	1	1	1						1					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		06/01/2014	SCHEDULED REDEMPTION		2,980	2,980	3,049	3,041		(61)		(61)		2,980				89	09/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		06/01/2014	SCHEDULED REDEMPTION		279	279	285	283		(4)		(4)		279				8	12/01/2028	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		06/01/2014	SCHEDULED REDEMPTION		3,932	3,932	4,022	4,036		(104)		(104)		3,932				118	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		06/01/2014	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	02/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		06/01/2014	SCHEDULED REDEMPTION		115	115	118	119		(3)		(3)		115				3	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		06/01/2014	SCHEDULED REDEMPTION		4,623	4,623	4,729	4,738		(115)		(115)		4,623				133	04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		06/01/2014	SCHEDULED REDEMPTION		49	49	47	47		2		2		49				2	05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		06/01/2014	SCHEDULED REDEMPTION		116	116	112	113		3		3		116				4	06/01/2029	1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		06/01/2014	SCHEDULED REDEMPTION		157	157	152	156		1		1		157				5	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		06/01/2014	SCHEDULED REDEMPTION		18	18	18	18						18				1	06/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		06/01/2014	SCHEDULED REDEMPTION		473	473	471	466		7		7		473				15	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		06/01/2014	SCHEDULED REDEMPTION		43	43	43	42		1		1		43				1	09/01/2029	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		06/01/2014	SCHEDULED REDEMPTION		73	73	75	78		(5)		(5)		73				2	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		06/01/2014	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		06/01/2014	SCHEDULED REDEMPTION		50	50	51	52		(3)		(3)		50				2	02/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		06/01/2014	SCHEDULED REDEMPTION		41	41	40	39		2		2		41				1	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		06/01/2014	SCHEDULED REDEMPTION		72	72	74	76		(4)		(4)		72				2	05/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		06/01/2014	SCHEDULED REDEMPTION		1,813	1,813	1,854	1,851		(39)		(39)		1,813				49	11/01/2029	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		06/01/2014	SCHEDULED REDEMPTION		17	17	16	16		1		1		17				1	02/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		06/01/2014	SCHEDULED REDEMPTION		3,019	3,019	3,093	3,206		(186)		(186)		3,019				104	05/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		06/01/2014	SCHEDULED REDEMPTION		38	38	38	38						38				1	06/01/2031	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		06/01/2014	SCHEDULED REDEMPTION		535	535	548	554		(19)		(19)		535				18	03/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		06/01/2014	SCHEDULED REDEMPTION		137	137	136	136		1		1		137				4	03/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		06/01/2014	SCHEDULED REDEMPTION		22	22	22	22						22				1	10/01/2031	1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		06/01/2014	SCHEDULED REDEMPTION		467	467	479	489		(22)		(22)		467				16	11/01/2031	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		06/01/2014	SCHEDULED REDEMPTION		9	9	9	10						9					12/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		06/01/2014	SCHEDULED REDEMPTION		11	11	12	12						11					01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		06/01/2014	SCHEDULED REDEMPTION		463	463	479	486		(23)		(23)		463				14	01/01/2032	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		06/01/2014	SCHEDULED REDEMPTION		248	248	256	256		(8)		(8)		248				8	03/01/2032	1
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		06/01/2014	SCHEDULED REDEMPTION		61	61	63	63		(2)		(2)		61				2	04/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		06/01/2014	SCHEDULED REDEMPTION		87	87	90	95		(8)		(8)		87				3	03/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		06/01/2014	SCHEDULED REDEMPTION		189	189	195	205		(17)		(17)		189				7	04/01/2032	1
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		05/01/2014	SCHEDULED REDEMPTION		6,139	6,139	6,350	6,607		(468)		(468)		6,139				179	05/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		06/01/2014	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				1	05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		06/01/2014	SCHEDULED REDEMPTION		179	179	185	184		(5)		(5)		179				6	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		06/01/2014	SCHEDULED REDEMPTION		1,035	1,035	1,072	1,110		(75)		(75)		1,035				34	06/01/2032	1
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		06/01/2014	SCHEDULED REDEMPTION		65	65	67	66		(1)		(1)		65				2	07/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		06/01/2014	SCHEDULED REDEMPTION		917	917	949	955		(38)		(38)		917				29	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		06/01/2014	SCHEDULED REDEMPTION		62	62	64	66		(4)		(4)		62				2	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		06/01/2014	SCHEDULED REDEMPTION		289	289	299	298		(10)		(10)		289				9	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		06/01/2014	SCHEDULED REDEMPTION		39	39	39	39						39				1	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		06/01/2014	SCHEDULED REDEMPTION		32	32	31	31						32				1	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		06/01/2014	SCHEDULED REDEMPTION		405	405	403	403		2		2		405				12	09/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		06/01/2014	SCHEDULED REDEMPTION		13	13	14	14						13					01/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		06/01/2014	SCHEDULED REDEMPTION		144	144	149	149		(4)		(4)		144				4	03/01/2033	1
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		06/01/2014	SCHEDULED REDEMPTION		33,366	33,366	33,766	34,005		(639)		(639)		33,366				835	06/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		06/01/2014	SCHEDULED REDEMPTION		1,180	1,180	1,199	1,206		(26)		(26)		1,180				28	08/01/2028	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		06/01/2014	SCHEDULED REDEMPTION		665	665	679	680		(15)		(15)		665				22	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		06/01/2014	SCHEDULED REDEMPTION		1,848	1,848	1,885	1,883		(35)		(35)		1,848				61	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		06/01/2014	SCHEDULED REDEMPTION		1,525	1,525	1,554	1,552		(28)		(28)		1,525				50	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		06/01/2014	SCHEDULED REDEMPTION		637	637	649	648		(11)		(11)		637				21	08/01/2023	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		06/01/2014	SCHEDULED REDEMPTION		111	111	115	115		(4)		(4)		111				3	01/01/2028	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		06/01/2014	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	09/01/2022	1
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		06/01/2014	SCHEDULED REDEMPTION		76,481	76,481	79,175	79,263		(2,782)		(2,782)		76,481				1,022	04/01/2032	1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		04/01/2014	MATURED		562	562	562	562						562				6	04/01/2014	1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		06/01/2014	SCHEDULED REDEMPTION		444	444	459	446		(2)		(2)		444				17	09/01/2014	1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		06/01/2014	SCHEDULED REDEMPTION		684	684	706	687		(3)		(3)		684				26	10/01/2014	1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		06/01/2014	SCHEDULED REDEMPTION		485	485	501	488		(2)		(2)		485				18	11/01/2014	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		06/01/2014	SCHEDULED REDEMPTION		418	418	432	424		(6)		(6)		418				10	01/01/2016	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		06/01/2014	SCHEDULED REDEMPTION		23,626	23,626	24,623	24,101		(475)		(475)		23,626				655	08/01/2018	1
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011		06/01/2014	SCHEDULED REDEMPTION		3,152	3,152	3,270	3,194		(42)		(42)		3,152				75	10/01/2015	1
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329		06/01/2014	SCHEDULED REDEMPTION		9,734	9,734	10,214	10,037		(303)		(303)		9,734				255	05/01/2017	1
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472		06/01/2014	SCHEDULED REDEMPTION		22,540	22,540	23,653	23,166		(625)		(625)		22,540				588	03/01/2018	1
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		06/01/2014	SCHEDULED REDEMPTION		1,617	1,617	1,697	1,660		(43)		(43)		1,617				42	06/01/2018	1
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		06/01/2014	SCHEDULED REDEMPTION		636	636	657	640		(4)		(4)		636				24	11/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		06/01/2014	SCHEDULED REDEMPTION		762	762	789	771		(9)		(9)		762				29	02/01/2016	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		06/01/2014	SCHEDULED REDEMPTION		13	13	13	13		(1)		(1)		13					09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		06/01/2014	SCHEDULED REDEMPTION		350	350	355	356		(7)		(7)		350				12	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		06/01/2014	SCHEDULED REDEMPTION		19	19	19	19		(1)		(1)		19				1	12/01/2026	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		06/01/2014	SCHEDULED REDEMPTION		98	98	101	106		(8)		(8)		98				3	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		06/01/2014	SCHEDULED REDEMPTION		2,153	2,153	2,228	2,341		(187)		(187)		2,153				72	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		06/01/2014	SCHEDULED REDEMPTION		755	755	781	827		(72)		(72)		755				25	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		06/01/2014	SCHEDULED REDEMPTION		698	698	722	719		(21)		(21)		698				21	08/01/2032	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		06/01/2014	SCHEDULED REDEMPTION		207	207	211	211		(4)		(4)		207				6	07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		06/01/2014	SCHEDULED REDEMPTION		205	205	212	212		(7)		(7)		205				6	09/01/2034	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		06/01/2014	SCHEDULED REDEMPTION		256	256	260	259		(3)		(3)		256				8	10/01/2036	1
31283K-2R-8	FED HOME LOAN MTG CORP GOLD #G11684		06/01/2014	SCHEDULED REDEMPTION		147,102	147,102	158,538	155,118		(8,016)		(8,016)		147,102				3,834	12/01/2018	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		06/01/2014	SCHEDULED REDEMPTION		31,151	31,151	32,669	32,703		(1,552)		(1,552)		31,151				800	12/01/2021	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		06/01/2014	SCHEDULED REDEMPTION		32,640	32,640	34,032	34,110		(1,471)		(1,471)		32,640				854	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		06/01/2014	SCHEDULED REDEMPTION		19,098	19,098	19,896	19,881		(783)		(783)		19,098				492	09/01/2022	1
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		06/01/2014	SCHEDULED REDEMPTION		32,067	32,067	33,331	33,421		(1,355)		(1,355)		32,067				763	10/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		06/01/2014	SCHEDULED REDEMPTION		22,154	22,154	23,108	23,099		(945)		(945)		22,154				571	12/01/2022	1
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		06/01/2014	SCHEDULED REDEMPTION		251,582	251,582	261,497	263,302		(11,720)		(11,720)		251,582				5,954	02/01/2023	1
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		06/01/2014	SCHEDULED REDEMPTION		44,504	44,504	46,112	46,678		(2,174)		(2,174)		44,504				1,069	04/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		06/01/2014	SCHEDULED REDEMPTION		20,704	20,704	21,480	21,744		(1,040)		(1,040)		20,704				497	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		06/01/2014	SCHEDULED REDEMPTION		57,277	57,277	59,401	59,636		(2,359)		(2,359)		57,277				1,331	06/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		06/01/2014	SCHEDULED REDEMPTION		65,821	65,821	68,138	68,694		(2,873)		(2,873)		65,821				1,566	12/01/2023	1
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		06/01/2014	SCHEDULED REDEMPTION		32,604	32,604	33,810	34,455		(1,850)		(1,850)		32,604				776	02/01/2024	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		06/01/2014	SCHEDULED REDEMPTION		44,998	44,998	46,741	47,177		(2,179)		(2,179)		44,998				1,072	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		06/01/2014	SCHEDULED REDEMPTION		51,157	51,157	53,173	53,893		(2,736)		(2,736)		51,157				1,224	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		06/01/2014	SCHEDULED REDEMPTION		17,978	17,978	18,641	18,637		(658)		(658)		17,978				428	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)
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		06/01/2014	SCHEDULED REDEMPTION		20,712	20,712	21,735	21,307		(595)		(595)		20,712				538	10/01/2017	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		06/01/2014	SCHEDULED REDEMPTION		98,373	98,373	102,250	103,801		(5,428)		(5,428)		98,373				2,344	04/01/2024	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		06/01/2014	SCHEDULED REDEMPTION		38,033	38,033	39,643	39,682		(1,650)		(1,650)		38,033				996	12/01/2021	1
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		06/01/2014	SCHEDULED REDEMPTION		52	52	51	52						52				1	06/01/2019	1
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		06/01/2014	SCHEDULED REDEMPTION		67,111	67,111	70,425	70,101		(2,990)		(2,990)		67,111				1,832	01/01/2022	1
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		06/01/2014	SCHEDULED REDEMPTION		19,460	19,460	20,420	20,123		(663)		(663)		19,460				505	12/01/2022	1
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		06/01/2014	SCHEDULED REDEMPTION		13,201	13,201	13,665	13,516		(315)		(315)		13,201				295	02/01/2018	1
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		06/01/2014	SCHEDULED REDEMPTION		9,344	9,344	9,712	9,646		(302)		(302)		9,344				221	04/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		06/01/2014	SCHEDULED REDEMPTION		55,317	55,317	57,267	58,322		(3,005)		(3,005)		55,317				1,223	05/01/2023	1
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		06/01/2014	SCHEDULED REDEMPTION		71,838	71,838	75,385	74,827		(2,989)		(2,989)		71,838				1,902	12/01/2022	1
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		06/01/2014	SCHEDULED REDEMPTION		39,901	39,901	41,871	43,131		(3,230)		(3,230)		39,901				955	08/01/2023	1
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		06/01/2014	SCHEDULED REDEMPTION		109,238	109,238	113,085	117,380		(8,142)		(8,142)		109,238				2,723	10/01/2023	1
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		06/01/2014	SCHEDULED REDEMPTION		22,683	22,683	23,491	24,040		(1,357)		(1,357)		22,683				547	11/01/2023	1
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		06/01/2014	SCHEDULED REDEMPTION		2,284	2,284	2,397	2,379		(94)		(94)		2,284				55	01/01/2019	1
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		06/01/2014	SCHEDULED REDEMPTION		6,233	6,233	6,452	6,434		(201)		(201)		6,233				148	01/01/2024	1
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		06/01/2014	SCHEDULED REDEMPTION		65,570	65,570	67,881	67,368		(1,797)		(1,797)		65,570				1,379	01/01/2019	1
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		06/01/2014	SCHEDULED REDEMPTION		1,696	1,696	1,780	1,825		(129)		(129)		1,696				44	02/01/2019	1
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		06/01/2014	SCHEDULED REDEMPTION		4,960	4,960	5,205	5,225		(265)		(265)		4,960				129	03/01/2019	1
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		06/01/2014	SCHEDULED REDEMPTION		17,376	17,376	18,234	18,078		(702)		(702)		17,376				440	07/01/2024	1
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		06/01/2014	SCHEDULED REDEMPTION		230,364	230,364	240,875	240,155		(9,790)		(9,790)		230,364				3,351	03/01/2027	1
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		06/01/2014	SCHEDULED REDEMPTION		246,652	246,652	257,626	257,980		(11,328)		(11,328)		246,652				3,551	05/01/2027	1
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		06/01/2014	SCHEDULED REDEMPTION		247,741	247,741	258,831	258,781		(11,041)		(11,041)		247,741				3,510	05/01/2027	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		06/01/2014	SCHEDULED REDEMPTION		1,495	1,495	1,460	1,473		22		22		1,495				42	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		06/01/2014	SCHEDULED REDEMPTION		1,548	1,548	1,513	1,523		25		25		1,548				44	08/01/2028	1
31361C-U9-0	FED NATL MTG ASSOC #027608		06/01/2014	SCHEDULED REDEMPTION		984	984	1,007	988		(3)		(3)		984				40	06/01/2016	1
31361M-ML-0	FED NATL MTG ASSOC #035463		06/01/2014	SCHEDULED REDEMPTION		72	72	75	73		(1)		(1)		72				3	02/01/2017	1
313615-H4-1	FED NATL MTG ASSOC #050651		06/01/2014	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31				1	08/01/2022	1
31365D-JD-8	FED NATL MTG ASSOC #124560		06/01/2014	SCHEDULED REDEMPTION		117	117	121	120		(3)		(3)		117				4	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		06/01/2014	SCHEDULED REDEMPTION		27	27	28	28		(2)		(2)		27				1	01/01/2023	1
31365T-2M-1	FED NATL MTG ASSOC #137680		06/01/2014	SCHEDULED REDEMPTION		5	5	6	6						5					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		06/01/2014	SCHEDULED REDEMPTION		45	45	46	46		(2)		(2)		45				2	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		06/01/2014	SCHEDULED REDEMPTION		672	672	703	687		(15)		(15)		672				27	04/01/2017	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		06/01/2014	SCHEDULED REDEMPTION		2,899	2,899	2,979	2,979		(81)		(81)		2,899				106	12/01/2024	1
31371E-5J-0	FED NATL MTG ASSOC #250249		06/01/2014	SCHEDULED REDEMPTION		31	31	33	31						31				1	01/01/2015	1
31371E-5P-6	FED NATL MTG ASSOC #250254		06/01/2014	SCHEDULED REDEMPTION		69	69	73	70		(1)		(1)		69				3	02/01/2015	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		06/01/2014	SCHEDULED REDEMPTION		417	417	432	425		(8)		(8)		417				13	06/01/2019	1
31371H-2B-3	FED NATL MTG ASSOC #252870		06/01/2014	SCHEDULED REDEMPTION		558	558	554	557		1		1		558				18	11/01/2014	1
31371J-BA-1	FED NATL MTG ASSOC #253033		06/01/2014	SCHEDULED REDEMPTION		1,097	1,097	1,139	1,108		(11)		(11)		1,097				36	02/01/2015	1
31371J-BM-5	FED NATL MTG ASSOC #253044		06/01/2014	SCHEDULED REDEMPTION		539	539	544	539		(1)		(1)		539				20	11/01/2014	1
31371J-DM-3	FED NATL MTG ASSOC #253108		06/01/2014	SCHEDULED REDEMPTION		87	87	90	88		(1)		(1)		87				3	03/01/2015	1
31371J-DS-0	FED NATL MTG ASSOC #253113		06/01/2014	SCHEDULED REDEMPTION		582	582	605	633		(50)		(50)		582				21	03/01/2030	1
31371J-GA-6	FED NATL MTG ASSOC #253193		06/01/2014	SCHEDULED REDEMPTION		610	610	615	612		(1)		(1)		610				22	04/01/2015	1
31371J-ND-2	FED NATL MTG ASSOC #253388		06/01/2014	SCHEDULED REDEMPTION		153	153	155	154						153				6	07/01/2015	1
31371J-SC-9	FED NATL MTG ASSOC #253515		06/01/2014	SCHEDULED REDEMPTION		752	752	780	825		(74)		(74)		752				26	11/01/2030	1
31371J-S6-2	FED NATL MTG ASSOC #253541		06/01/2014	SCHEDULED REDEMPTION		482	482	501	491		(9)		(9)		482				16	12/01/2015	1
31371J-UE-2	FED NATL MTG ASSOC #253581		06/01/2014	SCHEDULED REDEMPTION		860	860	891	875		(15)		(15)		860				28	01/01/2016	1
31371J-V4-3	FED NATL MTG ASSOC #253635		06/01/2014	SCHEDULED REDEMPTION		1,195	1,195	1,228	1,211		(16)		(16)		1,195				40	02/01/2016	1
31371J-WC-4	FED NATL MTG ASSOC #253643		06/01/2014	SCHEDULED REDEMPTION		1,010	1,010	1,049	1,107		(97)		(97)		1,010				36	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		06/01/2014	SCHEDULED REDEMPTION		104	104	107	112		(8)		(8)		104				4	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		06/01/2014	SCHEDULED REDEMPTION		1	1	1	1						1					03/01/2031	1
31371J-3G-7	FED NATL MTG ASSOC #253799		06/01/2014	SCHEDULED REDEMPTION		1,332	1,332	1,359	1,344		(12)		(12)		1,332				41	05/01/2016	1
31371J-5E-0	FED NATL MTG ASSOC #253845		06/01/2014	SCHEDULED REDEMPTION		428	428	445	434		(6)		(6)		428				12	06/01/2016	1
31371J-5K-6	FED NATL MTG ASSOC #253850		06/01/2014	SCHEDULED REDEMPTION		1,049	1,049	1,089	1,066		(16)		(16)		1,049				35	06/01/2016	1
31371J-7C-2	FED NATL MTG ASSOC #253891		06/01/2014	SCHEDULED REDEMPTION		227	227	235	244		(17)		(17)		227				8	07/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		06/01/2014	SCHEDULED REDEMPTION		15	15	16	17		(2)		(2)		15				1	09/01/2031	1
31371K-HT-1	FED NATL MTG ASSOC #254142		06/01/2014	SCHEDULED REDEMPTION		117	117	120	118		(1)		(1)		117				4	01/01/2017	1
31371K-JY-8	FED NATL MTG ASSOC #254179		06/01/2014	SCHEDULED REDEMPTION		1,970	1,970	2,031	2,042		(72)		(72)		1,970				56	01/01/2022	1
31371K-NV-9	FED NATL MTG ASSOC #254304		06/01/2014	SCHEDULED REDEMPTION		1,004	1,004	1,035	1,040		(36)		(36)		1,004				28	05/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371K-SH-5	FED NATL MTG ASSOC #254420		06/01/2014	SCHEDULED REDEMPTION		68	68	70	70		(2)		(2)		68				2	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		06/01/2014	SCHEDULED REDEMPTION		1,210	1,210	1,248	1,253		(43)		(43)		1,210				35	08/01/2022	1
31371K-WG-2	FED NATL MTG ASSOC #254547		06/01/2014	SCHEDULED REDEMPTION		16,240	16,240	16,938	16,594		(354)		(354)		16,240				472	12/01/2017	1
31371K-3L-3	FED NATL MTG ASSOC #254703		06/01/2014	SCHEDULED REDEMPTION		6,957	6,957	7,256	7,098		(141)		(141)		6,957				197	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		06/01/2014	SCHEDULED REDEMPTION		11,197	11,197	11,678	11,416		(219)		(219)		11,197				313	03/01/2018	1
31371M-SB-4	FED NATL MTG ASSOC #256214		06/01/2014	SCHEDULED REDEMPTION		292	292	268	273		20		20		292				6	03/01/2036	1
31371N-3T-0	FED NATL MTG ASSOC #257410		06/01/2014	SCHEDULED REDEMPTION		37,513	37,513	38,855	38,904		(1,391)		(1,391)		37,513				868	10/01/2023	1
31372R-NB-7	FED NATL MTG ASSOC #280386		06/01/2014	SCHEDULED REDEMPTION		8	8	8	8						8					06/01/2024	1
31372Y-E2-2	FED NATL MTG ASSOC #286453		06/01/2014	SCHEDULED REDEMPTION		52	52	54	55		(3)		(3)		52				2	06/01/2024	1
31373M-P5-8	FED NATL MTG ASSOC #297544		06/01/2014	SCHEDULED REDEMPTION		448	448	460	460		(12)		(12)		448				17	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		06/01/2014	SCHEDULED REDEMPTION		887	887	933	921		(33)		(33)		887				38	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		06/01/2014	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		06/01/2014	SCHEDULED REDEMPTION		167	167	172	172		(4)		(4)		167				6	11/01/2024	1
31374F-JF-7	FED NATL MTG ASSOC #312662		06/01/2014	SCHEDULED REDEMPTION		208	208	216	224		(15)		(15)		208				8	06/01/2025	1
31374J-RF-0	FED NATL MTG ASSOC #315586		06/01/2014	SCHEDULED REDEMPTION		110	110	113	112		(2)		(2)		110				4	06/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		06/01/2014	SCHEDULED REDEMPTION		26	26	28	28		(2)		(2)		26				1	09/01/2025	1
31374T-YZ-6	FED NATL MTG ASSOC #323928		06/01/2014	SCHEDULED REDEMPTION		17	17	17	17						17					09/01/2014	1
31374X-EU-0	FED NATL MTG ASSOC #326947		06/01/2014	SCHEDULED REDEMPTION		121	121	125	125		(3)		(3)		121				5	10/01/2025	1
31375C-W7-6	FED NATL MTG ASSOC #331070		06/01/2014	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18				1	12/01/2025	1
31375H-HH-0	FED NATL MTG ASSOC #335132		06/01/2014	SCHEDULED REDEMPTION		31	31	32	33		(1)		(1)		31				1	01/01/2026	1
31376C-BM-5	FED NATL MTG ASSOC #351144		06/01/2014	SCHEDULED REDEMPTION		114	114	118	120		(6)		(6)		114				4	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		06/01/2014	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	10/01/2026	1
31379H-VS-6	FED NATL MTG ASSOC #420125		06/01/2014	SCHEDULED REDEMPTION		525	525	544	541		(16)		(16)		525				20	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		06/01/2014	SCHEDULED REDEMPTION		51	51	52	52		(1)		(1)		51				2	12/01/2027	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		06/01/2014	SCHEDULED REDEMPTION		770	770	794	795		(25)		(25)		770				22	01/01/2023	1
31379T-E2-6	FED NATL MTG ASSOC #428653		06/01/2014	SCHEDULED REDEMPTION		727	727	746	743		(16)		(16)		727				26	07/01/2026	1
31380J-V4-2	FED NATL MTG ASSOC #441735		06/01/2014	SCHEDULED REDEMPTION		764	764	783	780		(16)		(16)		764				27	07/01/2027	1
31382Q-KY-0	FED NATL MTG ASSOC #489111		06/01/2014	Various		104	104	99	103						104				2	06/01/2014	1
31382S-BQ-3	FED NATL MTG ASSOC #490647		06/01/2014	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16				1	12/01/2015	1
31382W-DR-0	FED NATL MTG ASSOC #494312		06/01/2014	SCHEDULED REDEMPTION		36	36	36	35						36				1	04/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		06/01/2014	SCHEDULED REDEMPTION		128	128	133	136		(8)		(8)		128				5	05/01/2029	1
31383K-CE-5	FED NATL MTG ASSOC #505069		06/01/2014	Various		88	88	86	88						88				1	06/01/2014	1
31383L-CG-8	FED NATL MTG ASSOC #505971		06/01/2014	SCHEDULED REDEMPTION		47	47	46	46		1		1		47				2	07/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		06/01/2014	SCHEDULED REDEMPTION		519	519	539	548		(29)		(29)		519				20	08/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		06/01/2014	SCHEDULED REDEMPTION		68	68	70	72		(4)		(4)		68				3	09/01/2029	1
31383S-SB-7	FED NATL MTG ASSOC #511814		06/01/2014	SCHEDULED REDEMPTION		665	665	691	677		(12)		(12)		665				22	10/01/2015	1
31383S-3D-0	FED NATL MTG ASSOC #512096		06/01/2014	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		06/01/2014	SCHEDULED REDEMPTION		50	50	51	53		(4)		(4)		50				2	10/01/2029	1
31383U-MV-4	FED NATL MTG ASSOC #513472		06/01/2014	SCHEDULED REDEMPTION		580	580	586	580		(1)		(1)		580				22	09/01/2014	1
31383U-W4-3	FED NATL MTG ASSOC #513767		06/01/2014	SCHEDULED REDEMPTION		4,462	4,462	4,506	4,466		(5)		(5)		4,462				169	09/01/2014	1
31383W-N7-2	FED NATL MTG ASSOC #515314		06/01/2014	SCHEDULED REDEMPTION		22	22	23	23						22				1	09/01/2029	1
31383Y-QW-0	FED NATL MTG ASSOC #517169		06/01/2014	SCHEDULED REDEMPTION		1,192	1,192	1,204	1,194		(1)		(1)		1,192				46	02/01/2015	1
31383Y-QX-8	FED NATL MTG ASSOC #517170		06/01/2014	SCHEDULED REDEMPTION		373	373	376	374		(1)		(1)		373				14	03/01/2015	1
31384A-GV-4	FED NATL MTG ASSOC #517812		06/01/2014	SCHEDULED REDEMPTION		6	6	6	6						6					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		06/01/2014	SCHEDULED REDEMPTION		18	18	19	20		(1)		(1)		18				1	02/01/2030	1
31384D-LN-0	FED NATL MTG ASSOC #520633		06/01/2014	SCHEDULED REDEMPTION		42	42	43	46		(4)		(4)		42				2	11/01/2029	1
31384E-AE-0	FED NATL MTG ASSOC #521205		06/01/2014	SCHEDULED REDEMPTION		5	5	5	5						5					12/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		06/01/2014	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					01/01/2030	1
31384F-YY-7	FED NATL MTG ASSOC #522827		06/01/2014	SCHEDULED REDEMPTION		74	74	76	75						74				2	01/01/2015	1
31384G-NG-6	FED NATL MTG ASSOC #523391		06/01/2014	SCHEDULED REDEMPTION		5	5	5	5						5					11/01/2029	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		06/01/2014	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31384J-CW-7	FED NATL MTG ASSOC #524885		04/01/2014	SCHEDULED REDEMPTION		490	490	494	490		(1)		(1)		490				11	02/01/2015	1
31384K-GS-9	FED NATL MTG ASSOC #525909		06/01/2014	SCHEDULED REDEMPTION		2	2	2	3						2					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		06/01/2014	SCHEDULED REDEMPTION		47	47	49	51		(4)		(4)		47				2	03/01/2030	1
31384L-QH-0	FED NATL MTG ASSOC #527056		06/01/2014	SCHEDULED REDEMPTION		67	67	69	67						67				2	04/01/2015	1
31384L-YT-5	FED NATL MTG ASSOC #527322		06/01/2014	SCHEDULED REDEMPTION		55	55	57	60		(5)		(5)		55				2	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		06/01/2014	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					01/01/2030	1
31384P-JB-2	FED NATL MTG ASSOC #529558		06/01/2014	SCHEDULED REDEMPTION		82	82	84	83		(1)		(1)		82				3	05/01/2015	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384P-QF-5	FED NATL MTG ASSOC #529754		06/01/2014	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	02/01/2030	1
31384P-YT-6	FED NATL MTG ASSOC #530022		06/01/2014	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					03/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		06/01/2014	SCHEDULED REDEMPTION		144	144	149	156		(12)		(12)		144				5	03/01/2030	1
31384P-4A-0	FED NATL MTG ASSOC #530117		06/01/2014	SCHEDULED REDEMPTION		228	228	229	228		(1)		(1)		228				8	02/01/2015	1
31384Q-YY-3	FED NATL MTG ASSOC #530927		06/01/2014	SCHEDULED REDEMPTION		133	133	135	134						133				4	04/01/2015	1
31384R-TG-6	FED NATL MTG ASSOC #531651		06/01/2014	SCHEDULED REDEMPTION		152	152	153	152						152				6	03/01/2015	1
31384R-ZP-9	FED NATL MTG ASSOC #531850		06/01/2014	SCHEDULED REDEMPTION		156	156	160	158		(2)		(2)		156				6	04/01/2015	1
31384S-AF-6	FED NATL MTG ASSOC #532006		06/01/2014	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2030	1
31384S-WR-6	FED NATL MTG ASSOC #532656		06/01/2014	SCHEDULED REDEMPTION		119	119	123	120		(2)		(2)		119				4	07/01/2015	1
31384T-U5-4	FED NATL MTG ASSOC #533504		06/01/2014	SCHEDULED REDEMPTION		1,754	1,754	1,821	1,873		(119)		(119)		1,754				70	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		06/01/2014	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					03/01/2030	1
31384U-EA-8	FED NATL MTG ASSOC #533929		06/01/2014	SCHEDULED REDEMPTION		220	220	222	221						220				8	04/01/2015	1
31384U-EQ-3	FED NATL MTG ASSOC #533943		06/01/2014	SCHEDULED REDEMPTION		191	191	196	194		(2)		(2)		191				6	05/01/2015	1
31384U-ET-7	FED NATL MTG ASSOC #533946		06/01/2014	SCHEDULED REDEMPTION		27	27	27	27						27				1	06/01/2015	1
31384U-EY-6	FED NATL MTG ASSOC #533951		06/01/2014	SCHEDULED REDEMPTION		17	17	16	17						17				1	07/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		06/01/2014	SCHEDULED REDEMPTION		220	220	222	221		(1)		(1)		220				8	07/01/2015	1
31384U-KN-3	FED NATL MTG ASSOC #534101		06/01/2014	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		06/01/2014	SCHEDULED REDEMPTION		42	42	43	45		(3)		(3)		42				2	04/01/2030	1
31384U-WC-4	FED NATL MTG ASSOC #534443		06/01/2014	SCHEDULED REDEMPTION		109	109	108	108						109				4	03/01/2015	1
31384V-BT-8	FED NATL MTG ASSOC #534750		06/01/2014	SCHEDULED REDEMPTION		60	60	63	67		(6)		(6)		60				2	03/01/2030	1
31384V-KQ-4	FED NATL MTG ASSOC #535003		06/01/2014	SCHEDULED REDEMPTION		103	103	101	103						103				3	11/01/2014	1
31384V-NT-5	FED NATL MTG ASSOC #535102		06/01/2014	SCHEDULED REDEMPTION		95	95	99	96		(1)		(1)		95				3	01/01/2015	1
31384V-NU-2	FED NATL MTG ASSOC #535103		06/01/2014	SCHEDULED REDEMPTION		1,435	1,435	1,472	1,443		(8)		(8)		1,435				48	01/01/2015	1
31384V-NV-0	FED NATL MTG ASSOC #535104		06/01/2014	SCHEDULED REDEMPTION		99	99	103	100		(1)		(1)		99				3	12/01/2014	1
31384V-QG-0	FED NATL MTG ASSOC #535155		06/01/2014	SCHEDULED REDEMPTION		146	146	151	157		(11)		(11)		146				6	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		06/01/2014	SCHEDULED REDEMPTION		56	56	58	61		(6)		(6)		56				2	05/01/2030	1
31384V-VG-4	FED NATL MTG ASSOC #535315		06/01/2014	SCHEDULED REDEMPTION		1,775	1,775	1,844	1,795		(19)		(19)		1,775				59	05/01/2015	1
31384V-YW-6	FED NATL MTG ASSOC #535425		06/01/2014	SCHEDULED REDEMPTION		602	602	625	674		(72)		(72)		602				22	08/01/2030	1
31384V-5P-3	FED NATL MTG ASSOC #535554		06/01/2014	SCHEDULED REDEMPTION		376	376	384	379		(3)		(3)		376				13	10/01/2015	1
31384V-6X-5	FED NATL MTG ASSOC #535586		06/01/2014	SCHEDULED REDEMPTION		449	449	466	457		(8)		(8)		449				15	11/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		06/01/2014	SCHEDULED REDEMPTION		1,643	1,643	1,706	1,672		(29)		(29)		1,643				54	12/01/2015	1
31384W-CL-2	FED NATL MTG ASSOC #535675		06/01/2014	SCHEDULED REDEMPTION		812	812	843	825		(13)		(13)		812				27	01/01/2016	1
31384W-EA-4	FED NATL MTG ASSOC #535729		06/01/2014	SCHEDULED REDEMPTION		153	153	156	155		(1)		(1)		153				5	02/01/2016	1
31384W-EG-1	FED NATL MTG ASSOC #535735		06/01/2014	SCHEDULED REDEMPTION		1,754	1,754	1,814	1,758		(4)		(4)		1,754				37	01/01/2016	1
31384W-EM-8	FED NATL MTG ASSOC #535740		06/01/2014	SCHEDULED REDEMPTION		2,623	2,623	2,724	2,669		(46)		(46)		2,623				85	12/01/2015	1
31384W-E6-3	FED NATL MTG ASSOC #535757		06/01/2014	SCHEDULED REDEMPTION		176	176	182	190		(15)		(15)		176				7	01/01/2031	1
31384W-GJ-3	FED NATL MTG ASSOC #535801		06/01/2014	SCHEDULED REDEMPTION		697	697	724	712		(16)		(16)		697				23	03/01/2016	1
31384W-HL-7	FED NATL MTG ASSOC #535835		06/01/2014	SCHEDULED REDEMPTION		897	897	916	906		(9)		(9)		897				28	04/01/2016	1
31384W-JP-6	FED NATL MTG ASSOC #535870		06/01/2014	SCHEDULED REDEMPTION		684	684	698	692		(8)		(8)		684				21	04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		06/01/2014	SCHEDULED REDEMPTION		5	5	5	5						5					03/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		06/01/2014	SCHEDULED REDEMPTION		81	81	84	89		(8)		(8)		81				3	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		06/01/2014	SCHEDULED REDEMPTION		26	26	26	28		(3)		(3)		26				1	04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		06/01/2014	SCHEDULED REDEMPTION		88	88	89	89		(1)		(1)		88				3	05/01/2016	1
31384W-NW-6	FED NATL MTG ASSOC #536005		06/01/2014	SCHEDULED REDEMPTION		532	532	553	536		(4)		(4)		532				18	12/01/2014	1
31384W-QM-5	FED NATL MTG ASSOC #536060		06/01/2014	SCHEDULED REDEMPTION		330	330	338	332		(2)		(2)		330				11	02/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		06/01/2014	SCHEDULED REDEMPTION		16	16	16	17		(2)		(2)		16				1	04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		06/01/2014	SCHEDULED REDEMPTION		61	61	65	69		(7)		(7)		61				2	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		06/01/2014	SCHEDULED REDEMPTION		35	35	36	40		(5)		(5)		35				1	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		06/01/2014	SCHEDULED REDEMPTION		420	420	424	421						420				16	04/01/2015	1
31384W-4F-4	FED NATL MTG ASSOC #536422		06/01/2014	SCHEDULED REDEMPTION		1,102	1,102	1,112	1,104		(2)		(2)		1,102				41	04/01/2015	1
31384X-KF-4	FED NATL MTG ASSOC #536794		06/01/2014	SCHEDULED REDEMPTION		449	449	467	456		(7)		(7)		449				14	05/01/2015	1
31384X-WN-4	FED NATL MTG ASSOC #537153		06/01/2014	SCHEDULED REDEMPTION		34	34	35	38		(4)		(4)		34				1	05/01/2030	1
31384X-4E-5	FED NATL MTG ASSOC #537321		06/01/2014	SCHEDULED REDEMPTION		166	166	167	166						166				6	06/01/2015	1
31384X-4H-8	FED NATL MTG ASSOC #537324		06/01/2014	SCHEDULED REDEMPTION		45	45	47	51		(6)		(6)		45				2	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		06/01/2014	SCHEDULED REDEMPTION		61	61	63	68		(8)		(8)		61				2	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		06/01/2014	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					04/01/2030	1
31384Y-Q4-1	FED NATL MTG ASSOC #537875		06/01/2014	SCHEDULED REDEMPTION		118	118	119	118						118				4	06/01/2015	1
31384Y-2H-8	FED NATL MTG ASSOC #538176		04/01/2014	SCHEDULED REDEMPTION		221	221	222	221						221				2	05/01/2015	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384Y-6R-2	FED NATL MTG ASSOC #538280		06/01/2014	SCHEDULED REDEMPTION		124	124	126	125						124				5	05/01/2015	1
31385A-RX-7	FED NATL MTG ASSOC #538802		06/01/2014	SCHEDULED REDEMPTION		26	26	27	29		(3)		(3)		26				1	06/01/2030	1
31385A-UD-7	FED NATL MTG ASSOC #538880		06/01/2014	SCHEDULED REDEMPTION		436	436	440	436		(1)		(1)		436				16	06/01/2015	1
31385A-VU-8	FED NATL MTG ASSOC #538927		06/01/2014	SCHEDULED REDEMPTION		43	43	43	43						43				2	06/01/2015	1
31385A-7K-7	FED NATL MTG ASSOC #539198		06/01/2014	SCHEDULED REDEMPTION		710	710	717	712		(2)		(2)		710				28	05/01/2015	1
31385B-3M-5	FED NATL MTG ASSOC #540004		06/01/2014	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10					05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		06/01/2014	SCHEDULED REDEMPTION		29	29	30	32		(3)		(3)		29				1	06/01/2030	1
31385C-GN-7	FED NATL MTG ASSOC #540305		06/01/2014	SCHEDULED REDEMPTION		313	313	321	315		(2)		(2)		313				10	06/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		06/01/2014	SCHEDULED REDEMPTION		19	19	20	22		(2)		(2)		19				1	05/01/2030	1
31385C-YV-9	FED NATL MTG ASSOC #540824		06/01/2014	SCHEDULED REDEMPTION		50	50	51	51		(1)		(1)		50				2	09/01/2015	1
31385D-GU-9	FED NATL MTG ASSOC #541211		06/01/2014	SCHEDULED REDEMPTION		1	1	1	1						1					06/01/2030	1
31385D-M4-0	FED NATL MTG ASSOC #541379		06/01/2014	SCHEDULED REDEMPTION		117	117	118	118						117				4	05/01/2015	1
31385E-AP-4	FED NATL MTG ASSOC #541914		06/01/2014	SCHEDULED REDEMPTION		262	262	265	263		(1)		(1)		262				10	06/01/2015	1
31385E-BS-7	FED NATL MTG ASSOC #541949		06/01/2014	SCHEDULED REDEMPTION		134	134	139	146		(12)		(12)		134				5	07/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		06/01/2014	SCHEDULED REDEMPTION		38	38	39	42		(4)		(4)		38				1	07/01/2030	1
31385E-UK-3	FED NATL MTG ASSOC #542486		06/01/2014	SCHEDULED REDEMPTION		323	323	325	324		(1)		(1)		323				12	07/01/2015	1
31385E-WH-8	FED NATL MTG ASSOC #542548		06/01/2014	SCHEDULED REDEMPTION		15	15	16	17		(2)		(2)		15				1	07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		06/01/2014	SCHEDULED REDEMPTION		195	195	202	209		(14)		(14)		195				7	08/01/2030	1
31385F-CZ-7	FED NATL MTG ASSOC #542888		06/01/2014	SCHEDULED REDEMPTION		118	118	123	136		(18)		(18)		118				5	06/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		06/01/2014	SCHEDULED REDEMPTION		18	18	19	21		(3)		(3)		18				1	07/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		06/01/2014	SCHEDULED REDEMPTION		28	28	29	31		(2)		(2)		28				1	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		06/01/2014	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385H-NN-8	FED NATL MTG ASSOC #544997		04/01/2014	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2015	1
31385H-PJ-5	FED NATL MTG ASSOC #545025		06/01/2014	SCHEDULED REDEMPTION		750	750	766	758		(8)		(8)		750				23	06/01/2016	1
31385H-S2-9	FED NATL MTG ASSOC #545137		06/01/2014	SCHEDULED REDEMPTION		1,045	1,045	1,075	1,125		(80)		(80)		1,045				39	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		06/01/2014	SCHEDULED REDEMPTION		1,099	1,099	1,145	1,116		(17)		(17)		1,099				31	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		06/01/2014	SCHEDULED REDEMPTION		326	326	339	333		(7)		(7)		326				11	08/01/2016	1
31385H-VT-6	FED NATL MTG ASSOC #545226		06/01/2014	SCHEDULED REDEMPTION		65	65	67	66		(1)		(1)		65				2	09/01/2016	1
31385H-YA-4	FED NATL MTG ASSOC #545305		06/01/2014	SCHEDULED REDEMPTION		417	417	434	424		(7)		(7)		417				12	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		06/01/2014	SCHEDULED REDEMPTION		213	213	221	217		(4)		(4)		213				7	09/01/2016	1
31385J-D4-7	FED NATL MTG ASSOC #545623		06/01/2014	SCHEDULED REDEMPTION		354	354	368	360		(7)		(7)		354				10	05/01/2017	1
31385J-JK-5	FED NATL MTG ASSOC #545766		06/01/2014	SCHEDULED REDEMPTION		4,313	4,313	4,487	4,399		(86)		(86)		4,313				121	07/01/2017	1
31385J-UL-0	FED NATL MTG ASSOC #546087		06/01/2014	SCHEDULED REDEMPTION		243	243	245	243						243				9	07/01/2015	1
31385J-VG-0	FED NATL MTG ASSOC #546115		06/01/2014	SCHEDULED REDEMPTION		167	167	169	168		(1)		(1)		167				6	07/01/2015	1
31385K-K5-3	FED NATL MTG ASSOC #546716		06/01/2014	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					07/01/2030	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		06/01/2014	SCHEDULED REDEMPTION		739	739	756	749		(10)		(10)		739				25	11/01/2015	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		06/01/2014	SCHEDULED REDEMPTION		49	49	51	54		(5)		(5)		49				2	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		06/01/2014	SCHEDULED REDEMPTION		3	3	3	3						3					08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		06/01/2014	SCHEDULED REDEMPTION		103	103	107	109		(6)		(6)		103				4	03/01/2031	1
31385N-TJ-8	FED NATL MTG ASSOC #547853		06/01/2014	SCHEDULED REDEMPTION		1,388	1,388	1,419	1,400		(13)		(13)		1,388				48	08/01/2015	1
31385P-AC-8	FED NATL MTG ASSOC #548203		06/01/2014	SCHEDULED REDEMPTION		206	206	212	209		(3)		(3)		206				7	01/01/2016	1
31385P-AH-7	FED NATL MTG ASSOC #548208		06/01/2014	SCHEDULED REDEMPTION		740	740	759	747		(7)		(7)		740				20	04/01/2016	1
31385S-K5-6	FED NATL MTG ASSOC #551216		06/01/2014	SCHEDULED REDEMPTION		277	277	288	303		(25)		(25)		277				10	09/01/2030	1
31385U-P9-8	FED NATL MTG ASSOC #553148		06/01/2014	SCHEDULED REDEMPTION		141	141	144	143		(2)		(2)		141				5	09/01/2015	1
31385W-J8-3	FED NATL MTG ASSOC #554787		06/01/2014	SCHEDULED REDEMPTION		230	230	232	235		(6)		(6)		230				8	10/01/2023	1
31385W-LQ-0	FED NATL MTG ASSOC #554835		06/01/2014	SCHEDULED REDEMPTION		121	121	126	130		(9)		(9)		121				4	11/01/2030	1
31385W-TM-1	FED NATL MTG ASSOC #555056		06/01/2014	SCHEDULED REDEMPTION		49	49	50	49						49				1	11/01/2017	1
31385W-XY-0	FED NATL MTG ASSOC #555195		06/01/2014	SCHEDULED REDEMPTION		10,553	10,553	10,994	10,765		(212)		(212)		10,553				298	11/01/2017	1
31385X-5Y-9	FED NATL MTG ASSOC #556263		06/01/2014	SCHEDULED REDEMPTION		55	55	56	56		(1)		(1)		55				2	12/01/2015	1
31386A-BN-5	FED NATL MTG ASSOC #557245		06/01/2014	SCHEDULED REDEMPTION		3,206	3,206	3,330	3,479		(273)		(273)		3,206				128	08/01/2030	1
31386A-DZ-6	FED NATL MTG ASSOC #557320		06/01/2014	SCHEDULED REDEMPTION		19	19	20	19						19				1	01/01/2016	1
31386B-UH-5	FED NATL MTG ASSOC #558684		06/01/2014	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		06/01/2014	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	02/01/2031	1
31386B-7H-1	FED NATL MTG ASSOC #558996		06/01/2014	SCHEDULED REDEMPTION		3,049	3,049	3,073	3,054		(6)		(6)		3,049				106	10/01/2015	1
31386C-QY-1	FED NATL MTG ASSOC #559471		06/01/2014	SCHEDULED REDEMPTION		1,291	1,291	1,341	1,315		(24)		(24)		1,291				43	11/01/2015	1
31386C-R9-5	FED NATL MTG ASSOC #559512		06/01/2014	SCHEDULED REDEMPTION		122	122	122	124		(1)		(1)		122				4	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		06/01/2014	SCHEDULED REDEMPTION		611	611	619	617		(6)		(6)		611				22	12/01/2015	1
31386C-WE-8	FED NATL MTG ASSOC #559645		06/01/2014	SCHEDULED REDEMPTION		424	424	440	433		(9)		(9)		424				14	01/01/2016	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)
31386C-5W-8	FED NATL MTG ASSOC #559861		06/01/2014	SCHEDULED REDEMPTION		120	120	120	122		(2)		(2)		120				4	12/01/2015	1
31386D-RG-7	FED NATL MTG ASSOC #560387		06/01/2014	SCHEDULED REDEMPTION		42	42	43	42		(1)		(1)		42				1	01/01/2016	1
31386D-TN-0	FED NATL MTG ASSOC #560457		06/01/2014	SCHEDULED REDEMPTION		51	51	53	58		(6)		(6)		51				2	12/01/2030	1
31386F-BM-6	FED NATL MTG ASSOC #561744		06/01/2014	SCHEDULED REDEMPTION		748	748	793	838		(89)		(89)		748				30	12/01/2030	1
31386F-K9-5	FED NATL MTG ASSOC #562020		06/01/2014	SCHEDULED REDEMPTION		101	101	103	102		(1)		(1)		101				3	12/01/2015	1
31386F-M3-6	FED NATL MTG ASSOC #562078		06/01/2014	SCHEDULED REDEMPTION		21	21	21	22		(2)		(2)		21				1	12/01/2030	1
31386F-VF-9	FED NATL MTG ASSOC #562314		06/01/2014	SCHEDULED REDEMPTION		1,166	1,166	1,211	1,190		(24)		(24)		1,166				37	01/01/2016	1
31386G-K3-6	FED NATL MTG ASSOC #562914		06/01/2014	SCHEDULED REDEMPTION		27	27	27	27						27				1	03/01/2016	1
31386G-ZL-0	FED NATL MTG ASSOC #563347		06/01/2014	SCHEDULED REDEMPTION		476	476	487	481		(4)		(4)		476				16	12/01/2015	1
31386H-L2-5	FED NATL MTG ASSOC #563845		06/01/2014	SCHEDULED REDEMPTION		569	569	583	576		(7)		(7)		569				19	02/01/2016	1
31386H-MR-9	FED NATL MTG ASSOC #563868		06/01/2014	SCHEDULED REDEMPTION		16,574	16,574	17,216	18,663		(2,088)		(2,088)		16,574				598	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		06/01/2014	SCHEDULED REDEMPTION		4	4	4	4		(1)		(1)		4					11/01/2030	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		06/01/2014	SCHEDULED REDEMPTION		139	139	144	151		(12)		(12)		139				5	03/01/2031	1
31386J-KL-0	FED NATL MTG ASSOC #564699		06/01/2014	SCHEDULED REDEMPTION		172	172	179	176		(4)		(4)		172				6	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		06/01/2014	SCHEDULED REDEMPTION		12	12	12	12						12					01/01/2016	1
31386L-S9-4	FED NATL MTG ASSOC #566744		06/01/2014	SCHEDULED REDEMPTION		549	549	571	595		(46)		(46)		549				20	01/01/2031	1
31386L-YZ-9	FED NATL MTG ASSOC #566928		06/01/2014	SCHEDULED REDEMPTION		145	145	150	148		(3)		(3)		145				5	01/01/2016	1
31386M-SP-6	FED NATL MTG ASSOC #567626		06/01/2014	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					02/01/2031	1
31386M-3B-4	FED NATL MTG ASSOC #567894		06/01/2014	SCHEDULED REDEMPTION		148	148	154	152		(4)		(4)		148				5	01/01/2016	1
31386N-LR-7	FED NATL MTG ASSOC #568336		06/01/2014	SCHEDULED REDEMPTION		139	139	144	146		(7)		(7)		139				5	01/01/2031	1
31386N-SH-2	FED NATL MTG ASSOC #568520		06/01/2014	SCHEDULED REDEMPTION		140	140	143	141		(2)		(2)		140				5	01/01/2016	1
31386N-SM-1	FED NATL MTG ASSOC #568524		06/01/2014	SCHEDULED REDEMPTION		59	59	61	60		(1)		(1)		59				2	01/01/2016	1
31386N-VK-1	FED NATL MTG ASSOC #568618		06/01/2014	SCHEDULED REDEMPTION		26	26	27	27						26				1	01/01/2016	1
31386N-XE-3	FED NATL MTG ASSOC #568677		06/01/2014	SCHEDULED REDEMPTION		54	54	56	59		(5)		(5)		54				2	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		06/01/2014	SCHEDULED REDEMPTION		1,386	1,386	1,440	1,448		(62)		(62)		1,386				53	12/01/2030	1
31386P-NR-0	FED NATL MTG ASSOC #569300		06/01/2014	SCHEDULED REDEMPTION		113	113	117	115		(3)		(3)		113				3	06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		06/01/2014	SCHEDULED REDEMPTION		1,756	1,756	1,801	1,781		(25)		(25)		1,756				58	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		06/01/2014	SCHEDULED REDEMPTION		243	243	252	255		(13)		(13)		243				9	02/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		06/01/2014	SCHEDULED REDEMPTION		122	122	125	124		(2)		(2)		122				4	02/01/2016	1
31386Q-XT-3	FED NATL MTG ASSOC #570490		06/01/2014	SCHEDULED REDEMPTION		42	42	44	43						42				1	12/01/2015	1
31386S-BY-2	FED NATL MTG ASSOC #571655		06/01/2014	SCHEDULED REDEMPTION		240	240	249	245		(5)		(5)		240				8	02/01/2016	1
31386S-N7-8	FED NATL MTG ASSOC #572014		06/01/2014	SCHEDULED REDEMPTION		611	611	635	618		(7)		(7)		611				20	03/01/2016	1
31386S-T5-6	FED NATL MTG ASSOC #572172		06/01/2014	SCHEDULED REDEMPTION		318	318	330	353		(35)		(35)		318				10	01/01/2031	1
31386T-AV-7	FED NATL MTG ASSOC #572520		06/01/2014	SCHEDULED REDEMPTION		210	210	214	212		(2)		(2)		210				6	04/01/2016	1
31386T-B2-0	FED NATL MTG ASSOC #572557		06/01/2014	SCHEDULED REDEMPTION		641	641	658	649		(8)		(8)		641				21	04/01/2016	1
31386T-MT-9	FED NATL MTG ASSOC #572870		06/01/2014	SCHEDULED REDEMPTION		423	423	435	439		(16)		(16)		423				12	04/01/2021	1
31386T-M7-7	FED NATL MTG ASSOC #572882		06/01/2014	SCHEDULED REDEMPTION		145	145	148	147		(1)		(1)		145				4	04/01/2016	1
31386T-P8-2	FED NATL MTG ASSOC #572947		06/01/2014	SCHEDULED REDEMPTION		700	700	714	708		(8)		(8)		700				22	04/01/2016	1
31386U-ZX-3	FED NATL MTG ASSOC #574158		06/01/2014	SCHEDULED REDEMPTION		838	838	870	847		(10)		(10)		838				28	04/01/2016	1
31386V-U3-2	FED NATL MTG ASSOC #574902		06/01/2014	SCHEDULED REDEMPTION		1,700	1,700	1,771	1,721		(21)		(21)		1,700				49	06/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		06/01/2014	SCHEDULED REDEMPTION		306	306	318	311		(5)		(5)		306				10	03/01/2016	1
31386W-FF-0	FED NATL MTG ASSOC #575366		06/01/2014	SCHEDULED REDEMPTION		564	564	588	571		(7)		(7)		564				16	03/01/2016	1
31386X-AN-6	FED NATL MTG ASSOC #576113		06/01/2014	SCHEDULED REDEMPTION		5	5	6	6						5					05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		06/01/2014	SCHEDULED REDEMPTION		51	51	52	52						51				2	05/01/2016	1
31386X-B6-2	FED NATL MTG ASSOC #576161		06/01/2014	SCHEDULED REDEMPTION		498	498	508	503		(5)		(5)		498				15	03/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		06/01/2014	SCHEDULED REDEMPTION		38	38	39	41		(3)		(3)		38				1	02/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		06/01/2014	SCHEDULED REDEMPTION		241	241	253	267		(26)		(26)		241				9	03/01/2031	1
31387B-S7-9	FED NATL MTG ASSOC #579342		06/01/2014	SCHEDULED REDEMPTION		40	40	41	40						40				1	04/01/2016	1
31387B-T8-6	FED NATL MTG ASSOC #579375		06/01/2014	SCHEDULED REDEMPTION		207	207	211	208		(2)		(2)		207				7	04/01/2016	1
31387C-D9-9	FED NATL MTG ASSOC #579828		06/01/2014	SCHEDULED REDEMPTION		26	26	27	26		(1)		(1)		26				1	05/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		06/01/2014	SCHEDULED REDEMPTION		180	180	187	183		(3)		(3)		180				5	06/01/2016	1
31387C-QK-0	FED NATL MTG ASSOC #580158		06/01/2014	SCHEDULED REDEMPTION		521	521	533	527		(6)		(6)		521				17	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		06/01/2014	SCHEDULED REDEMPTION		63	63	65	64		(1)		(1)		63				2	09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		06/01/2014	SCHEDULED REDEMPTION		229	229	238	233		(4)		(4)		229				6	10/01/2016	1
31387D-JH-3	FED NATL MTG ASSOC #580864		06/01/2014	SCHEDULED REDEMPTION		734	734	762	747		(13)		(13)		734				24	05/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		06/01/2014	SCHEDULED REDEMPTION		67	67	68	68		(1)		(1)		67				2	05/01/2016	1
31387D-SW-0	FED NATL MTG ASSOC #581133		06/01/2014	SCHEDULED REDEMPTION		5,219	5,219	5,419	5,299		(80)		(80)		5,219				178	05/01/2016	1
31387E-E2-9	FED NATL MTG ASSOC #581653		06/01/2014	SCHEDULED REDEMPTION		929	929	949	937		(7)		(7)		929				28	06/01/2016	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)
31387E-NM-5	FED NATL MTG ASSOC #581896		06/01/2014	SCHEDULED REDEMPTION		156	156	160	158		(1)		(1)		156				5	07/01/2016	1
31387F-N2-6	FED NATL MTG ASSOC #582809		06/01/2014	SCHEDULED REDEMPTION		9	9	10	11		(2)		(2)		9					04/01/2031	1
31387J-QM-1	FED NATL MTG ASSOC #585560		06/01/2014	SCHEDULED REDEMPTION		57	57	59	58						57				2	06/01/2016	1
31387M-A6-6	FED NATL MTG ASSOC #587829		06/01/2014	SCHEDULED REDEMPTION		1,205	1,205	1,236	1,216		(12)		(12)		1,205				40	09/01/2016	1
31387M-QW-2	FED NATL MTG ASSOC #588269		06/01/2014	SCHEDULED REDEMPTION		30	30	31	30						30				1	06/01/2016	1
31387N-YP-6	FED NATL MTG ASSOC #589418		06/01/2014	SCHEDULED REDEMPTION		674	674	700	685		(11)		(11)		674				19	07/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		06/01/2014	SCHEDULED REDEMPTION		16	16	17	17						16				1	07/01/2016	1
31387N-6D-4	FED NATL MTG ASSOC #589568		06/01/2014	SCHEDULED REDEMPTION		1,203	1,203	1,230	1,211		(8)		(8)		1,203				40	04/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		06/01/2014	SCHEDULED REDEMPTION		1,057	1,057	1,069	1,060		(3)		(3)		1,057				32	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		06/01/2014	SCHEDULED REDEMPTION		1,770	1,770	1,806	1,785		(16)		(16)		1,770				54	06/01/2016	1
31387P-SH-6	FED NATL MTG ASSOC #590120		06/01/2014	SCHEDULED REDEMPTION		439	439	448	443		(4)		(4)		439				14	07/01/2016	1
31387Q-UH-1	FED NATL MTG ASSOC #591084		06/01/2014	SCHEDULED REDEMPTION		686	686	704	697		(10)		(10)		686				23	08/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		06/01/2014	SCHEDULED REDEMPTION		1,007	1,007	1,049	1,023		(17)		(17)		1,007				29	09/01/2016	1
31387R-AU-2	FED NATL MTG ASSOC #591419		06/01/2014	SCHEDULED REDEMPTION		3,706	3,706	3,783	3,745		(38)		(38)		3,706				114	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		06/01/2014	SCHEDULED REDEMPTION		158	158	162	160		(2)		(2)		158				5	08/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		06/01/2014	SCHEDULED REDEMPTION		85	85	89	90		(5)		(5)		85				3	09/01/2031	1
31387S-5G-7	FED NATL MTG ASSOC #593147		06/01/2014	SCHEDULED REDEMPTION		745	745	761	754		(9)		(9)		745				23	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		06/01/2014	SCHEDULED REDEMPTION		1,255	1,255	1,287	1,266		(11)		(11)		1,255				42	08/01/2016	1
31387U-SL-6	FED NATL MTG ASSOC #594623		06/01/2014	SCHEDULED REDEMPTION		3,453	3,453	3,525	3,477		(25)		(25)		3,453				106	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		06/01/2014	SCHEDULED REDEMPTION		119	119	126	139		(19)		(19)		119				5	06/01/2031	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		06/01/2014	SCHEDULED REDEMPTION		1,086	1,086	1,109	1,097		(11)		(11)		1,086				33	08/01/2016	1
31387W-QG-5	FED NATL MTG ASSOC #596355		06/01/2014	SCHEDULED REDEMPTION		1,357	1,357	1,385	1,370		(13)		(13)		1,357				42	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		06/01/2014	SCHEDULED REDEMPTION		1,631	1,631	1,665	1,646		(15)		(15)		1,631				50	07/01/2016	1
31387W-ZK-6	FED NATL MTG ASSOC #596646		06/01/2014	SCHEDULED REDEMPTION		133	133	136	135		(2)		(2)		133				4	08/01/2016	1
31387X-JP-1	FED NATL MTG ASSOC #597070		06/01/2014	SCHEDULED REDEMPTION		59	59	61	60		(1)		(1)		59				2	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		06/01/2014	SCHEDULED REDEMPTION		53	53	55	57		(3)		(3)		53				2	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		06/01/2014	SCHEDULED REDEMPTION		48	48	49	48		(1)		(1)		48				1	07/01/2016	1
31388A-W2-6	FED NATL MTG ASSOC #599265		06/01/2014	SCHEDULED REDEMPTION		194	194	198	196		(2)		(2)		194				6	08/01/2016	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		06/01/2014	SCHEDULED REDEMPTION		485	485	495	489		(4)		(4)		485				15	08/01/2016	1
31388B-X8-0	FED NATL MTG ASSOC #600203		06/01/2014	SCHEDULED REDEMPTION		11	11	11	12		(2)		(2)		11				1	07/01/2031	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		06/01/2014	SCHEDULED REDEMPTION		2,395	2,395	2,495	2,430		(35)		(35)		2,395				65	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		06/01/2014	SCHEDULED REDEMPTION		2,284	2,284	2,332	2,312		(28)		(28)		2,284				65	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		06/01/2014	SCHEDULED REDEMPTION		72	72	74	77		(5)		(5)		72				3	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		06/01/2014	SCHEDULED REDEMPTION		48	48	49	48						48				1	10/01/2016	1
31388D-YP-7	FED NATL MTG ASSOC #602018		06/01/2014	SCHEDULED REDEMPTION		1,135	1,135	1,161	1,147		(11)		(11)		1,135				38	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		06/01/2014	SCHEDULED REDEMPTION		320	320	333	350		(29)		(29)		320				11	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		06/01/2014	SCHEDULED REDEMPTION		878	878	896	886		(9)		(9)		878				27	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		06/01/2014	SCHEDULED REDEMPTION		1,077	1,077	1,099	1,087		(10)		(10)		1,077				33	08/01/2016	1
31388E-W4-4	FED NATL MTG ASSOC #602867		06/01/2014	SCHEDULED REDEMPTION		758	758	774	768		(10)		(10)		758				23	10/01/2016	1
31388J-XL-4	FED NATL MTG ASSOC #606483		06/01/2014	SCHEDULED REDEMPTION		9	9	9	9						9					09/01/2016	1
31388K-K6-8	FED NATL MTG ASSOC #607017		06/01/2014	SCHEDULED REDEMPTION		209	209	213	211		(2)		(2)		209				6	10/01/2016	1
31388K-7A-4	FED NATL MTG ASSOC #607589		06/01/2014	SCHEDULED REDEMPTION		77	77	78	78		(1)		(1)		77				2	11/01/2016	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		06/01/2014	SCHEDULED REDEMPTION		2,478	2,478	2,518	2,488		(10)		(10)		2,478				76	09/01/2016	1
31388M-K4-9	FED NATL MTG ASSOC #608815		06/01/2014	SCHEDULED REDEMPTION		460	460	467	462		(2)		(2)		460				12	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		06/01/2014	SCHEDULED REDEMPTION		1,010	1,010	1,031	1,023		(13)		(13)		1,010				32	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		06/01/2014	SCHEDULED REDEMPTION		116	116	119	118		(1)		(1)		116				4	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		06/01/2014	SCHEDULED REDEMPTION		228	228	242	257		(29)		(29)		228				9	07/01/2031	1
31388N-FK-7	FED NATL MTG ASSOC #609570		06/01/2014	SCHEDULED REDEMPTION		1,046	1,046	1,068	1,057		(11)		(11)		1,046				32	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		06/01/2014	SCHEDULED REDEMPTION		979	979	999	988		(9)		(9)		979				31	11/01/2016	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		06/01/2014	SCHEDULED REDEMPTION		855	855	873	867		(12)		(12)		855				26	11/01/2016	1
31388S-2G-9	FED NATL MTG ASSOC #613775		06/01/2014	SCHEDULED REDEMPTION		42	42	44	43		(1)		(1)		42				4	11/01/2016	1
31388T-WE-9	FED NATL MTG ASSOC #614545		06/01/2014	SCHEDULED REDEMPTION		50	50	53	57		(6)		(6)		50				2	07/01/2031	1
31388U-PK-0	FED NATL MTG ASSOC #615226		06/01/2014	SCHEDULED REDEMPTION		60	60	61	61		(1)		(1)		60				2	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		06/01/2014	SCHEDULED REDEMPTION		2,778	2,778	2,835	2,805		(27)		(27)		2,778				85	11/01/2016	1
31388X-AD-6	FED NATL MTG ASSOC #617504		06/01/2014	SCHEDULED REDEMPTION		1,206	1,206	1,255	1,228		(21)		(21)		1,206				35	01/01/2017	1
31388X-UC-6	FED NATL MTG ASSOC #618079		06/01/2014	SCHEDULED REDEMPTION		2,532	2,532	2,585	2,557		(25)		(25)		2,532				79	12/01/2016	1
31389E-AK-1	FED NATL MTG ASSOC #622910		06/01/2014	SCHEDULED REDEMPTION		2,800	2,800	2,800	2,800						2,800				79	10/01/2031	1
31389E-MP-7	FED NATL MTG ASSOC #623266		06/01/2014	SCHEDULED REDEMPTION		33	33	34	33						33				1	04/01/2016	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)
31389E-MQ-5	FED NATL MTG ASSOC #623267		06/01/2014	SCHEDULED REDEMPTION		1,013	1,013	1,044	1,033		(20)		(20)		1,013				29	06/01/2021	1
31389F-SU-7	FED NATL MTG ASSOC #624331		06/01/2014	SCHEDULED REDEMPTION		74	74	76	80		(6)		(6)		74				3	02/01/2032	1
31389H-LW-6	FED NATL MTG ASSOC #625941		06/01/2014	SCHEDULED REDEMPTION		132	132	136	134		(2)		(2)		132				4	03/01/2017	1
31389H-NC-8	FED NATL MTG ASSOC #625987		06/01/2014	SCHEDULED REDEMPTION		440	440	451	445		(4)		(4)		440				13	01/01/2017	1
31389L-3R-8	FED NATL MTG ASSOC #629108		06/01/2014	SCHEDULED REDEMPTION		437	437	454	445		(9)		(9)		437				12	04/01/2017	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		06/01/2014	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					03/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		06/01/2014	SCHEDULED REDEMPTION		311	311	323	318		(7)		(7)		311				9	04/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		06/01/2014	SCHEDULED REDEMPTION		3,031	3,031	3,031	3,031						3,031				86	12/01/2031	1
31389V-RL-3	FED NATL MTG ASSOC #636891		06/01/2014	SCHEDULED REDEMPTION		664	664	689	702		(38)		(38)		664				24	04/01/2032	1
31389V-7L-5	FED NATL MTG ASSOC #637299		04/01/2014	SCHEDULED REDEMPTION		19,398	19,398	20,142	20,463		(1,065)		(1,065)		19,398				483	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		06/01/2014	SCHEDULED REDEMPTION		147	147	152	155		(9)		(9)		147				5	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		06/01/2014	SCHEDULED REDEMPTION		797	797	827	844		(47)		(47)		797				28	03/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		06/01/2014	SCHEDULED REDEMPTION		484	484	504	493		(9)		(9)		484				14	01/01/2018	1
31390B-YA-0	FED NATL MTG ASSOC #641605		06/01/2014	SCHEDULED REDEMPTION		39	39	41	42		(3)		(3)		39				2	04/01/2032	1
31390E-HN-5	FED NATL MTG ASSOC #643837		06/01/2014	SCHEDULED REDEMPTION		1,134	1,134	1,181	1,156		(23)		(23)		1,134				32	05/01/2017	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		06/01/2014	SCHEDULED REDEMPTION		627	627	662	660		(34)		(34)		627				22	07/01/2032	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		06/01/2014	SCHEDULED REDEMPTION		55,659	55,659	56,905	56,159		(500)		(500)		55,659				1,467	10/01/2017	1
31391M-GG-2	FED NATL MTG ASSOC #670799		06/01/2014	SCHEDULED REDEMPTION		3,977	3,977	4,045	4,063		(86)		(86)		3,977				45	11/01/2032	1
31391P-2L-9	FED NATL MTG ASSOC #673179		06/01/2014	SCHEDULED REDEMPTION		20,518	20,518	21,399	20,850		(332)		(332)		20,518				581	02/01/2018	1
31391V-HB-2	FED NATL MTG ASSOC #678026		06/01/2014	SCHEDULED REDEMPTION		390	390	406	396		(6)		(6)		390				11	09/01/2017	1
31403G-XW-7	FED NATL MTG ASSOC #748693		06/01/2014	SCHEDULED REDEMPTION		1,669	1,669	1,737	1,775		(106)		(106)		1,669				51	10/01/2033	1
31406T-MF-5	FED NATL MTG ASSOC #819458		06/01/2014	SCHEDULED REDEMPTION		135,434	135,434	135,434	135,434						135,434				3,162	03/01/2034	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		06/01/2014	SCHEDULED REDEMPTION		9,662	9,662	9,662	9,662						9,662				229	03/01/2035	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		06/01/2014	SCHEDULED REDEMPTION		3,609	3,609	3,609	3,609						3,609				85	06/01/2035	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		06/01/2014	SCHEDULED REDEMPTION		9,225	9,225	9,225	9,225						9,225				218	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		06/01/2014	SCHEDULED REDEMPTION		10,132	10,132	10,132	10,132						10,132				237	07/01/2035	1
31407T-7E-4	FED NATL MTG ASSOC #840693		06/01/2014	SCHEDULED REDEMPTION		5,296	5,296	5,296	5,296						5,296				125	08/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		06/01/2014	SCHEDULED REDEMPTION		210	210	205	206		4		4		210				5	11/01/2035	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		06/01/2014	SCHEDULED REDEMPTION		15,021	15,021	15,021	15,021						15,021				355	02/01/2036	1
31410C-RK-0	FED NATL MTG ASSOC #885290		06/01/2014	SCHEDULED REDEMPTION		788	788	811	803		(15)		(15)		788				23	06/01/2021	1
31410K-D9-2	FED NATL MTG ASSOC #889428		06/01/2014	SCHEDULED REDEMPTION		194,501	194,501	203,253	202,875		(8,374)		(8,374)		194,501				4,627	05/01/2023	1
31410R-7C-7	FED NATL MTG ASSOC #895591		06/01/2014	SCHEDULED REDEMPTION		4,269	4,269	4,269	4,269						4,269				101	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		06/01/2014	SCHEDULED REDEMPTION		2,504	2,504	2,504	2,504						2,504				59	03/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		06/01/2014	SCHEDULED REDEMPTION		56,022	56,022	56,022	56,022						56,022				1,393	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		06/01/2014	SCHEDULED REDEMPTION		5,421	5,421	5,421	5,421						5,421				128	08/01/2036	1
31410V-SA-9	FED NATL MTG ASSOC #898813		06/01/2014	SCHEDULED REDEMPTION		5,540	5,540	5,390	5,412		128		128		5,540				138	11/01/2036	1
31411R-ES-3	FED NATL MTG ASSOC #912845		06/01/2014	SCHEDULED REDEMPTION		21,728	21,728	22,541	22,244		(516)		(516)		21,728				476	04/01/2022	1
31412C-B3-3	FED NATL MTG ASSOC #920858		06/01/2014	SCHEDULED REDEMPTION		2,638	2,638	2,638	2,638						2,638				61	10/01/2036	1
31412D-VV-7	FED NATL MTG ASSOC #922328		06/01/2014	SCHEDULED REDEMPTION		37,263	37,263	38,809	39,099		(1,835)		(1,835)		37,263				912	02/01/2022	1
31412E-RM-0	FED NATL MTG ASSOC #923092		06/01/2014	SCHEDULED REDEMPTION		159,457	159,457	166,657	167,772		(8,316)		(8,316)		159,457				3,779	03/01/2022	1
31412N-EC-6	FED NATL MTG ASSOC #929931		06/01/2014	SCHEDULED REDEMPTION		97,097	97,097	100,534	100,845		(3,747)		(3,747)		97,097				2,383	09/01/2023	1
31412N-RU-2	FED NATL MTG ASSOC #930299		06/01/2014	SCHEDULED REDEMPTION		44,241	44,241	45,880	45,928		(1,687)		(1,687)		44,241				1,011	12/01/2023	1
31413D-UQ-8	FED NATL MTG ASSOC #942591		06/01/2014	SCHEDULED REDEMPTION		30,603	30,603	31,873	31,925		(1,322)		(1,322)		30,603				827	08/01/2022	1
31413M-HA-8	FED NATL MTG ASSOC #949425		06/01/2014	SCHEDULED REDEMPTION		87,865	87,865	91,153	91,030		(3,166)		(3,166)		87,865				1,893	03/01/2023	1
31414D-U3-8	FED NATL MTG ASSOC #963302		06/01/2014	SCHEDULED REDEMPTION		112,902	112,902	122,728	120,994		(8,091)		(8,091)		112,902				2,674	05/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		06/01/2014	SCHEDULED REDEMPTION		139,002	139,002	144,877	145,048		(6,047)		(6,047)		139,002				3,263	11/01/2023	1
31415L-MC-8	FED NATL MTG ASSOC #983355		06/01/2014	SCHEDULED REDEMPTION		20,466	20,466	21,191	21,294		(828)		(828)		20,466				503	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		06/01/2014	SCHEDULED REDEMPTION		308	308	314	316		(8)		(8)		308				7	04/01/2038	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		06/01/2014	SCHEDULED REDEMPTION		9,388	9,388	9,730	9,676		(289)		(289)		9,388				222	09/01/2023	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		06/01/2014	SCHEDULED REDEMPTION		65,109	65,109	67,810	67,770		(2,661)		(2,661)		65,109				1,702	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		06/01/2014	SCHEDULED REDEMPTION		56,411	56,411	58,795	59,025		(2,614)		(2,614)		56,411				1,417	12/01/2023	1
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		06/01/2014	SCHEDULED REDEMPTION		246,542	246,542	257,945	258,711		(12,168)		(12,168)		246,542				3,459	05/01/2027	1
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		06/01/2014	SCHEDULED REDEMPTION		166,325	166,325	173,972	173,499		(7,174)		(7,174)		166,325				2,357	05/01/2027	1
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		06/01/2014	SCHEDULED REDEMPTION		279,553	279,553	292,406	292,526		(12,973)		(12,973)		279,553				4,095	06/01/2027	1
31418A-F2-9	FED NATL MTG ASSOC #MA1084		06/01/2014	SCHEDULED REDEMPTION		86,499	86,499	91,229	91,144		(4,645)		(4,645)		86,499				1,434	06/01/2032	1
31393V-P9-6	FHR 2628 LE RMBS		06/01/2014	SCHEDULED REDEMPTION		4,438	4,438	4,160	4,348		90		90		4,438				68	06/15/2033	1
31394T-TV-7	FHR 2764 JA RMBS		06/01/2014	SCHEDULED REDEMPTION		312,495	312,495	296,285	306,901		5,595		5,595		312,495				6,559	03/15/2019	1
3137AB-BT-7	FHR 3864 AJ RMBS		06/01/2014	SCHEDULED REDEMPTION		116,458	116,458	122,743	121,236		(4,778)		(4,778)		116,458				1,930	06/15/2039	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)
31392F-ES-2	FNR 2002-71 AP RMBS		06/01/2014	SCHEDULED REDEMPTION		88,184	88,184	89,700	89,781		(1,597)		(1,597)		88,184				1,990	11/25/2032	1
31397Q-ZP-6	FNR 2011-17 KA RMBS		06/01/2014	SCHEDULED REDEMPTION		168,924	168,924	180,507	179,199		(10,275)		(10,275)		168,924				3,192	03/25/2041	1
38377W-EP-5	GNR 1175G GA RMBS		06/01/2014	SCHEDULED REDEMPTION		41,135	41,135	43,957	43,379		(2,244)		(2,244)		41,135				794	05/20/2040	1
38375D-F2-9	GNR 2008-94 JB RMBS		06/01/2014	SCHEDULED REDEMPTION		55,870	55,870	62,453	63,830		(7,960)		(7,960)		55,870				1,337	12/20/2038	1
38376X-SK-0	GNR 2010-29 AG RMBS		06/01/2014	SCHEDULED REDEMPTION		50,000	50,000	53,846	54,049		(4,048)		(4,048)		50,000				951	10/20/2039	1
38377F-Z3-8	GNR 2010-73 LA RMBS		06/01/2014	SCHEDULED REDEMPTION		98,810	98,810	106,198	106,672		(7,863)		(7,863)		98,810				1,986	03/20/2038	1
38377V-HF-6	GNR 2011-52 NK RMBS		06/01/2014	SCHEDULED REDEMPTION		191,905	191,905	206,445	205,189		(13,284)		(13,284)		191,905				3,170	04/16/2041	1
078344-AA-6	BELLE FONTAINE IMPT DIST AL 2007A		05/09/2014	Various		29,500	10,000	19,500	21,423		10,748		10,748		29,500					05/01/2037	6
515592-AA-1	LANETT AL COOP LANDINGS VENUE 08		06/27/2013	SCHEDULED REDEMPTION		4,509,046	4,509,046	2,143,210	1,671,697		2,837,349		2,837,349		4,509,046					05/01/2037	6
75966W-AA-1	RENAISSANCE COOP DIST AL SPL 2008		05/15/2014	CALLED @ 100.00000000		295,000	295,000	295,000	237,516	57,484			57,484		295,000				11,984	05/01/2038	4
914845-LT-7	UNIVERSITY OF SOUTH ALABAMA TUITION 04		04/16/2014	CALLED @ 100.00000000		1,620,000	1,620,000	1,706,738	1,622,342		(2,342)		(2,342)		1,620,000				47,475	03/15/2020	1FE
914060-CL-0	UNIVERSITY OF ARIZONA COP 2004 A		06/01/2014	MATURED		260,000	260,000	286,312	261,327		(1,327)		(1,327)		260,000				6,825	06/01/2014	1FE
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		06/01/2014	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				833	07/01/2022	1FE
732037-BJ-4	POMONA CA COP GEN FUND LSE 2003		06/01/2014	CALLED @ 100.00000000		285,000	285,000	314,771	290,615		(1,218)		(1,218)		289,397		(4,397)	(4,397)	7,838	06/01/2018	1FE
91412G-VC-6	UNIVERSITY CALIF REVS FOR PREV		04/08/2014	GOLDMAN, SACHS & CO.		7,073,500	7,000,000	7,000,000							7,000,000		73,500	73,500	927	05/15/2044	1Z
19648A-M8-5	COLORADO HEALTH FACS AUTH REV		04/02/2014	Various		3,150,303	3,000,000	2,932,440	2,932,500		238		238		2,932,738		217,565	217,565	62,563	01/01/2045	1FE
24918E-DA-5	DENVER COLO HEALTH & HOSP AUTH		04/25/2014	D.A. DAVIDSON & CO.		2,615,000	2,500,000	2,595,100							2,595,100		19,900	19,900		12/01/2045	1
24918E-DN-7	DENVER COLO HEALTH & HOSP AUTH		04/28/2014	PIPER JAFFRAY INC.		1,025,180	1,000,000	1,019,000							1,019,000		6,180	6,180		12/01/2039	1
34711G-BD-4	FORT COLLINS CO LSE COP 2004 A		06/01/2014	CALLED @ 100.00000000		100,000	100,000	104,746	100,244		(244)		(244)		100,000				2,500	06/01/2016	1FE
34711G-BE-2	FORT COLLINS CO LSE COP 2004 A		06/01/2014	CALLED @ 100.00000000		2,315,000	2,315,000	2,407,970	2,319,805		(4,805)		(4,805)		2,315,000				57,875	06/01/2017	1FE
75913T-EG-5	REGIONAL TRANSN DIST CO COP 05A		06/01/2014	MATURED		3,480,000	3,480,000	3,651,481	3,489,232		(9,232)		(9,232)		3,480,000				78,300	06/01/2014	1FE
75913T-DV-3	REGIONAL TRANSN DIST CO COP REF 04A		06/01/2014	MATURED		5,770,000	5,770,000	6,015,975	5,782,477		(12,477)		(12,477)		5,770,000				129,825	06/01/2014	1FE
914733-BQ-2	UNIVERSITY NORTHN COLO GREELEY		04/08/2014	HUTCHINSON SHOCKEY ERLEY & CO.		1,307,178	1,145,000	1,300,216			(319)		(319)		1,299,897		7,281	7,281	1,431	06/01/2028	1FE
914733-BR-0	UNIVERSITY NORTHN COLO GREELEY		05/02/2014	UNION BANK OF SWITZERLAND		198,011	170,000	191,333			(170)		(170)		191,164		6,847	6,847	826	06/01/2029	1FE
914733-BS-8	UNIVERSITY NORTHN COLO GREELEY		06/09/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		144,611	125,000	139,554			(231)		(231)		139,323		5,288	5,288	1,215	06/01/2030	1FE
207743-LU-7	CONNECTICUT HIGHER ED FAM ED LN 05A SR A		05/15/2014	CALLED @ 100.00000000		35,000	35,000	30,673	32,855		184		184		33,039		1,961	1,961	766	11/15/2017	1FE
207743-MN-2	CONNECTICUT HIGHER ED FAM ED LN 06A SR A		05/15/2014	CALLED @ 100.00000000		65,000	65,000	65,311	65,102		(12)		(12)		65,090		(90)	(90)	1,528	11/15/2017	1FE
207743-MY-8	CONNECTICUT HIGHER ED FAM ED LN 07A SR A		05/15/2014	CALLED @ 100.00000000		50,000	50,000	49,256	49,675		29		29		49,704		296	296	1,156	11/15/2017	1FE
207743-MZ-5	CONNECTICUT HIGHER ED FAM ED LN 07A SR A		05/15/2014	CALLED @ 100.00000000		45,000	45,000	43,976	44,487		35		35		44,522		478	478	1,041	11/15/2018	1FE
837227-S7-3	SOUTH CENTRL CT REGL WTR AUTH WTR SYS RE		04/04/2014	FIDELITY CAPITAL MARKETS		1,103,000	1,000,000	1,130,690	1,110,929		(8,313)		(8,313)		1,102,617		383	383	27,556	08/01/2017	1FE
246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		05/01/2014	CALLED @ 100.00000000		25,000	25,000	25,150	25,064		(3)		(3)		25,062		(62)	(62)	979	07/01/2022	1FE
91730E-AA-3	US EDUCATION LOAN TRUST III 2004A-1 ABS		06/30/2014	SECONDMARKET INC		1,269,000	1,350,000	1,260,545	1,263,533		1,287		1,287		1,264,052		4,948	4,948	4,168	06/01/2039	1FE
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		04/01/2014	CALLED @ 101.00000000		20,000	20,000	20,000	20,000						20,000				1,093	07/01/2020	1
343136-2M-8	FL TPK AUTH-A-REF		06/30/2014	JEFFERIES & COMPANY, INC.		13,037,650	11,280,000	13,536,790	13,260,483		(218,097)		(218,097)		13,042,386		(4,736)	(4,736)	285,133	07/01/2018	1FE
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2		04/01/2014	CALLED @ 100.00000000		55,000	55,000	54,725	54,820		6		6		54,827		173	173	1,939	07/01/2022	1FE
343136-3X-3	FLORIDA ST TPK AUTH TPK REV		06/05/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		105,175	100,000	99,305			9		9		99,314		5,861	5,861	1,378	07/01/2031	1FE
343136-3Z-8	FLORIDA ST TPK AUTH TPK REV		06/18/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		783,828	750,000	740,933			78		78		741,010		42,818	42,818	8,462	07/01/2033	1FE
507507-AA-9	LAKE ASHTON FL CMNTY DEV DIST 01A		05/01/2014	SCHEDULED REDEMPTION		69,919	69,919	69,919	64,676	5,243			5,243		69,919				2,635	05/01/2032	6
167709-FL-3	CHICAGO IL TIF PILSEN REDEV JR LIEN 04 B		06/01/2014	CALLED @ 100.00000000		600,000	600,000	600,000	600,000						600,000				20,250	06/01/2022	2
45200B-BN-7	ILLINOIS FIN AUTH OSF HLTHCARE 04		05/15/2014	CALLED @ 100.00000000		1,380,000	1,380,000	1,362,695	1,370,197		376		376		1,370,573		9,427	9,427	36,225	11/15/2021	1FE
45200B-BP-2	ILLINOIS FIN AUTH OSF HLTHCARE 04		05/15/2014	CALLED @ 100.00000000		980,000	980,000	980,000	980,000						980,000				25,725	11/15/2022	1FE
45200B-BQ-0	ILLINOIS FIN AUTH OSF HLTHCARE 04		05/15/2014	CALLED @ 100.00000000		3,000,000	3,000,000	2,981,880	2,988,574		331		331		2,988,905		11,095	11,095	78,750	11/15/2023	1FE
504750-CF-5	LASALLE IL WTRWKS REV SER 1978		05/01/2014	MATURED		65,000	65,000	65,000	65,000						65,000				2,275	05/01/2014	1
982674-KF-9	WYANDOTTE CNTY KANS CITY KANS		06/13/2014	BANK MONTREAL / NESBITT BURNS		2,153,360	2,000,000	2,143,360							2,143,360		10,000	10,000		09/01/2044	1
015086-KU-4	ALEXANDRIA LA UTILS 2004		05/01/2014	CALLED @ 102.00000000		205,000	205,000	222,215	207,589		(633)		(633)		206,956		(1,956)	(1,956)	9,225	05/01/2015	1
015086-KV-2	ALEXANDRIA LA UTILS 2004		05/01/2014	CALLED @ 102.00000000		1,175,000	1,175,000	1,279,073	1,198,934		(3,273)		(3,273)		1,195,661		(20,661)	(20,661)	52,875	05/01/2016	1
015086-KY-6	ALEXANDRIA LA UTILS 2004		05/01/2014	CALLED @ 102.00000000		230,000	230,000	243,625	233,176		(433)		(433)		232,743		(2,743)	(2,743)	10,350	05/01/2019	1
546462-EC-2	LOUISIANA ST ENERGY & PWR AUTH		06/24/2014	Various		10,668,016	10,000,000	9,845,200	9,845,713		1,035		1,035		9,846,748		821,269	821,269	306,849	06/01/2044	1FE
546486-BA-8	LOUISIANA ST HWY IMPT REV		06/20/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		117,792	100,000	118,832			(1,126)		(1,126)		117,706		86	86	1,639	06/15/2019	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
546486-BK-6	LOUISIANA ST HWY IMPT REV		04/08/2014	GOLDMAN, SACHS & CO.		1,155,260	1,000,000	1,134,280			(1,332)		(1,332)		1,132,948		22,312	22,312	6,111	06/15/2028	1FE
647719-JM-6	NEW ORLEANS LA SEWERAGE SVC 2002		06/01/2014	MATURED		1,895,000	1,895,000	2,036,291	1,895,000						1,895,000				47,375	06/01/2014	2FE
574204-WN-9	MARYLAND ST DEPT OF TRANSPORTATION CONSO		06/19/2014	GOLDMAN, SACHS & CO.		11,155,163	9,930,000	11,848,377	11,351,992		(203,117)		(203,117)		11,148,875		6,288	6,288	321,346	05/01/2017	1FE
574218-QP-1	MD HLTH HGR EDUCTNL-C JOHNS HOPKINS		05/06/2014	Various		16,213,080	15,000,000	14,703,000	14,704,688		1,628		1,628		14,706,316		1,506,764	1,506,764	507,292	05/15/2043	1FE
576000-NP-4	MASSACHUSETTS ST SCH BLDG AUTH SALES TAX		06/10/2014	BANK OF AMERICA/MERRILL LYNCH		12,471,140	11,000,000	13,207,590	12,675,900		(205,830)		(205,830)		12,470,070		1,070	1,070	455,278	08/15/2017	1FE
57604T-AM-8	MASSACHUSETTS ST TRANSPRTN FUND REVENUEA		06/12/2014	MORGAN STANLEY		14,332,422	12,030,000	15,292,897	14,662,235		(181,256)		(181,256)		14,480,979		(148,558)	(148,558)	327,483	06/01/2020	1FE
59447P-MP-3	MICHIGAN ST FIN AUTH REVENUE UNEMPLOYMEN		06/10/2014	GUGGENHEIM SECURITIES, LLC		16,177,840	14,000,000	17,052,140	16,384,004		(230,278)		(230,278)		16,153,726		24,114	24,114	661,111	07/01/2018	1FE
594653-3R-6	MICHIGAN ST HSG DEV AUTH NON AMT NON ACE		06/01/2014	MATURED		6,540,000	6,540,000	6,540,000	6,540,000						6,540,000				142,245	06/01/2014	1FE
780486-GN-0	ROYAL OAK MICH HOSP FIN AUTH H		06/16/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,167,210	1,000,000	1,146,350			(1,357)		(1,357)		1,144,993		22,217	22,217	5,000	09/01/2023	1FE
780486-HB-5	ROYAL OAK MICH HOSP FIN AUTH H		06/12/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,911,925	2,500,000	2,876,725			(3,794)		(3,794)		2,872,931		38,994	38,994	11,806	09/01/2022	1FE
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q		06/01/2014	CALLED @ 100.00000000		45,000	45,000	45,000	45,000						45,000				2,063	07/01/2023	1FE
485107-DC-7	KANSAS CITY MO TAX INCREMENT FING COMM S		06/01/2014	CALLED @ 100.00000000		290,000	290,000	286,738	287,262		93		93		287,355		2,645	2,645	8,156	06/01/2023	2
60636X-Q5-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1		06/01/2014	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				667	09/01/2023	1FE
61212R-G9-1	MONTANA BRD HSG SGL FAM MTG 2007 D		06/01/2014	CALLED @ 100.00000000		25,000	25,000	25,000	25,000						25,000				625	12/01/2022	1FE
914639-FK-0	UNIVERSITY NEB FACS CORP REV		05/05/2014	WELLS FARGO		4,193,805	3,500,000	4,108,790			(5,280)		(5,280)		4,103,510		90,295	90,295	11,181	02/15/2021	1FE
181003-GD-0	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2014	CALLED @ 102.00000000		15,000	15,000	14,975	14,992		1		1		14,993		7	7	638	12/01/2016	2FE
181003-GE-8	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2014	CALLED @ 102.00000000		20,000	20,000	19,876	19,950		5		5		19,955		45	45	850	12/01/2017	2FE
181003-GF-5	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2014	CALLED @ 102.00000000		35,000	35,000	35,000	35,000						35,000				1,509	12/01/2018	2FE
181003-GG-3	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2014	CALLED @ 102.00000000		35,000	35,000	34,878	34,937		4		4		34,941		59	59	1,509	12/01/2019	2FE
425208-SG-1	HENDERSON NV LOC IMPT DIST T-14 SR 07A		06/23/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,221,681	1,145,000	1,076,087	1,092,690		1,320		1,320		1,094,010		127,671	127,671	36,219	03/01/2023	1FE
66041H-EN-0	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2014	CALLED @ 102.00000000		20,000	20,000	19,793	19,932		9		9		19,942		59	59	838	12/01/2016	2FE
66041H-EP-5	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2014	CALLED @ 102.00000000		15,000	15,000	14,767	14,907		9		9		14,916		84	84	628	12/01/2017	2FE
66041H-EQ-3	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2014	CALLED @ 102.00000000		15,000	15,000	14,859	14,935		5		5		14,940		60	60	638	12/01/2018	2FE
59259Y-FH-7	METROPOLITAN TRANSN AUTH N Y REV F		04/15/2014	Various		7,536,708	7,040,000	6,957,843	6,958,640		752		752		6,959,392		577,316	577,316	151,218	11/15/2034	1FE
64971Q-J7-9	NEW YORK CITY NY TRANS FIN AUTH REV FUTU		06/19/2014	OPPENHEIMER & CO., INC.		14,945,847	13,495,000	15,773,766	15,152,420		(279,079)		(279,079)		14,873,342		72,506	72,506	436,713	11/01/2016	1FE
64972F-7Q-3	NEW YORK N Y CITY MUN WTR FIN		06/24/2014	Various		2,926,646	2,700,000	2,697,003	2,697,017		18		18		2,697,035		229,611	229,611	68,458	06/15/2045	1FE
649902-YJ-6	NEW YORK ST DORM AUTH ST PERS INCO		06/12/2014	BANK MONTREAL / NESBITT BURNS		13,782,202	11,955,000	13,964,516	13,942,741		(200,955)		(200,955)		13,741,786		40,416	40,416	302,196	06/15/2018	1FE
64990E-JU-2	NEW YORK ST DORM AUTH ST PERSONAL INCOME		06/02/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		12,191	10,000	12,157	11,947		(96)		(96)		11,851		340	340	236	12/15/2021	1
64983R-EK-9	NEW YORK ST DORM MENTAL HLTH 05D		05/06/2014	PRE-REFUNDING		1,812,620	1,800,000	1,934,870	1,819,110		(5,832)		(5,832)		1,813,278		(658)	(658)	65,250	08/15/2015	1FE
649834-3C-0	NEW YORK ST DORM ST UNIV EDL FAC 93A		05/15/2014	CALLED @ 100.00000000		3,915,000	3,915,000	4,307,053	3,952,964		(19,327)		(19,327)		3,933,637		(18,637)	(18,637)	102,769	05/15/2015	1FE
649876-UP-2	NEW YORK ST LOC GOVT ASSIST CORP 93E		04/01/2014	MATURED		3,390,000	3,390,000	3,751,103	3,416,080		(26,080)		(26,080)		3,390,000				101,700	04/01/2014	1FE
649883-FW-0	NEW YORK ST MTG AGY HMEOWNER 2007-148		05/01/2014	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						60,000				245	10/01/2022	1FE
149054-AV-0	CATAWBA CNTY NC COP PUB SCH & CLG 04		06/01/2014	CALLED @ 100.00000000		1,225,000	1,225,000	1,323,355	1,230,044		(5,044)		(5,044)		1,225,000				32,156	06/01/2017	1FE
149054-AW-8	CATAWBA CNTY NC COP PUB SCH & CLG 04		06/01/2014	CALLED @ 100.00000000		1,575,000	1,575,000	1,690,999	1,580,969		(5,969)		(5,969)		1,575,000				41,344	06/01/2018	1FE
238600-BD-1	DAVIDSON CNTY NC COP 2004		06/01/2014	CALLED @ 100.00000000		1,165,000	1,165,000	1,258,456	1,169,704		(4,704)		(4,704)		1,165,000				30,581	06/01/2016	1FE
238600-BE-9	DAVIDSON CNTY NC COP 2004		06/01/2014	CALLED @ 100.00000000		1,710,000	1,710,000	1,821,270	1,715,644		(5,644)		(5,644)		1,710,000				44,888	06/01/2018	1FE
658207-HS-7	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		06/01/2014	CALLED @ 100.00000000		75,000	75,000	75,000	75,000						75,000				3,438	07/01/2023	1FE
752586-DB-0	RANDOLPH CNTY NC COP 2004 REF		06/01/2014	CALLED @ 102.00000000		1,570,000	1,570,000	1,693,328	1,600,376		(5,017)		(5,017)		1,595,359		(25,359)	(25,359)	70,650	06/01/2018	1FE
752586-DH-7	RANDOLPH CNTY NC COP 2004 REF		06/01/2014	CALLED @ 102.00000000		1,500,000	1,500,000	1,628,345	1,531,183		(5,154)		(5,154)		1,526,029		(26,029)	(26,029)	67,500	06/01/2017	1FE
658908-HJ-0	NORTH DAKOTA BRD ED UNIV OF ND HSG 04		04/01/2014	CALLED @ 100.00000000		1,090,000	1,090,000	1,086,697	1,087,498		26		26		1,087,524		2,476	2,476	27,250	04/01/2032	1FE
199562-BJ-7	COLUMBUS OH TIF POLARIS PROJ 04A		06/01/2014	CALLED @ 100.00000000		365,000	365,000	380,625	365,867		(867)		(867)		365,000				8,669	12/01/2019	1
199562-BK-4	COLUMBUS OH TIF POLARIS PROJ 04A		06/01/2014	CALLED @ 100.00000000		1,025,000	1,025,000	1,021,627	1,015,238		545		545		1,015,783		9,217	9,217	24,344	12/01/2020	1
199562-BL-2	COLUMBUS OH TIF POLARIS PROJ 04A		06/01/2014	CALLED @ 100.00000000		1,320,000	1,320,000	1,292,757	1,292,403		1,193		1,193		1,293,596		26,404	26,404	31,350	12/01/2021	1
575312-BR-3	MASON OH SWR SYS IMPT 04 REF		06/01/2014	CALLED @ 100.00000000		1,055,000	1,055,000	1,090,923	1,056,805		(1,805)		(1,805)		1,055,000				25,056	12/01/2018	1
575312-BS-1	MASON OH SWR SYS IMPT 04 REF		06/01/2014	CALLED @ 100.00000000		1,360,000	1,360,000	1,395,088	1,361,771		(1,771)		(1,771)		1,360,000				32,300	12/01/2019	1
70960U-AK-0	PENTA CAREER CTR OH COP 2004		04/01/2014	MATURED		900,000	900,000	946,667	901,431		(1,431)		(1,431)		900,000				20,250	04/01/2014	1FE
70960U-AR-5	PENTA CAREER CTR OH COP 2004		04/01/2014	CALLED @ 100.00000000		1,310,000	1,310,000	1,331,321	1,310,665		(665)		(665)		1,310,000				29,475	04/01/2020	1FE
70960U-AY-0	PENTA CAREER CTR OH COP 2004		04/01/2014	CALLED @ 100.00000000		2,495,000	2,495,000	2,515,833	2,495,673		(673)		(673)		2,495,000				59,256	04/01/2027	1FE
70960U-AZ-7	PENTA CAREER CTR OH COP 2004		04/01/2014	CALLED @ 100.00000000		2,930,000	2,930,000	2,947,826	2,930,559		(559)		(559)		2,930,000				69,588	04/01/2028	1FE
769318-AM-8	RIVERSOUTH AUTH OH REDEV COLUMBUS 04A		06/01/2014	CALLED @ 100.00000000		3,115,000	3,115,000	3,101,606	3,099,647		(127)		(127)		3,099,521		15,479	15,479	77,875	12/01/2024	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 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)
914119-FX-5	UNIVERSITY OF CINCINNATI OH RCPT 04 D		06/01/2014	MATURED		2,105,000	2,105,000	2,316,597	2,115,587		(10,587)		(10,587)		2,105,000				52,625	06/01/2014	1FE
914119-GB-2	UNIVERSITY OF CINCINNATI OH RCPT 04 D		06/01/2014	CALLED @ 100.00000000		1,005,000	1,005,000	1,058,677	1,007,703		(2,703)		(2,703)		1,005,000				25,125	06/01/2018	1FE
914119-XY-3	UNIVERSITY OF CINCINNATI OH RCPT 04 D		06/01/2014	CALLED @ 100.00000000		1,725,000	1,725,000	1,757,317	1,732,157		(7,157)		(7,157)		1,725,000				43,125	06/01/2015	1FE
914119-XZ-0	UNIVERSITY OF CINCINNATI OH RCPT 04 D		06/01/2014	CALLED @ 100.00000000		595,000	595,000	606,147	597,469		(2,469)		(2,469)		595,000				14,875	06/01/2015	1FE
686087-BK-2	OREGON HSG CMNTY SVCS SGL FAM MTG 06E		05/08/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		308,445	300,000	301,023	300,347		(45)		(45)		300,302		8,143	8,143	12,639	01/01/2025	1FE
686087-FB-8	OREGON HSG CMNTY SVCS SGL FAM MTG 07G		04/07/2014	BAUM, GEORGE K. & COMPANY		590,813	575,000	575,000	575,000						575,000		15,813	15,813	22,058	07/01/2026	1FE
709208-EC-2	PENNSYLVANIA PUB SCH C MONTGOMERY 04		05/15/2014	CALLED @ 100.00000000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				37,500	05/15/2022	1FE
76218T-TA-2	RHODE ISLAND CLEAN WTR FIN AGY		04/08/2014	HUTCHINSON SHOCKEY ERLEY & CO.		1,128,720	1,000,000	1,107,330			(911)		(911)		1,106,419		22,301	22,301	4,861	10/01/2032	1FE
76218T-TB-0	RHODE ISLAND CLEAN WTR FIN AGY		05/05/2014	BANK MONTREAL / NESBITT BURNS		1,032,420	1,000,000	1,000,000							1,000,000		32,420	32,420	6,889	10/01/2033	1FE
76218T-TC-8	RHODE ISLAND CLEAN WTR FIN AGY		05/05/2014	MORGAN STANLEY		1,028,700	1,000,000	997,190			15		15		997,205		31,495	31,495	6,889	10/01/2034	1FE
762243-UG-6	RHODE ISLAND HLTH PROVIDENCE SCH 06A		05/12/2014	Various		1,357,612	1,280,000	1,255,271	1,252,802		792		792		1,253,594		104,018	104,018	28,063	05/15/2023	1FE
16007B-KR-4	CHARLESTON CNTY SC PUB FAC COP 04		06/01/2014	MATURED		820,000	820,000	885,305	823,248		(3,248)		(3,248)		820,000				20,500	06/01/2014	1FE
16007B-KS-2	CHARLESTON CNTY SC PUB FAC COP 04		06/01/2014	CALLED @ 100.00000000		760,000	760,000	820,526	763,010		(3,010)		(3,010)		760,000				19,000	12/01/2014	1FE
16007B-KT-0	CHARLESTON CNTY SC PUB FAC COP 04		06/01/2014	CALLED @ 100.00000000		485,000	485,000	518,232	486,662		(1,662)		(1,662)		485,000				12,125	06/01/2015	1FE
16007B-KU-7	CHARLESTON CNTY SC PUB FAC COP 04		06/01/2014	CALLED @ 100.00000000		755,000	755,000	806,733	757,587		(2,587)		(2,587)		755,000				18,875	12/01/2015	1FE
16007B-KV-5	CHARLESTON CNTY SC PUB FAC COP 04		06/01/2014	CALLED @ 100.00000000		290,000	290,000	307,420	290,875		(875)		(875)		290,000				7,250	06/01/2016	1FE
83712D-MV-5	SOUTH CAROLINA HSG FIN DEV MTG 06A-2		04/01/2014	CALLED @ 100.00000000		10,000	10,000	10,057	10,011		(2)		(2)		10,009		(9)	(9)	368	07/01/2021	1FE
837151-JG-5	SOUTH CAROLINA ST PUB SVCS AUT		05/28/2014	Various		2,311,802	2,140,000	2,077,790	2,077,963		289		289		2,078,252		233,550	233,550	105,835	12/01/2048	1FE
847184-RJ-9	SPARTANBURG SC JR LIEN WTRWKS 1998		06/01/2014	CALLED @ 100.00000000		3,400,000	3,400,000	3,378,274	3,398,746		1,254		1,254		3,400,000				89,250	06/01/2023	1FE
041806-BN-9	ARLINGTON TEX HIGHER ED FIN CO PSF		05/21/2014	Various		1,981,250	2,000,000	1,955,200			16		16		1,955,216		26,034	26,034	1,556	08/15/2044	1Z
235036-XN-5	DALLAS FORT WORTH TEX INTL ARP		05/06/2014	Various		10,338,370	10,000,000	9,547,000	9,548,518		3,309		3,309		9,551,827		786,543	786,543	255,642	11/01/2038	1FE
414152-NN-4	HARRIS CNTY TX HLTH MEM HERMANN 98		06/01/2014	MATURED		1,345,000	1,345,000	1,482,042	1,351,251		(6,251)		(6,251)		1,345,000				36,988	06/01/2014	1FE
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A		06/01/2014	CALLED @ 100.00000000		190,000	190,000	187,469	188,776		61		61		188,837		1,163	1,163	5,985	06/01/2025	1
78219N-AA-0	RUSK CNTY TX WINDSOR HLTH CARE II 99A		05/30/2014	CALLED @ 100.00000000		11,900,000	11,900,000	6,278,786	6,810,082		112,242		112,242		6,922,324		4,977,676	4,977,676	634,667	10/01/2030	5
956622-E9-1	WEST VIRGINIA ST HOSP FIN AUTH		04/07/2014	B. C. ZIEGLER AND COMPANY		10,757,050	10,000,000	9,710,900	9,711,902		1,130		1,130		9,713,032		1,044,018	1,044,018	194,792	06/01/2044	1FE
505453-AQ-3	LAC COURTE OREILLES WI G O GAMING 06B		06/01/2014	CALLED @ 100.00000000		545,000	545,000	545,000	545,000						545,000				21,119	06/01/2023	2
97710N-PZ-3	WISCONSIN HLTH & ED FAC CONCORDIA		04/28/2014	CALLED @ 100.00000000		1,980,000	1,980,000	1,901,255	1,958,255		2,356		2,356		1,960,611		19,389	19,389	58,348	10/01/2018	2FE
3199999. Subtotal - Bonds - U.S. Special Revenues						301,989,168	283,287,141	296,030,543	260,135,441	62,727	1,010,465		1,073,191		290,878,691		11,110,477	11,110,477	7,635,974	XXX	XXX
90132B-AA-5	24 HOUR HOLDINGS III LLC		05/23/2014	MORGAN STANLEY		2,543,625	2,550,000	2,550,000							2,550,000		(6,375)	(6,375)		06/01/2022	5Z
02474R-AB-9	ABC SUPPLY HLDGS CO TERM B LOAN		06/30/2014	SCHEDULED REDEMPTION		50,000	50,000	50,246	42,542	212	(263)		(51)		50,000				68	04/16/2020	4FE
00432C-DH-1	ACCESS GROUP, INC. ABS		05/27/2014	SCHEDULED REDEMPTION		1,745,549	1,745,549	1,641,907	1,687,875		57,674		57,674		1,745,549				1,610	08/25/2026	1FE
00507U-AE-1	ACTAVIS FUNDING SCS	E	06/16/2014	Various		9,991,400	10,000,000	9,962,300							9,962,300		29,100	29,100		06/15/2024	2FE
00507U-AG-6	ACTAVIS FUNDING SCS	E	06/24/2014	Various		29,788,769	30,000,000	29,668,200			41		41		29,668,241		120,528	120,528	12,009	06/15/2044	2Z
00100U-AE-2	ADS WASTE MANAGEMENT HLDGS INC NEW TLB2		06/30/2014	SCHEDULED REDEMPTION		12,594	12,594	12,699	12,650	53	(109)		(56)		12,594				119	10/09/2019	4FE
007903-AX-5	ADVANCED MICRO DEVICES		04/21/2014	CREDIT SUISSE		2,536,875	2,475,000	2,437,003	2,400,750	37,838	938		38,776		2,439,526		97,349	97,349	128,391	08/15/2022	4FE
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		04/18/2014	SCHEDULED REDEMPTION		16,311	16,311	11,881	15,751		560		560		16,311					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		04/18/2014	SCHEDULED REDEMPTION		44,851	44,851	32,670	39,477		5,375		5,375		44,851					03/01/2017	1
00769E-AN-0	ADVANTAGE SALES & MARKETING TERM LOAN (F		06/30/2014	Various		8,069	8,069	8,080		7,383	(523)		6,860		8,069				48,680	12/17/2017	4FE
05377R-AS-3	AESOP FUNDING II LLC ABS		06/20/2014	SCHEDULED REDEMPTION		1,750,000	1,750,000	1,749,445	1,749,873		127		127		1,750,000				31,938	11/20/2014	2AM
05377R-AJ-3	AESOP_10-4A ABS		04/20/2014	SCHEDULED REDEMPTION		1,166,667	1,166,667	1,197,656	1,169,660		(2,994)		(2,994)		1,166,667				3,908	04/20/2015	3AM
00828K-AZ-8	AFFINION GROUP TRANCHE B TERM LOAN		05/20/2014	Various		4,744,619	4,752,514	4,744,394		65,021	1,121		66,141		4,744,611		8	8	160,033	10/09/2016	4FE
00828K-AF-2	AFFINION GROUP TRANCHE B TL		06/30/2014	SCHEDULED REDEMPTION		11,881	11,881	11,862			20		20		11,881				30	04/30/2018	4FE
02660V-AY-4	AHMA 2005-2 1A1 RMBS		06/25/2014	SCHEDULED REDEMPTION		4,336	12,354	5,415	5,770		(1,433)		(1,433)		4,336				38	03/25/2036	1FM
L0001U-AB-5	AI CHEM & CY SCA TRANCHE B-1 TL	E	06/30/2014	Various		35,375	35,375	35,218			310		310		35,375				11,682	10/03/2019	4FE
L0001U-AC-3	AI CHEM & CY US ACQUICO INC TRANCHE B-2	E	06/30/2014	Various		18,355	18,355	18,273			161		161		18,355				5,719	10/03/2019	4FE
008911-AZ-2	AIR CANADA	A	04/14/2014	CITIGROUP GLOBAL MARKETS		757,500	750,000	750,000							750,000		7,500	7,500	323	04/15/2021	4FE
00912X-AL-8	AIR LEASE CORPORATION		04/24/2014	SUSQUEHANNA FINANCIAL GROUP LLLP		5,096,250	5,000,000	4,992,900	4,993,047		390		390		4,993,437		102,813	102,813	71,344	01/15/2019	1FE
009280-AB-7	AIRCASTLE LTD	E	04/25/2014	CALLED @ 107.29676320		7,000,000	7,000,000	7,881,300	7,489,510		(80,214)		(80,214)		7,409,296		(409,296)	(409,296)	1,011,273	08/01/2018	3FE
009280-AM-3	AIRCASTLE LTD	E	06/25/2014	WELLS FARGO		4,140,000	4,000,000	4,000,000							4,000,000		140,000	140,000	53,528	03/15/2021	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)
013817-AP-6	ALCOA INC		06/17/2014	BANK OF AMERICA/MERRILL LYNCH		11,125,000	10,000,000	10,900,000			(25,536)		(25,536)		10,874,464		250,536	250,536	180,816	02/23/2019	3FE
013817-AQ-4	ALCOA INC		06/11/2014	NOMURA SECURITIES INTERNATIONAL INC		6,592,500	6,000,000	5,165,933	5,401,541		24,994		24,994		5,426,535		1,165,965	1,165,965	286,652	02/23/2022	3FE
01741R-AF-9	ALLEGHENY TECHNOLOGIES		04/14/2014	SUSQUEHANNA FINANCIAL GROUP LLLP		5,307,400	5,000,000	4,999,550	4,999,566		10		10		4,999,576		307,824	307,824	224,392	08/15/2023	2FE
01881C-AH-8	ALLIANT TECHSYSTEMS TLB		06/30/2014	SCHEDULED REDEMPTION		1,250	1,250	1,250	1,250						1,250				7	11/02/2020	2FE
01973J-AH-2	ALLISON TRANSMISSION, INC. NEW TERM B3		06/30/2014	SCHEDULED REDEMPTION		51,360	51,360	51,743	17,028	62	(390)		(328)		51,360				94,450	08/23/2019	3FE
01973J-AJ-8	ALLISON TRANSMISSION, INC. NEW TL B-2		04/30/2014	Various		1,040,072	1,038,774	1,050,418	1,042,347	8,162	(240)		7,922		1,050,269		(10,197)	(10,197)	2,691	08/07/2017	3FE
02005A-CN-6	ALLY MASTER OWNER TRUST ABS		04/30/2014	BANK OF AMERICA/MERRILL LYNCH		8,561,758	8,500,000	8,577,031	8,547,334		(11,240)		(11,240)		8,536,094		25,664	25,664	40,283	06/15/2017	1FE
00164D-AM-5	AMC ENTMT INC INITIAL TERM LOANS		06/30/2014	SCHEDULED REDEMPTION		24,384	24,384	24,599	24,405	192	(213)		(21)		24,384				429	04/30/2020	3FE
03063P-AE-2	AMCAR_10-3 ABS		06/08/2014	SCHEDULED REDEMPTION		1,013,720	1,013,720	1,013,630	1,013,701		18		18		1,013,720				15,916	04/08/2016	1FE
02361D-AN-0	AMEREN ILLINOIS CO		06/24/2014	CREDIT SUISSE		4,994,950	5,000,000	4,971,600							4,971,600		23,350	23,350		07/01/2044	1FE
02376C-AH-8	AMERICAN AIRLINES INC. CLASS B TL		06/30/2014	SCHEDULED REDEMPTION		22,500	22,500	22,394	22,394		106		106		22,500				424	06/27/2019	3FE
02636P-AA-0	AMERICAN GILSONITE CO		05/06/2014	GMP SECURITIES FORMERLY MILLER TABAK ROB		4,670,175	4,380,000	4,376,325	4,204,800	171,568	285		171,853		4,376,653		293,522	293,522	340,956	09/01/2017	4FE
02660T-FJ-7	AMERICAN HOME MORTGAGE INVESTMENT TRUST		06/01/2014	SCHEDULED REDEMPTION		363,212	363,212	234,579	250,933		112,279		112,279		363,212				8,561	01/25/2041	1FM
026874-CT-2	AMERICAN INTL GROUP		05/05/2014	CALLED @ 102.23300000		18,750,000	18,750,000	18,720,750	18,737,776		3,408		3,408		18,741,184		8,816	8,816	770,250	03/20/2015	2FE
03027W-AH-5	AMERICAN TOWER TRUST I ABS		04/29/2014	BARCLAYS		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				3,662	03/15/2043	1FE
03064M-AE-8	AMERICREDIT AUTOMOBILE RECEIVA ABS		06/08/2014	SCHEDULED REDEMPTION		4,303	4,303	4,302	4,302						4,303				61	08/08/2016	1FE
03073E-AF-2	AMERISOURCEBERGEN CORP		06/23/2014	CALLED @ 106.30500000		10,000,000	10,000,000	11,084,500	10,358,059		(98,134)		(98,134)		10,259,924		(259,924)	(259,924)	1,084,181	09/15/2015	1FE
03073E-AL-9	AMERISOURCEBERGEN CORPORATION		05/27/2014	Various		14,006,825	14,000,000	13,960,100			42		42		13,960,142		46,683	46,683	5,950	05/15/2024	1Z
031162-BV-1	AMGEN INC		05/20/2014	Various		12,038,994	12,000,000	11,980,080			5		5		11,980,085		58,909	58,909	1,208	05/22/2024	2FE
031652-BE-9	AMKOR TECHNOLOGIES INC		05/08/2014	JEFFERIES & COMPANY, INC.		3,122,280	2,891,000	2,898,306	2,897,700		(656)		(656)		2,897,044		225,236	225,236	86,188	06/01/2021	3FE
031652-BG-4	AMKOR TECHNOLOGY INC		05/05/2014	CITIGROUP GLOBAL MARKETS		1,293,906	1,225,000	1,254,060	1,252,500	56	(1,440)		(1,384)		1,251,116		42,790	42,790	47,073	10/01/2022	3FE
78443*-AN-1	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (		06/30/2014	MATURED		2,735,816	2,735,816	2,732,535	2,732,721		3,096		3,096		2,735,816				67,090	06/30/2014	3
034863-AE-0	ANGLO AMERICAN CAPITAL	F	05/20/2014	BARCLAYS		10,279,500	10,000,000	9,978,100	9,985,424		1,699		1,699		9,987,123		292,377	292,377	167,708	04/03/2017	2FE
034863-AL-4	ANGLO AMERICAN PLC	F	05/20/2014	MORGAN STANLEY		10,038,700	10,000,000	10,000,000							10,000,000		38,700	38,700	12,418	04/15/2016	2FE
03674P-AK-9	ANTERO RESOURCES LLC		05/28/2014	EXCHANGE		2,709,983	2,676,000	2,710,678	1,000,000		(694)		(694)		2,709,983				81,107	11/01/2021	4FE
037411-BB-0	APACHE CORP		06/06/2014	SUNTRUST INVESTMENT SERVICES, INC.		1,019,700	1,000,000	997,130	998,090		252		252		998,341		21,359	21,359	11,472	04/15/2017	1FE
037735-CT-2	APPALACHIAN POWER CO		05/19/2014	Various		8,487,475	8,500,000	8,441,010			34		34		8,441,044		46,431	46,431	13,261	05/15/2044	2FE
037833-AQ-3	APPLE INC		05/30/2014	Various		50,396,880	50,000,000	49,981,000			182		182		49,981,182		415,698	415,698	52,733	05/06/2019	1FE
037833-AR-1	APPLE INC		05/28/2014	Various		70,331,250	70,000,000	69,827,800			87		87		69,827,887		503,363	503,363	7,758	05/06/2021	1FE
037833-AS-9	APPLE INC		04/30/2014	GOLDMAN, SACHS & CO.		5,009,650	5,000,000	4,995,800							4,995,800		13,850	13,850		05/06/2024	1FE
037833-AT-7	APPLE INC		05/01/2014	GOLDMAN, SACHS & CO.		10,043,000	10,000,000	9,945,900							9,945,900		97,100	97,100		05/06/2044	1FE
03832T-AB-0	APPVION INC. TERM LOAN		06/10/2014	Various		3,504,145	3,473,750	3,442,644	8,668		2,273		2,273		3,443,305		60,840	60,840	92,929	06/28/2019	4FE
03852C-AU-0	ARAMARK CORP. US TERM F LOAN		06/30/2014	SCHEDULED REDEMPTION		30,668	30,668	30,738			(70)		(70)		30,668					02/24/2021	4FE
03938L-AP-9	ARCELORMITTAL	F	06/09/2014	Various		8,570,625	7,850,000	8,093,000	5,796,750	334,187	(1,426)		332,761		8,089,261		481,364	481,364	379,750	10/15/2039	3FE
03938L-AS-3	ARCELORMITTAL	F	06/05/2014	CREDIT SUISSE		2,662,500	2,500,000	2,456,250			192		192		2,456,442		206,058	206,058	140,469	03/01/2041	3FE
03938D-AD-4	ARCH COAL, INC. TERM LOAN B		06/30/2014	Various		8,107	8,107	8,033		16,098	2,078		18,176		8,107				13,399	05/16/2018	4FE
03968M-AB-1	ARDAGH HLDGS USA INITIAL DOLLAR TL		06/30/2014	Various		2,500	2,500	2,488			162		162		2,500				4,366	12/17/2019	4FE
03969A-AF-7	ARDAGH PACKAGING FINANCE PLC	F	06/23/2014	Various		4,282,563	4,275,000	4,275,000							4,275,000		7,563	7,563		12/15/2019	3FE
03969A-AG-5	ARDAGH PACKAGING FINANCE PLC	F	06/20/2014	STERNE AGEE CLEARING INC.		1,511,250	1,500,000	1,500,000							1,500,000		11,250	11,250		06/30/2021	1
04012V-AA-7	ARES_07-12A CDO - CF - LOANS		05/27/2014	SCHEDULED REDEMPTION		638,443	638,443	623,120	622,961		15,481		15,481		638,443				2,811	11/25/2020	1FE
007036-PC-4	ARMT 2005-6A A22 RMBS		06/25/2014	SCHEDULED REDEMPTION		13,202	13,202	13,202	6,210	6,993	(1)		6,992		13,202				51	11/25/2035	1FM
04269G-AD-4	ARRIS GROUP TERM LOAN B		05/30/2014	SCHEDULED REDEMPTION		2,732,755	2,732,755	2,730,896	2,720,778	9,782	2,195		11,977		2,732,755				48,089	04/17/2020	3FE
045054-AB-9	ASHTEAD CAPITAL INC	R	04/16/2014	BNP CAPITAL MARKETS		652,500	600,000	636,000	635,824		(1,429)		(1,429)		634,395		18,105	18,105	30,008	07/15/2022	4FE
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC		06/17/2014	BANK OF AMERICA/MERRILL LYNCH		5,045,050	5,000,000	4,989,750							4,989,750		55,300	55,300		07/01/2024	1
04649V-AG-5	ASURION LLC INCREMENTAL TRANCHE B-1 TL		06/30/2014	Various		34,821	34,821	34,530			(63,886)		(63,886)		34,821				45,403	05/24/2019	4FE
00206R-CE-0	AT&T INC		04/04/2014	GOLDMAN, SACHS & CO.		15,038,550	15,000,000	14,954,400			303		303		14,954,703		83,847	83,847	47,125	03/11/2024	1FE
047478-AC-6	ATHLON HOLDINGS LP		04/23/2014	Various		1,617,000	1,600,000	1,600,000							1,600,000		17,000	17,000		05/01/2022	5Z
00488K-AE-6	ATLANTIC BROADBAND PENN (ACQ COGECO) TLB		06/30/2014	SCHEDULED REDEMPTION		1,186,872	1,186,872	1,185,977	749,963	3,604	887		4,491		1,186,872				9,750	11/30/2019	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
04963W-AB-2	ATRM_5C CDO - CF - LOANS	E	05/20/2014	SCHEDULED REDEMPTION		2,606,684	2,606,684	2,580,878	2,580,239		26,445		26,445		2,606,684				5,976	07/20/2020	1FE
05068M-67-9	AUCT PT 2006-5B ABS		04/30/2014	DISTRIBUTION		32											32	32		04/10/2026	1AM
05068M-69-5	AUCT PT 2006-6B ABS		04/30/2014	DISTRIBUTION		26											26	26		04/10/2026	1AM
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		06/13/2014	Various			700,000	1,898												06/01/2027	1AM
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS		05/28/2014	DISTRIBUTION		1											1	1		05/29/2027	1AM
052800-AB-5	AUTOLIV INC		04/30/2014	MATURED		15,000,000	15,000,000	15,300,300	15,047,817		(47,817)		(47,817)		15,000,000				289,050	04/30/2014	2
05377J-AL-6	AVIS BUDGET CAR RENTAL LLC TRANCHE B TL		06/30/2014	SCHEDULED REDEMPTION		21,331	21,331	21,340	21,289	51	(9)		43		21,331				322	03/15/2019	3FE
053810-AE-7	AVIV HEALTHCARE PROPERTIES LP		04/21/2014	BANK OF AMERICA/MERRILL LYNCH		3,404,375	3,250,000	3,279,382			(1,123)		(1,123)		3,278,260		126,115	126,115	101,833	10/15/2021	3FE
054303-AX-0	AVON PRODUCTS INC		06/18/2014	MORGAN STANLEY		2,175,558	2,100,000	2,096,871	2,097,181		190		190		2,097,371		78,187	78,187	26,297	03/15/2020	2FE
00241Y-AB-0	AVSC HLDG CORP 1ST LIEN INITIAL TL		06/30/2014	Various		7,813	7,813	7,774			275		275		7,813				17,221	01/25/2021	4FE
90347B-AG-3	AXALTA COATING (DUPONT) NEW 2014 TLB		06/30/2014	Various		12,576	12,576	12,642			359		359		12,576				13,320	02/03/2020	4FE
05615M-AA-5	BABSON 05-3A A1 CDO - CF - LOANS	E	05/12/2014	SCHEDULED REDEMPTION		976,098	976,098	896,929	940,699		35,399		35,399		976,098				2,395	11/10/2019	1FE
05523U-AG-5	BAE SYSTEMS HOLDINGS INC	R	06/01/2014	MATURED		13,000,000	13,000,000	13,700,400	13,069,177		(69,177)		(69,177)		13,000,000				321,750	06/01/2014	2FE
05946X-SC-8	BAFC 2005-B 3A3 RMBS		06/20/2014	SCHEDULED REDEMPTION		54,991	54,991	38,606	40,260		14,731		14,731		54,991				118	04/20/2035	1FM
058928-AA-0	BAFC 2006-B 1A1 RMBS		06/01/2014	SCHEDULED REDEMPTION		188,077	189,006	111,636	122,594		65,483		65,483		188,077				2,547	03/20/2036	1FM
059522-AB-8	BAFC 2007-C 6A2 RMBS		06/20/2014	SCHEDULED REDEMPTION		131,505	131,505	76,978	77,280		54,225		54,225		131,505				280	05/20/2047	1FM
05953Y-BJ-9	BAFC_07-4A RMBS		06/01/2014	SCHEDULED REDEMPTION		731,233	829,460	769,595			(38,362)		(38,362)		731,233				15,765	08/25/2053	4FM
059522-AC-6	BAFC_07-C RMBS		06/20/2014	SCHEDULED REDEMPTION		71,440	71,440	45,798	46,145		25,294		25,294		71,440				106	09/25/2049	1FM
05955Y-AM-1	BAFC_10-R3 RMBS		06/01/2014	SCHEDULED REDEMPTION		1,002,052	1,002,052	999,547	1,000,897		1,155		1,155		1,002,052				27,457	09/26/2037	1FM
07386H-SQ-5	BALTA 2005-4 1A2 RMBS		06/25/2014	SCHEDULED REDEMPTION		168,156	168,156	168,314	149,653	18,530	(27)		18,503		168,156				524	04/25/2035	1FM
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS		05/19/2014	DISTRIBUTION		33											33	33		08/21/2027	1AM
06051G-EX-3	BANK OF AMERICA CORP		06/04/2014	UNION BANK OF SWITZERLAND		10,096,700	10,000,000	10,027,900			(1,982)		(1,982)		10,025,918		70,782	70,782	101,833	01/15/2019	1FE
06366Q-W8-6	BANK OF MONTREAL	A	05/06/2014	NATIONAL BANK OF CANADA		3,107,130	3,000,000	2,993,850	2,996,184		434		434		2,996,618		110,513	110,513	62,083	01/11/2017	1FE
06367V-HL-2	BANK OF MONTREAL	A	05/05/2014	RBC DOMINION SECURITIES		14,151,060	14,000,000	13,996,080	13,996,255		247		247		13,996,502		154,558	154,558	201,347	01/25/2019	1FE
06406H-CV-9	BANK OF NEW YORK MELLON CORP/THE		05/14/2014	GOLDMAN, SACHS & CO.		5,036,450	5,000,000	4,997,450			7		7		4,997,457		38,993	38,993	5,667	05/15/2024	1Z
07014Q-AF-8	BASS PRO GROUP TERM LOAN		06/30/2014	SCHEDULED REDEMPTION		7,652	7,652	7,710			(57)		(57)		7,652				7	11/20/2019	4FE
07317Q-AF-2	BAYTEX ENERGY CORP	A	06/04/2014	STERNE AGEE CLEARING INC.		1,358,438	1,350,000	1,350,000							1,350,000		8,438	8,438	577	06/01/2021	3FE
07317Q-AG-0	BAYTEX ENERGY CORP	A	05/30/2014	OPPENHEIMER & CO., INC.		904,500	900,000	900,000							900,000		4,500	4,500		06/01/2024	1
05539B-ED-2	BCP_12-RR3 RMBS		06/01/2014	SCHEDULED REDEMPTION		250,171	250,171	246,418	247,368		2,803		2,803		250,171				2,501	11/26/2036	1FM
077454-AG-1	BELDEN INC		06/30/2014	WELLS FARGO		276,719	275,000	275,000							275,000		1,719	1,719	241	07/15/2024	4FE
08511L-AH-1	BERLIN PACKAGING LLC TERM LOAN		06/30/2014	Various		20,000	20,000	19,914			1,039		1,039		20,000				60,043	04/02/2019	4FE
08579J-AJ-1	BERRY PLASTICS CORP NEW TL D		06/30/2014	SCHEDULED REDEMPTION		32,575	32,575	32,547	17,427	73	28		101		32,575				155	02/10/2020	4FE
08579J-AK-8	BERRY PLASTICS HLDGS CORP TERM LOAN E		06/30/2014	SCHEDULED REDEMPTION		15,890	15,890	15,850			40		40		15,890				151	01/06/2021	4FE
09064A-AH-4	BIOMED REALTY LP		04/22/2014	WELLS FARGO		9,940,400	10,000,000	9,940,800			61		61		9,940,861		(461)	(461)	1,458	05/01/2019	2Z
090613-AJ-9	BIOMET INC		04/16/2014	BANK OF AMERICA/MERRILL LYNCH		3,834,000	3,550,000	3,700,678	3,687,380		(8,225)		(8,225)		3,679,154		154,846	154,846	167,294	08/01/2020	4FE
09061A-AS-3	BIOMET INC. DOLLAR TERM LOAN B2		06/30/2014	SCHEDULED REDEMPTION		500,307	500,307	501,181	500,516	735	(944)		(209)		500,307				4,084	07/25/2017	4FE
09256B-AG-2	BLACKSTONE HOLDINGS FINANCE CO LLC		04/04/2014	Various		5,007,350	5,000,000	4,929,400			3		3		4,929,403		77,947	77,947	694	06/15/2044	1
05578N-AC-4	BMC SOFTWARE INC. TERM LOAN FRGN		06/30/2014	SCHEDULED REDEMPTION		12,500	12,500	12,383	12,379		121		121		12,500				158	09/10/2020	4FE
05578N-AD-2	BMC SOFTWARE INC. TERM LOAN US		06/30/2014	Various		30,000	30,000	29,956	5,023	15,719	1,537		17,256		30,000				33,546	09/10/2020	4FE
05948K-F9-5	BOAA 2005-6 6A1 RMBS		06/01/2014	SCHEDULED REDEMPTION		254,036	254,036	244,867	235,907		18,129		18,129		254,036				5,886	09/25/2022	1FM
10330J-AL-2	BOYD GAMING CORP TLB		06/13/2014	Various		282,814	282,814	282,554	100,384	7,207	879		8,087		282,814				107,954	08/14/2020	3FE
05578D-AG-7	BPCE SA	F	04/09/2014	Various		7,518,222	7,500,000	7,486,500							7,486,500		31,722	31,722		04/15/2024	1
10553Y-AF-2	BRASKEM FINANCE LTD	F	04/24/2014	Various		5,158,125	5,000,000	5,150,000							5,150,000		8,125	8,125	78,833	02/03/2024	2Z
10552T-AF-4	BRF SA	F	05/19/2014	MORGAN STANLEY		4,938,750	5,000,000	4,921,100							4,921,100		17,650	17,650		05/22/2024	2Z
10801X-AF-4	BRICKMAN GRP (GARDEN) INITIAL TL		06/30/2014	Various		15,000	15,000	15,049			(560)		(560)		15,000				31,303	12/18/2020	4FE
10919R-AC-3	BRIGHT HORIZONS FAMILY TLB 2013		06/30/2014	SCHEDULED REDEMPTION		1,875	1,875	1,835	1,858		17		17		1,875				4	01/30/2020	4FE
110122-AS-7	BRISTOL-MYERS SQUIBB CO		04/22/2014	BARCLAYS		9,893,000	10,000,000	9,909,100	9,934,371		5,703		5,703		9,940,074		(47,074)	(47,074)	64,167	08/01/2017	1FE
07384M-4L-3	BSARM_04-10 RMBS		06/01/2014	SCHEDULED REDEMPTION		276,018	276,018	273,258	271,773		4,246		4,246		276,018				3,781	05/25/2053	1FM
07384M-6H-0	BSARM_04-12 RMBS		06/01/2014	SCHEDULED REDEMPTION		168,493	168,493	165,676	165,822		2,671		2,671		168,493				2,061	10/25/2051	1FM
07384M-6M-9	BSARM_04-12 RMBS		06/01/2014	SCHEDULED REDEMPTION		526,542	526,542	509,861	510,785		15,757		15,757		526,542				6,439	10/25/2051	1FM
09254D-AA-3	BSIS_06-4A CDO - CF - LOANS		04/21/2014	SCHEDULED REDEMPTION		2,047,891	2,047,891	2,003,861	2,007,552		40,339		40,339		2,047,891				4,963	04/20/2019	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
118230-AL-5	BUCKEYE PARTNERS LP		06/16/2014	KEYCORP		2,023,700	2,000,000	1,996,460	1,996,547		312		312		1,996,859		26,842	26,842	31,653	11/15/2018	2FE
121206-AN-6	BURGER KING CORP TERM LOAN B		06/30/2014	SCHEDULED REDEMPTION		3,496	3,496	3,522			(26)		(26)		3,496				81	09/28/2019	3FE
12467A-AD-0	C&S GROUP ENTERPRISES LLC		06/27/2014	STERNE AGEE CLEARING INC.		1,610,000	1,600,000	1,600,000							1,600,000		10,000	10,000		07/15/2022	4FE
131244-AC-9	CALLIDUS IV A1B CDO - CF - LOANS	E	04/17/2014	SCHEDULED REDEMPTION		938,325	938,325	874,343	914,355		23,970		23,970		938,325				2,375	04/17/2020	1FE
13134N-AD-3	CALPINE CONSTRUCTION FIN 7 YR TL B-1		06/30/2014	SCHEDULED REDEMPTION		12,500	12,500	12,472	12,373	98	29		127		12,500				95	05/03/2020	3FE
13134M-BA-0	CALPINE CORP 7Y SECURED TLB		06/30/2014	Various		1,250	1,250	1,245			102		102		1,250				6,244	10/09/2019	4FE
13134M-BC-6	CALPINE CORP NEW TERM LOAN		06/30/2014	Various		5,000	5,000	5,024			(423)		(423)		5,000				5,357	10/30/2020	4FE
13134M-AW-3	CALPINE CORP TERM LOAN B		06/30/2014	Various		18,964	18,964	19,058		827	(2,762)		(1,935)		18,964				19,763	04/01/2018	3FE
136069-DS-7	CANADIAN IMPERIAL BANK	A	06/17/2014	WELLS FARGO		10,262,300	10,000,000	9,989,700	9,995,846		985		985		9,996,831		265,469	265,469	123,375	12/11/2015	1FE
136069-FV-8	CANADIAN IMPERIAL BANK	G	06/06/2014	MIZUHO SECURITIES USA INC.		21,885,285	21,750,000	21,750,000	21,750,000						21,750,000		135,285	135,285	108,151	07/18/2016	1FE
136375-BY-7	CANADIAN NATIONAL RAILWAY CO	A	06/09/2014	MIZUHO SECURITIES USA INC.		20,009,600	20,000,000	20,000,000	20,000,000						20,000,000		9,600	9,600	52,400	11/06/2015	1FE
140420-NG-1	CAPITAL ONE BANK USA NA		04/23/2014	Various		20,483,190	20,500,000	20,491,595			525		525		20,492,120		(8,930)	(8,930)	46,808	02/13/2017	1FE
14040H-AZ-8	CAPITAL ONE FINANCIAL CO		05/19/2014	Various		39,542,790	39,000,000	38,967,240	38,986,342		4,266		4,266		38,990,608		552,182	552,182	552,640	03/23/2015	2FE
14040H-BF-1	CAPITAL ONE FINANCIAL CORP		04/22/2014	Various		9,988,450	10,000,000	9,990,900			2		2		9,990,902		(2,452)	(2,452)	1,042	04/24/2024	1
14170T-AK-7	CAREFUSION CORP		05/16/2014	DEUTSCHE BANK AG		4,977,400	5,000,000	4,965,750							4,965,750		11,650	11,650		05/15/2044	2Z
14170T-AM-3	CAREFUSION CORP		05/19/2014	CREDIT SUISSE		4,987,300	5,000,000	4,991,850							4,991,850		(4,550)	(4,550)		05/15/2024	2FE
14313P-AB-3	CARMAX_13-4 ABS		04/17/2014	DEUTSCHE BANK AG		5,129,204	5,125,000	5,128,203	5,128,194		(1,170)		(1,170)		5,127,024		2,180	2,180	9,476	11/15/2016	1FE
143658-AZ-5	CARNIVAL CORP	E	05/02/2014	WELLS FARGO		25,143,750	25,000,000	24,994,750	24,996,308		611		611		24,996,919		146,831	146,831	226,667	02/05/2016	2FE
14754D-AG-5	CASH AMERICA INTERNATIONAL INC		06/27/2014	JEFFERIES & COMPANY, INC.		1,030,000	1,000,000	1,022,500			(602)		(602)		1,021,898		8,102	8,102	7,507	05/15/2018	3Z
148887-AA-0	CATAMARAN CORP	G	04/22/2014	BANK OF AMERICA/MERRILL LYNCH		5,050,000	5,000,000	5,081,250			(1,110)		(1,110)		5,080,140		(30,140)	(30,140)	27,049	03/15/2021	3FE
14912L-5W-7	CATERPILLAR FINANCIAL SERVICES COR		04/22/2014	CREDIT SUISSE		6,524,375	6,500,000	6,494,865	6,495,029		536		536		6,495,565		28,810	28,810	26,903	11/25/2016	1FE
149123-CD-1	CATERPILLAR INC		05/15/2014	BANK OF AMERICA/MERRILL LYNCH		5,019,050	5,000,000	4,964,900			19		19		4,964,919		54,131	54,131	7,167	05/15/2044	1Z
149123-CE-9	CATERPILLAR INC		05/14/2014	Various		8,222,130	8,000,000	7,974,080			2		2		7,974,082		248,048	248,048	5,014	05/15/2064	1FE
17119V-AC-7	CCART_2013-BA ABS		04/30/2014	CREDIT SUISSE		7,867,172	7,850,000	7,865,332	7,865,037		(2,910)		(2,910)		7,862,127		5,045	5,045	26,134	05/15/2018	1FE
12512Y-AD-3	CDW LLC TERM LOAN		06/30/2014	SCHEDULED REDEMPTION		60,069	60,069	59,941	49,792	136	132		268		60,069				493	04/29/2020	3FE
151020-AP-9	CELGENE CORP		05/07/2014	CREDIT SUISSE		4,997,900	5,000,000	4,982,950							4,982,950		14,950	14,950		05/15/2024	2Z
15134N-AB-2	CENGAGE LEARNING ACQ ORIG TERM LOAN		06/30/2014	SCHEDULED REDEMPTION		10,000	10,000	10,125			(125)		(125)		10,000				119	03/31/2020	4FE
15234Q-AL-2	CENT ELET BRASILEIRAS SA	F	06/11/2014	MIZUHO SECURITIES USA INC.		5,106,250	5,000,000	5,000,000	5,000,000						5,000,000		106,250	106,250	182,882	10/27/2021	2FE
156504-AA-0	CENTURY COMMUNITIES		05/19/2014	BANK OF AMERICA/MERRILL LYNCH		708,750	700,000	694,673			23		23		694,696		14,054	14,054	2,273	05/15/2022	4Z
156700-AL-0	CENTURYTEL INC		06/11/2014	BANK OF AMERICA/MERRILL LYNCH		5,531,250	5,000,000	5,341,100	5,198,361		(26,215)		(26,215)		5,172,146		359,104	359,104	62,500	04/01/2017	3FE
15672E-AJ-3	CEQUEL COMMUNICATIONS TERM LOAN B		06/30/2014	SCHEDULED REDEMPTION		662,597	662,597	665,382	663,147	2,386	(2,935)		(550)		662,597				506	02/14/2019	3FE
161571-GC-2	CHAIT_2013-A8 ABS		05/19/2014	BNP CAPITAL MARKETS		10,036,328	10,000,000	9,997,717	9,997,804		337		337		9,998,141		38,187	38,187	52,183	07/15/2019	1FE
16117L-BC-2	CHARTER COMM. OPER. TERM LOAN E		06/30/2014	SCHEDULED REDEMPTION		20,000	20,000	19,903	19,844	62	94		156		20,000				302	07/01/2020	3FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		06/01/2014	SCHEDULED REDEMPTION		75,789	75,789	54,563	52,004		23,785		23,785		75,789				894	03/25/2037	1FM
161571-BT-0	CHASE ISSUANCE TRUST ABS		05/06/2014	JPMORGAN CHASE & CO.		2,217,813	2,000,000	2,306,484	2,259,943		(28,966)		(28,966)		2,230,978		(13,165)	(13,165)	41,549	04/15/2019	1FE
161571-FU-3	CHASE ISSUANCE TRUST ABS		05/12/2014	CREDIT SUISSE		13,879,688	14,000,000	14,164,063	14,141,554		(12,532)		(12,532)		14,129,023		(249,335)	(249,335)	30,333	02/18/2020	1FE
163893-AD-2	CHEMTURA CORP		04/01/2014	CREDIT SUISSE		2,639,569	2,535,000	2,579,275	2,569,856	8,207	(1,747)		6,460		2,576,316		63,253	63,253	101,629	07/15/2021	3FE
165167-CD-7	CHESAPEAKE ENERGY CORP		04/24/2014	TENDER OFFER		5,210,000	5,000,000	5,612,500	5,166,791		(45,598)		(45,598)		5,121,193		88,807	88,807	478,542	02/15/2015	3FE
165167-CL-9	CHESAPEAKE ENERGY CORP		05/21/2014	BARCLAYS		558,125	500,000	531,875			(336)		(336)		531,539		26,586	26,586	5,351	03/15/2023	3FE
165167-CM-7	CHESAPEAKE ENERGY CORP		04/11/2014	STERNE AGEE CLEARING INC.		1,060,500	1,050,000	1,050,000							1,050,000		10,500	10,500		04/15/2019	3FE
165167-CN-5	CHESAPEAKE ENERGY CORP		04/24/2014	GMP SECURITIES FORMERLY MILLER TABAK ROB		5,012,500	5,000,000	5,000,000							5,000,000		12,500	12,500	3,385	04/15/2022	3FE
16516F-AD-1	CHESAPEAKE ENERGY CORP 11/12 TL		04/24/2014	Various		13,500,000	13,500,000	13,296,893			218,829		218,829		13,500,000				440,344	12/02/2017	3FE
169388-AC-9	CHINA CINDA ASSET MANAGEMENT CO LT	F	05/08/2014	Various		4,985,650	5,000,000	4,977,000							4,977,000		8,650	8,650		05/14/2024	1
169388-AB-1	CHINA CINDA FINANCE (2014) LTD	F	05/20/2014	MORGAN STANLEY		9,929,800	10,000,000	9,934,700			281		281		9,934,981		(5,181)	(5,181)	9,444	05/14/2019	2Z
17121H-AD-2	CHRYSLER GROUP LLC TERM LOAN B		06/30/2014	SCHEDULED REDEMPTION		5,089	5,089	5,089	5,089						5,089					05/24/2017	3FE
17121H-AF-7	CHRYSLER GROUP LLC TRANCHE B TERM LOAN		06/30/2014	SCHEDULED REDEMPTION		6,250	6,250	6,219			31		31		6,250					12/31/2018	3FE
12543K-AK-0	CHS COMMUNITY HEALTH SYS INC 2021 TLD		06/30/2014	Various		30,391	30,391	30,354			(1,305,287)		(1,305,287)		30,391				75,501	01/27/2021	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)
12543K-AE-4	CHS/COMMUNITY HEALTH SYS INC TERM LOAN E		06/30/2014	SCHEDULED REDEMPTION		10,464	10,464	10,427	10,497		(33)		(33)		10,464				31	01/25/2017	3FE
172442-AM-7	CINEMARK USA INC. TERM LOAN		06/30/2014	SCHEDULED REDEMPTION		17,500	17,500	17,562	17,536	29	(65)		(36)		17,500				97	12/18/2019	3FE
17275R-AP-7	CISCO SYSTEMS INC		05/28/2014	Various		10,215,700	10,000,000	9,981,800			531		531		9,982,331		233,369	233,369	65,250	03/04/2021	1FE
125581-GR-3	CIT GROUP INC		04/21/2014	GOLDMAN, SACHS & CO.		2,035,000	2,000,000	2,040,000			(623)		(623)		2,039,377		(4,377)	(4,377)	23,056	08/01/2023	3FE
125581-GS-1	CIT GROUP INC		04/21/2014	MORGAN STANLEY		8,090,000	8,000,000	8,000,000							8,000,000		90,000	90,000	55,972	02/19/2019	3FE
17308B-AN-8	CITIBANK OMNI MASTER TRUST ABS		05/06/2014	NOMURA SECURITIES INTERNATIONAL INC		10,230,469	10,000,000	10,883,984	10,275,018		(110,691)		(110,691)		10,164,326		66,142	66,142	235,472	11/15/2018	1FE
172967-GG-0	CITIGROUP INC		04/29/2014	CITIGROUP GLOBAL MARKETS		30,150,600	30,000,000	29,924,100	29,948,324		8,430		8,430		29,956,754		193,846	193,846	298,958	01/15/2016	1FE
172967-HH-7	CITIGROUP INC		04/30/2014	CITIGROUP GLOBAL MARKETS		35,178,850	35,000,000	35,000,000	35,000,000						35,000,000		178,850	178,850	152,699	11/15/2016	1FE
172967-HS-3	CITIGROUP INC		05/29/2014	Various		7,565,663	7,500,000	7,468,725			8		8		7,468,733		96,929	96,929	7,453	05/06/2044	2FE
172967-HT-1	CITIGROUP INC		06/11/2014	Various		19,966,900	20,000,000	19,975,200							19,975,200		(8,300)	(8,300)		06/16/2024	1FE
12505T-AA-9	CLEAR CHANNEL COMMUNICATIONS INC		06/05/2014	Various		2,310,750	2,350,000	2,350,000							2,350,000		(39,250)	(39,250)	21,104	01/15/2018	6FE
184502-BS-0	CLEAR CHANNEL COMMUNICATIONS INC		06/05/2014	OPPENHEIMER & CO., INC.		753,675	780,000	780,000							780,000		(26,325)	(26,325)	8,450	01/15/2018	6FE
18683K-AC-5	CLIFFS NATURAL RESOURCES		04/01/2014	MORGAN STANLEY		1,640,582	1,880,000	1,569,800			636		636		1,570,436		70,146	70,146	59,729	10/01/2040	2FE
18683K-AF-8	CLIFFS NATURAL RESOURCES		05/19/2014	Various		30,346,865	29,625,000	29,536,280	10,922,620		5,728		5,728		29,560,108		786,757	786,757	554,961	01/15/2018	2FE
17319B-AC-9	CML_12-6 RMBS		06/01/2014	SCHEDULED REDEMPTION		370,680	370,680	368,826	369,247		1,433		1,433		370,680				4,357	08/25/2036	1FM
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS		06/01/2014	SCHEDULED REDEMPTION		648,282	682,434	518,134	479,960		168,321		168,321		648,282				17,782	08/25/2036	1FM
17316D-AC-8	CMLTI 2010-3 1A1 RMBS		06/01/2014	SCHEDULED REDEMPTION		274,308	274,308	272,079	273,515		792		792		274,308				4,717	03/25/2046	1FM
17316D-AV-6	CMLTI_10-3 RMBS		06/01/2014	SCHEDULED REDEMPTION		645,724	645,724	641,688	642,849		2,874		2,874		645,724				15,234	10/25/2035	1FM
17310F-AC-9	CMSI 2006-5 1A3 RMBS		06/01/2014	SCHEDULED REDEMPTION		550,139	550,139	502,300	502,588		47,551		47,551		550,139				15,150	08/25/2037	1FM
19964L-AA-5	CNOVA_07-1 CDO - CF - LOANS	E	05/16/2014	SCHEDULED REDEMPTION		3,548,374	3,548,374	3,497,987	3,501,639		46,735		46,735		3,548,374				8,596	05/16/2019	1FE
191216-AU-4	COCA-COLA CO/THE		06/10/2014	JPMORGAN CHASE & CO.		17,412,420	17,000,000	16,590,062	16,773,203		36,532		36,532		16,809,735		602,685	602,685	239,700	09/01/2016	1FE
199648-AA-4	COLUMBUS NOV 061A CDO - CF - LOANS	E	04/18/2014	SCHEDULED REDEMPTION		3,735,540	3,735,540	3,444,168	3,534,733		200,807		200,807		3,735,540				9,472	07/18/2018	1FE
203372-AH-0	COMMSCOPE INC		06/16/2014	CALLED @ 108.53674070		9,925,000	9,925,000	10,905,094	10,880,281	13,513	(245,100)		(231,587)		10,648,695		(723,695)	(723,695)	1,600,124	01/15/2019	4FE
203372-AL-1	COMMSCOPE INC		05/29/2014	Various		3,420,350	3,400,000	3,400,000							3,400,000		20,350	20,350	858	06/15/2021	4Z
203372-AM-9	COMMSCOPE INC		05/19/2014	BAIRD (ROBERT W.) & CO. INC.		3,417,000	3,400,000	3,400,000							3,400,000		17,000	17,000		06/15/2024	1
20337E-AL-5	COMMSCOPE INC TRANCHE 4 TERM LOAN		06/30/2014	SCHEDULED REDEMPTION		27,740	27,740	27,792	17,768	2	(55)		(53)		27,740				78	01/15/2018	3FE
20337E-AM-3	COMMSCOPE INC. TRANCHE 3 TERM LOAN		06/30/2014	SCHEDULED REDEMPTION		1,827	1,827	1,830	1,830		(3)		(3)		1,827				4	01/23/2017	3FE
205768-AH-7	COMSTOCK RESOURCES INC		05/12/2014	CREDIT SUISSE		1,062,500	1,000,000	1,057,500			(58)		(58)		1,057,442		5,058	5,058	9,472	04/01/2019	4FE
205887-BP-6	CONAGRA FOODS INC		04/24/2014	RBS SECURITIES INC		5,042,900	5,000,000	4,997,800	4,998,475		231		231		4,998,706		44,194	44,194	48,750	01/25/2016	2FE
207597-EG-6	CONNECTICUT LIGHT AND POWER CO		04/15/2014	Various		5,047,725	5,000,000	5,000,000							5,000,000		47,725	47,725		04/15/2044	1
20903E-AU-9	CONSOLIDATED COMM. INC. INITIAL TERM LOA		06/30/2014	Various		12,500	12,500	12,558			883		883		12,500				29,753	12/23/2020	3FE
212015-AB-7	CONTINENTAL RESOURCES		05/12/2014	WELLS FARGO		800,625	750,000	829,688	791,815		(5,263)		(5,263)		786,552		14,073	14,073	38,156	10/01/2019	2FE
212015-AM-3	CONTINENTAL RESOURCES INC		05/14/2014	Various		17,626,875	17,500,000	17,437,700							17,437,700		189,175	189,175		06/01/2024	1
212015-AP-6	CONTINENTAL RESOURCES INC		05/14/2014	BANK OF AMERICA/MERRILL LYNCH		7,702,875	7,500,000	7,478,775							7,478,775		224,100	224,100		06/01/2044	2FE
210795-QC-7	CONTL AIRLINES 2012-2 B ABS		04/29/2014	SCHEDULED REDEMPTION		85,573	85,573	86,551	87,017		(1,444)		(1,444)		85,573				2,353	04/29/2022	3FE
21220L-AA-1	CONTOURGLOBAL LP		05/09/2014	STERNE AGEE CLEARING INC.		1,616,000	1,600,000	1,600,000							1,600,000		16,000	16,000		06/01/2019	1
221643-AG-4	COTT BEVERAGES INC	I	06/12/2014	CANTOR FITZGERALD		2,700,078	2,675,000	2,675,000							2,675,000		25,078	25,078		07/01/2022	1
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		06/01/2014	SCHEDULED REDEMPTION		214,688	216,135	186,986	172,641		42,047		42,047		214,688				6,079	08/25/2040	1FM
22282E-AF-9	COVANTA HOLDING CORP		04/16/2014	BANK OF AMERICA/MERRILL LYNCH		1,785,000	1,750,000	1,770,313			(262)		(262)		1,770,051		14,949	14,949	13,137	03/01/2024	4FE
224044-BM-8	COX COMMUNICATIONS INC		04/24/2014	JPMORGAN CHASE & CO.		328,819	319,000	354,345	331,822		(4,236)		(4,236)		327,586		1,233	1,233	6,278	12/15/2014	2FE
126185-AA-5	CPS AUTO TRUST ABS		06/15/2014	SCHEDULED REDEMPTION		675,781	675,781	675,696	675,719		62		62		675,781				8,860	06/17/2019	1FE
126186-AA-3	CPS AUTO TRUST ABS		06/15/2014	SCHEDULED REDEMPTION		722,741	722,741	722,641	722,692		48		48		722,741				9,566	04/16/2018	1FE
126195-AA-4	CPS AUTO TRUST ABS		06/15/2014	SCHEDULED REDEMPTION		1,607,844	1,607,844	1,607,652	1,607,728		116		116		1,607,844				13,313	09/17/2018	1FE
12623N-AA-9	CPS AUTO TRUST ABS		06/15/2014	SCHEDULED REDEMPTION		1,276,306	1,276,306	1,276,242	1,276,266		40		40		1,276,306				12,148	03/15/2019	1FE
12624G-AA-3	CPS AUTO TRUST ABS		06/15/2014	SCHEDULED REDEMPTION		1,448,213	1,448,213	1,448,043	1,448,094		118		118		1,448,213				8,483	09/16/2019	1FE
067383-AD-1	CR BARD INC		04/29/2014	MITSUBISHI UFJ SECURITIES (USA)		4,919,750	5,000,000	4,993,650	4,995,036		403		403		4,995,439		(75,689)	(75,689)	20,434	01/15/2018	1FE
12591W-AB-5	CRC HEALTH CORP TERM B LOAN		06/30/2014	Various		2,500	2,500	2,475			44		44		2,500				899	03/28/2021	4FE
225460-AN-7	CREDIT SUISSE (USA) INC	F	06/03/2014	Various		20,033,800	20,000,000	19,958,800			141		141		19,958,941		74,859	74,859	8,306	05/28/2019	1FE
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		06/01/2014	SCHEDULED REDEMPTION		124,951	170,002	79,600	99,909		25,042		25,042		124,951				5,136	08/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
22546Q-AA-5	CREDIT SUISSE NEW YORK	F	05/01/2014	MATURED		5,000,000	5,000,000	4,994,850	4,999,613		388		388		5,000,000				137,500	05/01/2014	1FE
22739P-AC-0	CROSBY WORLDWIDE LTD INIT TERM LOAN (1ST		06/30/2014	Various		23,750	23,750	23,739			169		169		23,750				25,447	11/23/2020	4FE
22822T-AT-3	CROWN CASTLE EXTENDING TERM B LOAN		06/30/2014	SCHEDULED REDEMPTION		60,471	60,471	60,632			(161)		(161)		60,471				308	01/31/2021	3FE
228227-BE-3	CROWN CASTLE INTERNATIONAL CORP		04/10/2014	RBC DOMINION SECURITIES		3,501,063	3,475,000	3,457,625							3,457,625		43,438	43,438		04/15/2022	3FE
126304-AK-0	CSC HOLDINGS INC		05/08/2014	BANK OF AMERICA/MERRILL LYNCH		4,051,250	3,500,000	3,611,125	3,570,366		(4,927)		(4,927)		3,565,438		485,812	485,812	220,913	07/15/2018	3FE
12630U-AD-8	CSC HOLDINGS INC. TERM B LOAN		06/30/2014	SCHEDULED REDEMPTION		8,662,816	8,662,816	8,637,899	8,638,143		24,673		24,673		8,662,816				100,733	04/17/2020	3FE
126304-AG-9	CSC HOLDINGS LLC		04/11/2014	BANK OF AMERICA/MERRILL LYNCH		3,472,500	3,000,000	3,367,170	3,234,867		(14,905)		(14,905)		3,219,962		252,538	252,538	158,156	02/15/2018	3FE
12638P-BV-0	CSMC 2007-3 4A6 RMBS		06/25/2014	SCHEDULED REDEMPTION		157,817	160,903	124,114	110,268		47,550		47,550		157,817				317	11/25/2040	1FM
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		06/01/2014	SCHEDULED REDEMPTION		429,620	429,620	437,809	433,665		(4,045)		(4,045)		429,620				12,569	09/26/2037	1FM
126458-AA-6	CTR PARTNERSHIP LP		05/20/2014	RBC DOMINION SECURITIES		684,281	675,000	675,000							675,000		9,281	9,281		06/01/2021	4FE
23108K-AG-3	CUMULUS MEDIA INC TERM LOAN		06/30/2014	Various		47,534	47,534	47,904			(1,332)		(1,332)		47,534				52,877	12/23/2020	4FE
12667F-AK-1	CWALT 2004-2CB 1A4 RMBS		06/25/2014	SCHEDULED REDEMPTION		64,436	64,436	64,426	64,436		1		1		64,436				168	03/25/2034	1FM
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		06/01/2014	SCHEDULED REDEMPTION		14,083	16,790	16,160	10,585		3,498		3,498		14,083				144,225	01/25/2042	1FM
02152A-AU-3	CWALT 2007-16CB 4A3 RMBS		06/25/2014	SCHEDULED REDEMPTION		1,117,243	1,389,244	861,331	895,542		221,701		221,701		1,117,243				4,333	01/25/2051	1FM
02151L-AA-4	CWALT_07-20 RMBS		06/25/2014	SCHEDULED REDEMPTION		150,196	150,196	88,957	86,187		64,009		64,009		150,196				341,511	08/25/2047	1FM
12669E-K2-1	CWHL 2003-40 A1 RMBS		06/01/2014	SCHEDULED REDEMPTION		5,494	5,494	5,670	5,650		(157)		(157)		5,494				118	08/25/2023	1FM
12669F-KR-3	CWHL 2004-2 1A1 RMBS		06/01/2014	SCHEDULED REDEMPTION		907	907	794	798		109		109		907				12	02/25/2034	1FM
12669G-NM-9	CWHL 2005-7 1-A2 RMBS		06/25/2014	SCHEDULED REDEMPTION		15,365	15,365	14,751	14,906		460		460		15,365				71	03/25/2035	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		06/01/2014	SCHEDULED REDEMPTION		364,945	381,358	291,311	305,892		59,053		59,053		364,945				10,566	01/25/2038	1FM
12543P-AK-9	CWHL 2006-21 A10 RMBS		06/01/2014	SCHEDULED REDEMPTION		149,574	163,140	136,251	130,034		19,540		19,540		149,574				4,501	03/25/2039	1FM
12544V-AD-1	CWHL 2007-5 A4 RMBS		06/01/2014	SCHEDULED REDEMPTION		93,097	101,297	83,962	78,781		14,316		14,316		93,097				2,684	01/25/2039	1FM
12666R-AF-7	CWL 2006-9 1AF6 RMBS		06/01/2014	SCHEDULED REDEMPTION		76,945	120,238	101,088	99,195		(19,242)		(19,242)		76,945				119,564	10/25/2046	1FM
126685-DW-3	CWL 2006-S2, A2 RMBS		04/18/2014	VARIOUS		486,405											486,405	486,405		07/25/2027	6Z*
12668X-AC-9	CWL 2006-S8, A3 RMBS		06/01/2014	SCHEDULED REDEMPTION		117,044	117,044	117,042	106,470	10,572	1		10,573		117,044				303,367	04/25/2036	5FM
12669R-AC-1	CWL_07-S1 RMBS		06/01/2014	SCHEDULED REDEMPTION		115,963	115,963	115,957	108,726	7,413	(176)		7,237		115,963				142,533	11/25/2036	5FM
152314-DP-2	CXHE_01-B RMBS		06/01/2014	SCHEDULED REDEMPTION		28,606	28,606	23,027	22,658		5,948		5,948		28,606				1,036	07/25/2032	1FM
23726R-AH-8	DARLING INTERNATIONAL INC TERM LOAN		06/30/2014	SCHEDULED REDEMPTION		2,500	2,500	2,494			6		6		2,500				19	01/06/2021	3FE
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC		06/11/2014	JPMORGAN CHASE & CO.		5,717,563	5,675,000	5,685,750			(9)		(9)		5,685,741		31,821	31,821	2,424	07/15/2024	4FE
23918K-AL-2	DAVITA INC		04/30/2014	STERNE AGEE CLEARING INC.		3,526,944	3,355,000	3,392,250	3,375,016		(2,246)		(2,246)		3,372,769		154,175	154,175	109,317	11/01/2018	4FE
23918V-AR-5	DAVITA INC. TRANCHE A-3 TERM LOAN		06/24/2014	SCHEDULED REDEMPTION		9,375,000	9,375,000	9,215,972	9,217,211		157,789		157,789		9,375,000				117,707	11/01/2017	3FE
23918V-AS-3	DAVITA INC. TRANCHE B2 TERM LOAN		06/24/2014	Various		10,615,625	10,615,625	10,623,714			(8,504)		(8,504)		10,615,625				100,012	11/01/2019	3FE
251510-FB-4	DBALT 2005-AR1 1A1 RMBS		05/27/2014	SCHEDULED REDEMPTION		14,057	14,057	6,529	7,024		7,033		7,033		14,057				28	08/25/2035	1FM
25151E-AA-1	DBALT_06-AB3 RMBS		06/01/2014	SCHEDULED REDEMPTION		30,661	69,639	42,656	30,562		98		98		30,661				1,445	12/25/2040	1FM
23311R-AD-8	DCP MIDSTREAM LLC		06/25/2014	MORGAN STANLEY		8,830,720	8,000,000	7,991,360	7,994,120		403		403		7,994,524		836,196	836,196	338,833	03/15/2020	2FE
24664U-AB-6	DELEK & AVNER YAM TETHYS LTD	E	06/20/2014	Various		13,148,750	13,000,000	13,000,000							13,000,000		148,750	148,750	46,175	12/30/2018	2FE
24664U-AC-4	DELEK & AVNER YAM TETHYS LTD	E	06/12/2014	BARCLAYS		15,195,000	15,000,000	15,000,000							15,000,000		195,000	195,000	44,350	12/30/2020	2FE
24664U-AD-2	DELEK & AVNER YAM TETHYS LTD	E	06/02/2014	Various		8,163,750	8,000,000	8,000,000							8,000,000		163,750	163,750	17,222	12/30/2023	2FE
24664U-AE-0	DELEK & AVNER YAM TETHYS LTD	E	05/27/2014	Various		10,357,500	10,000,000	10,000,000							10,000,000		357,500	357,500	4,059	12/30/2025	2Z
24702N-AB-6	DELL INC. TERM LOAN B		04/30/2014	SCHEDULED REDEMPTION		42,500	42,500	42,003	41,997		503		503		42,500				192,892	04/29/2020	3FE
247361-ZH-4	DELTA AIR LINES 2010-2A ABS		05/23/2014	SCHEDULED REDEMPTION		245,838	245,838	245,838	245,838						245,838				6,084	11/23/2020	2FE
24736W-AA-8	DELTA AIR LINES 2011-1 ABS		04/15/2014	SCHEDULED REDEMPTION		409,906	409,906	409,906	409,906						409,906				10,863	10/15/2020	2FE
247916-AD-1	DENBURY RESOURCES INC		04/16/2014	JPMORGAN CHASE & CO.		2,503,125	2,500,000	2,500,000							2,500,000		3,125	3,125		05/01/2022	4FE
24823U-AG-3	DENBURY RESOURCES INC		04/30/2014	TENDER OFFER		14,627,067	13,650,000	14,938,500	14,418,742		(65,819)		(65,819)		14,352,923		274,144	274,144	1,207,172	02/15/2020	3FE
25389N-AJ-6	DIGITALGLOBE INC NEW TERM LOAN B		06/30/2014	SCHEDULED REDEMPTION		27,500	27,500	27,752	27,602	157	(258)		(102)		27,500				349	01/31/2020	3FE
254683-BA-2	DISCOVER CARD MASTER TRUST I ABS		05/06/2014	MORGAN STANLEY		2,101,313	2,100,000	2,104,371	2,103,229		(534)		(534)		2,102,695		(1,382)	(1,382)	5,756	08/15/2018	1FE
25470X-AP-0	DISH DBS CORP		05/21/2014	BANK OF AMERICA/MERRILL LYNCH		3,135,000	3,000,000	3,000,000	3,000,000						3,000,000		135,000	135,000	83,583	04/01/2018	3FE
75524E-AL-2	DJO FINANCE (AKA REABLE) TRANCHE B TL		06/30/2014	Various		14,437	14,437	14,509		19,837	(3,138)		16,699		14,437				11,022	09/15/2017	4FE
23336J-AD-7	DT AUTO OWNER TRUST ABS		05/15/2014	SCHEDULED REDEMPTION		12,265,972	12,265,972	12,363,479	12,274,699		(8,727)		(8,727)		12,265,972				198,185	12/15/2016	3AM
233331-AS-6	DTE ENERGY CO		05/07/2014	CANTOR FITZGERALD		5,012,000	5,000,000	4,995,700							4,995,700		16,300	16,300		06/01/2024	1
26441C-AN-5	DUKE ENERGY CORP		04/02/2014	CANTOR FITZGERALD		4,997,050	5,000,000	4,997,050			2		2		4,997,052		(2)	(2)	1,563	04/15/2024	2FE
26550H-AC-5	DUNKIN' BRANDS INC TERM LOAN B-4		06/09/2014	SCHEDULED REDEMPTION		21,746	21,746	21,896			(150)		(150)		21,746					02/05/2021	4FE
269871-AA-7	EAGLE SPINCO INC		06/30/2014	EXCHANGE		1,928,409	2,000,000	1,920,000	1,924,019		4,440		4,440		1,928,459		(50)	(50)	80,938	02/15/2021	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)
26987E-AB-7	EAGLE SPINCO INC TERM LOAN		06/30/2014	SCHEDULED REDEMPTION		23,366	23,366	23,600	23,445	162	(240)		(78)		23,366				38,573	01/28/2017	3FE
277432-AP-5	EASTMAN CHEMICAL COMPANY		05/15/2014	BARCLAYS		4,968,700	5,000,000	4,947,150			11		11		4,947,161		21,539	21,539	3,229	10/15/2044	2FE
278865-AN-0	ECOLAB INC		04/29/2014	BANK OF AMERICA/MERRILL LYNCH		8,043,120	8,000,000	7,996,000	7,997,844		449		449		7,998,293		44,827	44,827	58,444	08/09/2015	2FE
279158-AJ-8	ECOPETROL SA	F	05/27/2014	Various		5,025,000	5,000,000	4,966,800			1		1		4,966,801		58,199	58,199	816	05/28/2045	2Z
28108P-AA-4	EDLINC STUDENT LOAN FUNDING ABS		04/01/2014	SCHEDULED REDEMPTION		18,710	18,710	18,710	18,710						18,710				326	10/01/2025	1FE
28108P-AB-2	EDLINC STUDENT LOAN FUNDING TRUST ABS		04/01/2014	SCHEDULED REDEMPTION		24,767	24,767	24,767	24,767						24,767				401	10/01/2025	1FE
28176E-AC-2	EDWARDS LIFESCIENCES CORP		05/01/2014	JPMORGAN CHASE & CO.		19,393,300	19,000,000	18,906,220	18,910,471		6,065		6,065		18,916,536		476,764	476,764	323,198	10/15/2018	2FE
26844H-AB-3	EFS COGEN HLDGS I TERM LOAN B		06/30/2014	SCHEDULED REDEMPTION		103,698	103,698	102,661			1,037		1,037		103,698				1,793	12/17/2020	3FE
292480-AC-4	ENABLE MIDSTREAM PARTNERS LP		06/30/2014	Various		15,004,717	15,000,000	14,983,050			36		36		14,983,086		21,631	21,631	15,165	05/15/2024	2FE
292480-AE-0	ENABLE MIDSTREAM PARTNERS LP		05/20/2014	RBS SECURITIES INC		5,014,700	5,000,000	4,999,300							4,999,300		15,400	15,400		05/15/2044	2FE
29250N-AH-8	ENBRIDGE INC	A	06/24/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,989,800	2,000,000	1,993,120			37		37		1,993,157		(3,357)	(3,357)	4,472	06/10/2024	1FE
29271L-AB-0	ENDO FINANCE LLC / ENDO FINCO INC		05/31/2014	DISTRIBUTION		114,240		114,240							114,240					07/15/2019	4FE
29271L-AD-6	ENDO FINANCE LLC / ENDO FINCO INC		05/31/2014	DISTRIBUTION		38,475		38,475							38,475					01/15/2022	4FE
L29678-AC-0	ENDO LIMITED HLDGS 2014 TLB	E	06/30/2014	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500				86	03/01/2021	3FE
29264F-AG-1	ENDO PHARMACEUT HLDGS IN		05/06/2014	EXCHANGE		16,766,103	16,320,000	17,005,500	16,825,164	40,553	(58,378)		(17,825)		16,766,539		(436)	(436)	923,440	07/15/2019	4FE
29264F-AJ-5	ENDO PHARMACEUT HLDGS IN		05/06/2014	EXCHANGE		2,895,109	2,700,000	2,953,375	2,882,535	27,202	(14,512)		12,690		2,895,225		(116)	(116)	164,981	01/15/2022	4FE
29265N-AS-7	ENERGEN CORP		06/19/2014	MIZUHO SECURITIES USA INC.		6,443,820	6,500,000	6,423,245			665		665		6,423,910		19,910	19,910	92,564	09/01/2021	2FE
29362U-AA-2	ENTEGRIS INC		06/25/2014	GOLDMAN, SACHS & CO.		3,082,500	3,000,000	3,000,000							3,000,000		82,500	82,500	25,750	04/01/2022	4FE
29364G-AG-8	ENTERGY CORP		05/16/2014	JPMORGAN CHASE & CO.		10,794,800	10,000,000	9,988,500	9,992,701		879		879		9,993,581		801,219	801,219	164,500	01/15/2017	2FE
29414D-AA-8	ENVISION HEALTHCARE CORP		06/13/2014	STERNE AGEE CLEARING INC.		503,125	500,000	500,000							500,000		3,125	3,125		07/01/2022	1
26878U-AF-4	EP ENERGY LLC (EVEREST) TRANCHE B-2 TL		04/24/2014	Various						11,501	(546)		10,956						109,500	04/30/2019	4FE
29717P-AM-9	ESSEX PORTFOLIO LP		04/09/2014	WELLS FARGO		9,938,100	10,000,000	9,923,400							9,923,400		14,700	14,700		05/01/2024	1
26924X-AE-5	ETRVM 2004-1 A5 ABS		06/07/2014	SCHEDULED REDEMPTION		346,897	346,897	351,233	347,461		(564)		(564)		346,897				3,588	11/07/2031	3AM
299808-AF-2	EVEREST REINSURANCE HOLDINGS INC		06/30/2014	Various		6,665,800	6,666,000	6,666,000							6,666,000		(200)	(200)	23,887	06/01/2044	2FE
L3456H-AB-8	EXOPACK, LLC USD TERM LOAN B	E	06/30/2014	Various		3,750	3,750	3,732			405		405		3,750				23,743	05/08/2019	4FE
30219G-AJ-7	EXPRESS SCRIPTS HOLDING CO		06/09/2014	DEUTSCHE BANK AG		14,973,450	15,000,000	14,994,300			36		36		14,994,336		(20,886)	(20,886)	3,646	06/02/2017	2FE
30219G-AK-4	EXPRESS SCRIPTS HOLDING CO		06/13/2014	CITIGROUP GLOBAL MARKETS		4,939,250	5,000,000	4,963,600			109		109		4,963,709		(24,459)	(24,459)	6,319	06/15/2024	2Z
30227C-AC-1	EXTERRAN PARTNERS LP		05/06/2014	Various		3,985,000	4,000,000	3,949,900			208		208		3,950,108		34,892	34,892	13,333	10/01/2022	4FE
30231G-AA-0	EXXON MOBIL CORP		06/06/2014	KEYCORP		1,001,600	1,000,000	1,000,000							1,000,000		1,600	1,600	2,072	03/15/2017	1FE
30231G-AD-4	EXXON MOBIL CORP		04/15/2014	Various		12,058,248	12,000,000	12,000,000							12,000,000		58,248	58,248	18,796	03/15/2019	1FE
30605K-AB-7	FAIRW_06-1A CDO - CF - LOANS	E	04/17/2014	SCHEDULED REDEMPTION		4,226,763	4,226,763	4,205,630	4,208,305		18,459		18,459		4,226,763				5,223	10/17/2018	1FE
315292-AN-2	FERRELLGAS LP		06/10/2014	STERNE AGEE CLEARING INC.		1,499,813	1,425,000	1,482,000							1,482,000		17,813	17,813	58,514	01/15/2022	1
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS		06/01/2014	SCHEDULED REDEMPTION			87,303	62,549	63,055		(63,055)		(63,055)						1,548	08/25/2036	1FM
31572U-AE-6	FIBRIA OVERSEAS FINANCE LTD	F	05/08/2014	GOLDMAN, SACHS & CO.		3,491,250	3,500,000	3,475,570			5		5		3,475,575		15,675	15,675	510	05/12/2024	1
31620M-AM-8	FIDELITY NATIONAL INFORMATION SERV		05/28/2014	Various		12,031,694	12,000,000	11,954,640							11,954,640		77,054	77,054		06/05/2024	2FE
31677Q-AX-7	FIFTH THIRD BANCORP		04/24/2014	JPMORGAN CHASE & CO.		14,045,740	14,000,000	13,997,480	13,998,182		263		263		13,998,445		47,295	47,295	83,350	02/26/2016	1FE
31942D-AA-5	FIRST CASH FINANCIAL SERVICES INC		06/26/2014	WELLS FARGO		1,065,000	1,000,000	1,060,000			(1,090)		(1,090)		1,058,910		6,090	6,090	18,188	04/01/2021	3FE
319963-BL-7	FIRST DATA CORP		06/30/2014	MORGAN STANLEY		3,562,500	3,000,000	3,182,500			(6,063)		(6,063)		3,176,437		386,063	386,063	135,125	08/15/2021	5FE
32007U-AL-3	FIRST DATA CORP 2018 DOLLAR TL		04/24/2014	Various						12,805	(3,406)		9,399						156,116	03/23/2018	4FE
32007U-BD-0	FIRST DATA CORP 2018B NEW TERM LOAN		04/24/2014	Various							(639)		(639)						55,716	09/24/2018	4FE
32057X-AJ-1	FIRST INVESTORS AUTO OWNER TRU ABS		04/15/2014	SCHEDULED REDEMPTION		5,000,000	5,000,000	4,982,032	4,998,230		1,770		1,770		5,000,000				74,833	10/17/2016	1FE
337932-AE-7	FIRSTENERGY CORP		06/11/2014	JPMORGAN CHASE & CO.		5,047,650	5,000,000	4,999,500	4,912,850	86,727	44		86,771		4,999,621		48,029	48,029	103,507	03/15/2018	3FE
337932-AF-4	FIRSTENERGY CORP		06/16/2014	JPMORGAN CHASE & CO.		9,884,400	10,000,000	9,104,650	9,131,345		34,447		34,447		9,165,793		718,607	718,607	323,472	03/15/2023	3FE
33767B-AA-7	FIRSTENERGY TRANSMISSION LLC		05/14/2014	Various		5,053,850	5,000,000	4,978,000							4,978,000		75,850	75,850		07/15/2044	1
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC		05/14/2014	Various		5,029,700	5,000,000	4,999,550							4,999,550		30,150	30,150		01/15/2025	1
33842E-AB-8	FLAGSHIP IV A CDO - CF - LOANS	E	06/02/2014	SCHEDULED REDEMPTION		268,983	268,983	241,307	259,608		9,375		9,375		268,983				496	06/01/2017	1FE
33938E-AS-6	FLEXTRONICS INTERNATIONAL LTD	F	06/12/2014	BANK OF AMERICA/MERRILL LYNCH		2,755,250	2,675,000	2,621,004	2,507,813	114,685	2,090		116,775		2,624,587		130,663	130,663	112,201	02/15/2023	3FE
302445-AC-5	FLIR SYSTEMS INC		05/29/2014	STIFEL CAPITAL MARKETS		15,855,000	15,000,000	14,999,850	14,999,917		13		13		14,999,930		855,070	855,070	425,000	09/01/2016	2FE
340630-AA-0	FLORIDA EAST COAST HOLDINGS CORP		04/25/2014	Various		3,975,688	3,900,000	3,900,000							3,900,000		75,688	75,688	952	05/01/2019	4Z
340630-AB-8	FLORIDA EAST COAST HOLDINGS CORP		04/15/2014	Various		1,402,625	1,400,000	1,400,000							1,400,000		2,625	2,625		05/01/2020	1
30251G-AN-7	FMG RESOURCES AUG 2006	F	06/05/2014	Various		6,418,300	6,055,000	6,160,169	6,150,618		(8,098)		(8,098)		6,142,520		275,780	275,780	287,324	04/01/2022	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)
34530M-AA-7	FORDR_2014-1 ABS		05/28/2014	Various		15,163,672	15,000,000	14,996,258			17		17		14,996,275		167,397	167,397	33,586	11/15/2025	1FE
03930A-AC-2	FORTESCUE METALS GROUP LTD NEW TERM LOAN	E	06/30/2014	Various		59,018	59,018	59,185	19,950		(4,236)		(4,236)		59,018				293,658	06/30/2019	2FE
35671D-BG-9	FREEPORT-MCMORAN COPPER & GOLD INC		04/01/2014	MORGAN STANLEY		2,953,470	3,000,000	2,998,948	2,998,980		39		39		2,999,018		(45,548)	(45,548)	51,408	03/15/2020	2FE
35687K-AM-3	FREESCALE SEMICONDUCTOR TL B-5		06/30/2014	Various		2,500	2,500	2,476			393		393		2,500				19,803	01/15/2021	4FE
35803G-AH-2	FRESENIUS MEDICAL CARE AG & CO TLA		06/28/2013	VARIOUS															265	10/30/2017	2FE
358070-AA-8	FRESNILLO PLC	F	06/17/2014	BARCLAYS		5,218,750	5,000,000	4,962,100	4,962,484		1,360		1,360		4,963,844		254,906	254,906	165,764	11/13/2023	2FE
35906A-AA-6	FRONTIER COMMUNICATIONS		05/01/2014	MATURED		2,500,000	2,500,000	2,575,000	2,506,529		(6,529)		(6,529)		2,500,000				103,125	05/01/2014	3FE
35906A-AF-5	FRONTIER COMMUNICATIONS CORP		06/04/2014	CITIGROUP GLOBAL MARKETS		1,166,250	1,000,000	1,122,500	1,070,909		(8,704)		(8,704)		1,062,205		104,045	104,045	53,625	04/15/2017	3FE
35906A-A#-5	FRONTIER COMMUNICATIONS TLA		06/30/2014	SCHEDULED REDEMPTION		138,889	138,889	138,337	138,194	125	569		694		138,889				2,119	10/14/2016	3Z
12543D-AT-7	FWCT-2 ESCROW CORP		05/29/2014	BANK OF AMERICA/MERRILL LYNCH		5,287,500	5,000,000	5,260,732			(9,050)		(9,050)		5,251,681		35,819	35,819	120,313	02/01/2022	4FE
363206-AA-1	GALE_07-3A CDO - CF - LOANS	E	04/21/2014	SCHEDULED REDEMPTION		326,716	326,716	320,998	321,498		5,218		5,218		326,716				796	04/19/2021	1FE
365556-AK-5	GARDNER DENVER INC. INIT DOLL TERM LOAN		06/30/2014	Various		10,000	10,000	9,954			792		792		10,000				53,615	07/30/2020	4FE
36159J-DE-8	GEMNT_12-5 ABS		04/30/2014	NOMURA SECURITIES INTERNATIONAL INC		5,170,922	5,150,000	5,167,502	5,167,049		(4,018)		(4,018)		5,163,031		7,891	7,891	19,026	06/15/2018	1FE
36962G-4C-5	GENERAL ELEC CAP CORP		05/13/2014	MATURED		5,000,000	5,000,000	4,994,450	4,999,537		463		463		5,000,000				147,500	05/13/2014	1FE
370334-BN-3	GENERAL MILLS INC		05/02/2014	KEYCORP		4,014,040	4,000,000	3,999,280	3,999,498		84		84		3,999,582		14,458	14,458	27,028	01/29/2016	2FE
37045X-AB-2	GENERAL MOTORS FINL CO		06/06/2014	JPMORGAN CHASE & CO.		7,984	7,000	7,079	7,054		(5)		(5)		7,049		935	935	249	06/01/2018	3FE
37185L-AF-9	GENESIS ENERGY LP		05/13/2014	Various		3,789,375	3,750,000	3,750,000							3,750,000		39,375	39,375	586	06/15/2024	1
373200-AY-0	GEORGIA GULF CORPORATION		06/30/2014	EXCHANGE		4,551,420	4,600,000	4,551,125	4,346,182	203,860	1,395		205,255		4,551,436		(16)	(16)	140,156	05/15/2023	3FE
37427U-AF-7	GETTY IMAGES INC NEW INITIAL TERM LOAN		06/18/2014	Various		7,100,679	7,398,807	7,383,663		489,414	1,060		490,474		7,383,942		(283,263)	(283,263)	47,843	10/18/2019	4FE
377372-AG-2	GLAXOSMITHKLINE CAP INC		04/24/2014	SUSQUEHANNA FINANCIAL GROUP LLLP		501,415	500,000	499,350	499,519		68		68		499,587		1,828	1,828	2,110	03/18/2016	1FE
378272-AE-8	GLENCORE FUNDING LLC		06/11/2014	Various		30,040,310	30,000,000	30,000,000	30,000,000						30,000,000		40,310	40,310	294,263	01/15/2019	2FE
378272-AH-1	GLENCORE FUNDING LLC	R	05/06/2014	DEUTSCHE BANK AG		2,506,500	2,500,000	2,489,900			22		22		2,489,922		16,578	16,578	3,212	04/29/2024	2FE
361841-AC-3	GLP CAPITAL LP		04/30/2014	JPMORGAN CHASE & CO.		804,063	775,000	775,000	775,000						775,000		29,063	29,063	19,415	09/01/2020	3FE
38376G-Z2-9	GNMA_11-96 CMBS		06/01/2014	SCHEDULED REDEMPTION		201,229	201,229	204,871	202,695		(1,467)		(1,467)		201,229				2,008	11/16/2036	1FE
380956-AE-2	GOLDCORP INC	A	06/04/2014	Various		5,000,375	5,000,000	4,975,850							4,975,850		24,525	24,525		06/09/2044	1
380956-AF-9	GOLDCORP INC	A	06/05/2014	Various		15,058,500	15,000,000	14,980,650			2		2		14,980,652		77,848	77,848	503	06/09/2021	1
05069M-30-6	GOLDMAN SACHS - RITS 2006-7 ABS		05/22/2014	DISTRIBUTION		77											77	77		06/08/2026	3FE
05069G-30-9	GOLDMAN SACHS - RITS 2006-8 ABS		05/15/2014	DISTRIBUTION		69											69	69		06/08/2026	3FE
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A ABS		05/30/2014	DISTRIBUTION		25											25	25		08/14/2026	3FE
398433-AG-7	GRIFFON CORP		05/06/2014	JEFFERIES & COMPANY, INC.		1,473,750	1,500,000	1,488,750			74		74		1,488,824		(15,074)	(15,074)	15,750	03/01/2022	4FE
39926L-AF-9	GROSVENOR CAPITAL MGMT TERM LOAN B		06/30/2014	SCHEDULED REDEMPTION		12,500	12,500	12,461			39		39		12,500				159	01/02/2021	3FE
40049J-BA-4	GRUPO TELEVISA SAB	F	05/08/2014	Various		4,871,275	5,000,000	4,826,700							4,826,700		44,575	44,575		05/13/2045	1
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A		06/01/2014	SCHEDULED REDEMPTION		23,412	23,412	23,511	23,895		(483)		(483)		23,412				811	05/19/2027	1FM
36228F-CG-9	GSMPS 99-2 A1 RMBS		06/01/2014	SCHEDULED REDEMPTION		19,092	19,092	19,629	19,332		(240)		(240)		19,092				695	09/19/2027	1FM
36228F-AA-4	GSMPS_98-1 RMBS		06/01/2014	SCHEDULED REDEMPTION		9,641	9,641	10,102	9,846		(204)		(204)		9,641				327	09/19/2027	1FM
36228F-AK-2	GSMPS_98-3 RMBS		06/01/2014	SCHEDULED REDEMPTION		19,326	19,326	20,175	19,740		(414)		(414)		19,326				683	09/19/2027	1FM
362631-AB-9	GSR 2006-OA1 2A1 RMBS		06/25/2014	SCHEDULED REDEMPTION		379,819	379,819	241,979	297,708		82,111		82,111		379,819				646	08/25/2046	1FM
36120P-AC-7	GTL TRADE FINANCE INC	F	04/11/2014	Various		5,025,000	5,000,000	5,000,000							5,000,000		25,000	25,000		04/16/2044	1
40166K-AB-7	GUGGENHEIM PRTNRS LLC INIT TERM LOAN		06/30/2014	Various		5,000	5,000	4,989			208		208		5,000				43,323	07/22/2020	3FE
40256V-AA-6	GULFS_07-1A CDO - CF - LOANS	E	06/17/2014	SCHEDULED REDEMPTION		2,410,960	2,410,960	2,360,933	2,360,817		50,143		50,143		2,410,960				6,208	06/17/2021	1FE
68371Y-AF-0	GXS GROUP (OPEN TEXT) TL	G	06/30/2014	SCHEDULED REDEMPTION		10,000	10,000	9,950			50		50		10,000				82	01/16/2021	3FE
412690-AE-9	HARLAND CLARKE HOLDINGS CORP		06/09/2014	Various		6,867,375	6,600,000	6,600,000							6,600,000		267,375	267,375	208,318	03/01/2021	5FE
41283K-AF-4	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		06/15/2014	SCHEDULED REDEMPTION		997,317	997,317	996,985	997,244		73		73		997,317				12,915	04/15/2018	1FE
41283Y-AD-9	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		05/06/2014	JPMORGAN CHASE & CO.		900,000	900,000	899,764	899,804		21		21		899,824		176	176	3,110	07/15/2019	1FE
418056-AT-4	HASBRO INC		05/28/2014	CITIGROUP GLOBAL MARKETS		10,140,800	10,000,000	9,990,600			64		64		9,990,664		150,136	150,136	16,625	05/15/2021	2Z
418056-AU-1	HASBRO INC		05/09/2014	CITIGROUP GLOBAL MARKETS		5,032,750	5,000,000	4,990,850							4,990,850		41,900	41,900	708	05/15/2044	1
420088-AA-4	HAWK ACQUISITION SUB INC		06/09/2014	EXCHNG_NR		5,594,890	5,600,000	5,595,250	4,450,500	150,752	(110)		150,642		5,594,892		(3)	(3)	133,450	10/15/2020	3FE
404119-BF-5	HCA INC		04/02/2014	CALLED @ 104.53226630		4,040,000	4,040,000	4,324,400	4,190,650		(13,159)		(13,159)		4,177,492		(137,492)	(137,492)	342,403	04/15/2019	3FE
428040-CN-7	HDTFS INC		06/06/2014	BANK OF AMERICA/MERRILL LYNCH		116,600	110,000	110,000	110,000						110,000		6,600	6,600	4,507	10/15/2022	4FE
42237M-AA-6	HEARTHSIDE GROUP HOLDINGS LLC		04/24/2014	GOLDMAN, SACHS & CO.		772,500	750,000	750,000							750,000		22,500	22,500		05/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
40419V-AJ-1	HEINZ (HJ) CO TLB-2		06/30/2014	SCHEDULED REDEMPTION		187,500	187,500	188,385	188,324	95	(919)		(824)		187,500				1,659	06/05/2020	3FE
42804V-AM-3	HERTZ CORP B-1 TL		06/30/2014	SCHEDULED REDEMPTION		33,750	33,750	33,776	33,709	66	(25)		41		33,750				636	03/11/2018	3FE
428236-AV-5	HEWLETT-PACKARD CO		06/02/2014	MATURED		2,000,000	2,000,000	2,144,280	2,013,960		(13,960)		(13,960)		2,000,000				47,500	06/02/2014	2FE
428236-BY-8	HEWLETT-PACKARD CO		04/24/2014	WELLS FARGO		10,151,200	10,000,000	9,995,400			252		252		9,995,652		155,548	155,548	80,208	01/14/2019	2FE
428236-BZ-5	HEWLETT-PACKARD CO		06/25/2014	GOLDMAN, SACHS & CO.		20,180,600	20,000,000	20,000,000							20,000,000		180,600	180,600	49,924	01/14/2019	2FE
431282-AN-2	HIGHWOODS REALTY LP		05/22/2014	Various		14,852,400	15,000,000	14,847,450			18		18		14,847,468		4,932	4,932	444	06/15/2021	2Z
43129T-AC-6	HILAND PARTNERS LP		05/13/2014	Various		1,622,000	1,600,000	1,600,000							1,600,000		22,000	22,000	367	05/15/2022	1
40423B-AA-8	HILLMAN GROUP INC		06/18/2014	BAIRD (ROBERT W.) & CO. INC.		1,176,175	1,175,000	1,175,000							1,175,000		1,175	1,175		07/15/2022	5Z
43289D-AC-7	HILTON WORLDWIDE INC INITAL TL		06/30/2014	SCHEDULED REDEMPTION		462,719	462,719	459,428	196,394		(184)		(184)		462,719				1,068	10/25/2020	3FE
43739E-AJ-6	HMBT 2004-2 A1 RMBS		06/25/2014	SCHEDULED REDEMPTION		27,298	27,298	27,341	27,330		(32)		(32)		27,298				121	12/25/2034	1FM
43739E-BK-2	HMBT 2005-3 A2 RMBS		06/25/2014	SCHEDULED REDEMPTION		64,430	64,430	45,252	51,549		12,881		12,881		64,430				143	07/25/2035	1FM
43739E-BS-5	HMBT 2005-4 A1 RMBS		06/25/2014	SCHEDULED REDEMPTION		262,119	262,119	202,650	209,576		52,543		52,543		262,119				520	10/25/2035	1FM
43739E-CB-1	HMBT 2005-5 A1 RMBS		06/25/2014	SCHEDULED REDEMPTION		212,991	212,991	133,474	136,495		76,496		76,496		212,991				423	11/26/2038	1FM
43644A-AU-3	HOLOGIC, INC. TRANCHE B 2014 - TL		04/30/2014	SCHEDULED REDEMPTION		7,808	7,808	7,843	7,815	27	(34)		(7)		7,808				144	08/01/2019	3FE
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		06/01/2014	SCHEDULED REDEMPTION		48,155	48,155	40,085	39,255		8,901		8,901		48,155				682	12/01/2015	4
437076-BF-8	HOME DEPOT INC		06/10/2014	Various		4,973,575	5,000,000	4,922,350			3		3		4,922,353		51,222	51,222	611	03/15/2045	1
441060-AM-2	HOSPIRA INC		06/16/2014	MORGAN STANLEY		11,976,700	11,000,000	11,013,920	11,013,262		(806)		(806)		11,012,456		964,244	964,244	405,456	08/12/2020	3FE
448055-AE-3	HUSKY ENERGY INC	A	06/15/2014	MATURED		5,000,000	5,000,000	4,993,900	4,999,378		622		622		5,000,000				147,500	06/15/2014	2FE
44919P-AF-9	IAC/INTERACTIVECORP		06/26/2014	Various		2,406,125	2,300,000	2,300,000							2,300,000		106,125	106,125	69,821	11/30/2018	3FE
451102-AY-3	ICAHN ENTERPRISES LP		05/30/2014	Various		42,863,488	42,750,000	42,765,000			(1,512)		(1,512)		42,763,488		100,000	100,000	524,490	03/15/2017	3FE
451102-AZ-0	ICAHN ENTERPRISES LP		05/30/2014	EXCHANGE		4,285,000	4,285,000	4,285,000							4,285,000				74,854	03/15/2019	3FE
451102-BA-4	ICAHN ENTERPRISES LP		06/25/2014	JEFFERIES & COMPANY, INC.		6,060,000	6,000,000	6,000,000							6,000,000		60,000	60,000	86,625	03/15/2017	3FE
451102-BD-8	ICAHN ENTERPRISES LP		06/02/2014	EXCHANGE		2,000,000	2,000,000	2,000,000							2,000,000				40,146	02/01/2022	3FE
45256H-AA-6	IF_01-A CMBS		06/01/2014	SCHEDULED REDEMPTION		168,993	168,993	173,713	172,027		(3,034)		(3,034)		168,993				4,580	07/25/2031	1FE
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		04/01/2014	SCHEDULED REDEMPTION		125,000	125,000	124,283	124,630	125	245		370		125,000				1,875	01/01/2015	4
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 ABS		04/15/2014	SCHEDULED REDEMPTION		14,699	14,699	15,370	13,255	2,100	(655)		1,445		14,699				430	01/31/2029	5
44969C-AT-7	IMS HEALTH INC TERM B DOLLAR LOAN		06/30/2014	SCHEDULED REDEMPTION		18,569	18,569	18,609			(40)		(40)		18,569				167	03/17/2021	3FE
45672J-AB-6	INEOS US FINANCE NEW 2018 TL		06/30/2014	SCHEDULED REDEMPTION		4,976	4,976	4,976	4,976						4,976				63	05/04/2018	3FE
45672L-AB-1	INFOR US INC TRANCHE B-3 TL (LAWSON)		06/30/2014	SCHEDULED REDEMPTION		27,755	27,755	27,800	15,103	44	(44)				27,755				517	06/03/2020	4FE
52078D-AG-4	INFOR US INC TRANCHE B-5 TL (LAWSON)		06/30/2014	SCHEDULED REDEMPTION		23,109	23,109	23,142			(80,646)		(80,646)		23,109				219	06/03/2020	4FE
45676F-AF-1	INFORMATION RESOURCES (IRI) TL		06/30/2014	Various		38,032	38,032	38,212	14,067	6,407	(1,614)		4,793		38,032				143,686	09/30/2020	4FE
45687A-AK-8	INGERSOLL-RAND GL HLD CO	E	06/18/2014	Various		9,484,298	9,250,000	9,236,125	9,237,353		1,006		1,006		9,238,358		245,940	245,940	254,961	01/15/2019	2FE
45763P-AC-0	INMARSAT FINANCE PLC	F	05/20/2014	CREDIT SUISSE		18,966,234	18,228,000	19,495,905	18,745,360		(102,282)		(102,282)		18,643,079		323,155	323,155	634,815	12/01/2017	3FE
45763P-AE-6	INMARSAT FINANCE PLC	F	05/27/2014	GOLDMAN, SACHS & CO.		2,412,000	2,400,000	2,380,584							2,380,584		31,416	31,416		05/15/2022	3FE
45824T-AN-5	INTELSAT JACKSON HLDG	E	06/09/2014	EXCHANGE		5,492,182	5,600,000	5,484,750	5,327,000	161,374	3,857		165,231		5,492,231		(49)	(49)	311,422	08/01/2023	4FE
45866F-AB-0	INTERCONTINENTALEXCHANGE INC		04/10/2014	CITIGROUP GLOBAL MARKETS		5,102,950	5,000,000	4,995,550	4,995,743		242		242		4,995,985		106,965	106,965	64,931	10/15/2018	1FE
459745-GR-0	INTL LEASE FINANCE CORP		06/17/2014	Various		20,218,750	20,000,000	20,000,000	20,000,000						20,000,000		218,750	218,750	223,664	06/15/2016	3FE
46284P-AQ-7	IRON MOUNTAIN INC		04/30/2014	BANK OF AMERICA/MERRILL LYNCH		2,662,500	2,500,000	2,503,750	2,503,609		(131)		(131)		2,503,478		159,022	159,022	78,833	08/15/2023	3FE
464592-AQ-7	ISLE OF CAPRI CASINOS		06/27/2014	WUNDERLICH SECURITIES		757,500	750,000	753,669	736,875	16,490	(283)		16,207		753,082		4,418	4,418	16,034	03/15/2021	4FE
465685-AJ-4	ITC HOLDINGS CORP		05/28/2014	MORGAN STANLEY		5,007,050	5,000,000	4,983,300							4,983,300		23,750	23,750		06/15/2024	1
47215D-AG-8	JAZZ PHARMA TRANCHE 2 TL		04/24/2014	BARCLAYS BANK		1,002,488	997,500	992,513			155		155		992,667		9,821	9,821	(6,087)	06/12/2018	3FE
445658-CC-9	JB HUNT TRANSPORT SERVICES INC		06/03/2014	SUSQUEHANNA FINANCIAL GROUP LLLP		2,008,860	2,000,000	1,999,140			40		40		1,999,180		9,680	9,680	12,000	03/15/2019	2FE
466112-AP-4	JBS USA FINANCE INC	R	06/12/2014	STERNE AGEE CLEARING INC.		2,100,000	2,100,000	2,100,000							2,100,000					07/15/2024	1
47232M-AB-8	JEFFERIES FINANCE LLC		04/03/2014	JEFFERIES & COMPANY, INC.		1,007,500	1,000,000	1,000,000							1,000,000		7,500	7,500	1,528	04/15/2022	4FE
24422E-RC-5	JOHN DEERE CAPITAL CORP		06/17/2014	WELLS FARGO		30,897,000	30,000,000	29,940,900	29,970,401		5,582		5,582		29,975,983		921,017	921,017	361,875	06/07/2016	1FE
478373-AC-7	JOHNSON CONTROLS INC		06/20/2014	BANK OF AMERICA/MERRILL LYNCH		5,001,100	5,000,000	4,997,400			7		7		4,997,407		3,693	3,693	6,042	07/02/2024	2FE
478373-AD-5	JOHNSON CONTROLS INC		06/30/2014	Various		6,776,566	6,800,000	6,760,424			26		26		6,760,450		16,116	16,116	13,618	07/02/2044	2FE
478373-AE-3	JOHNSON CONTROLS INC.		06/11/2014	JEFFERIES & COMPANY, INC.		4,991,500	5,000,000	4,989,700							4,989,700		1,800	1,800	2,063	07/02/2064	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)
48019T-AA-2	JONES ENERGY HOLDINDS LLC/ FINANCE		04/02/2014	OPPENHEIMER & CO., INC.		1,351,500	1,325,000	1,325,000							1,325,000		26,500	26,500	1,491	04/01/2022	4FE
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		05/01/2014	SCHEDULED REDEMPTION		40,918	40,918	30,087	26,308		14,610		14,610		40,918				911	12/25/2050	1FM
46629Q-AG-1	JPMAC_06-CH2 RMBS		06/01/2014	SCHEDULED REDEMPTION		162,108	162,108	132,747	125,170		36,938		36,938		162,108				3,897	07/25/2042	1FM
46630M-AG-7	JPMAC_07-CH2 RMBS		06/01/2014	SCHEDULED REDEMPTION		21,571	21,571	17,674	16,504		5,066		5,066		21,571				515	06/25/2042	1FM
46630P-AP-0	JPMMT 07A2 3A1 RMBS		06/01/2014	SCHEDULED REDEMPTION		2,799	3,581	3,459	2,764		34		34		2,799				47	04/25/2037	1FM
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		06/01/2014	SCHEDULED REDEMPTION		294,385	349,848	231,250	231,572		62,813		62,813		294,385				4,381	08/25/2036	1FM
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		06/01/2014	Various		11,080	15,496	12,419	31,934		8,611		8,611		11,080				833	04/25/2037	1FM
46625H-JX-9	JPMORGAN CHASE & CO		05/14/2014	Various		12,988,000	13,000,000	12,936,300			89		89		12,936,389		51,611	51,611	7,854	05/13/2024	1Z
466247-YH-0	JPMT 2005-A8 1A1 RMBS		06/01/2014	SCHEDULED REDEMPTION		323,971	323,971	282,602	266,381		57,591		57,591		323,971				7,841	11/25/2035	1FM
48562R-AG-4	KAR AUCTION SERVICES INC TL B2		06/30/2014	SCHEDULED REDEMPTION		24,073	24,073	24,241			(168)		(168)		24,073					03/11/2021	3FE
48601T-AA-6	KATONAH 7 A1 CDO - CF - LOANS	E	05/15/2014	SCHEDULED REDEMPTION		623,255	623,255	562,487	598,903		24,352		24,352		623,255				1,562	11/15/2017	1FE
48601T-AB-4	KATONAH 7 A2 CDO - CF - LOANS	E	05/15/2014	SCHEDULED REDEMPTION		623,255	623,255	562,427	599,120		24,134		24,134		623,255				1,562	11/15/2017	1FE
48244L-AA-6	KCA DEUTAG UK FINANCE PLC	F	05/13/2014	Various		2,025,000	2,000,000	2,000,000							2,000,000		25,000	25,000		05/15/2021	1
48853U-AS-9	KENAN ADVANTAGE GROUP TRANCHE D		06/30/2014	SCHEDULED REDEMPTION		2,657	2,657	2,653			3		3		2,657				17	06/11/2016	3FE
492386-AU-1	KERR-MCGEE CORP		05/14/2014	JPMORGAN CHASE & CO.		1,911,420	1,500,000	1,423,368	1,435,573		1,584		1,584		1,437,157		474,263	474,263	92,088	07/01/2024	2FE
494368-BN-2	KIMBERLY LEASING CORP		05/30/2014	BNP CAPITAL MARKETS		20,026,400	20,000,000	19,989,600			66		66		19,989,666		36,734	36,734	12,667	05/22/2019	1Z
49638V-AC-2	KING_06-3A SUB CDO - CF - LOANS	E	04/11/2014	GOLDMAN, SACHS & CO.		9,875,000	12,500,000	10,422,500	9,187,500	1,790,227	(2,811,569)		(1,021,342)		8,166,158		1,708,842	1,708,842	2,449,694	08/24/2021	6S
49835D-AA-7	KISSNER MILLING CO LTD	A	05/15/2014	JEFFERIES & COMPANY, INC.		1,428,000	1,400,000	1,400,000							1,400,000		28,000	28,000		06/01/2019	1
50064Y-AA-1	KOREA HYDRO & NUCLEAR PO	F	06/17/2014	MATURED		5,000,000	5,000,000	4,945,500	4,994,205		5,795		5,795		5,000,000				156,250	06/17/2014	1FE
493268-BY-1	KSLT_04-A ABS		04/28/2014	SCHEDULED REDEMPTION		1,599,628	1,599,628	1,490,654	1,520,877		78,751		78,751		1,599,628				4,354	10/28/2041	1FE
493268-CJ-3	KSLT_05-A ABS		06/27/2014	SCHEDULED REDEMPTION		343,533	343,533	293,721	310,902		32,631		32,631		343,533				504	06/27/2038	1FE
49327H-AF-2	KSLT_06-A ABS		06/27/2014	Various		495,242	495,242	435,813	933,889		57,566		57,566		495,242				1,078	06/27/2029	1FE
502413-BC-0	L-3 COMMUNICATIONS CORP		05/20/2014	BANK OF AMERICA/MERRILL LYNCH		9,023,220	9,000,000	8,986,590							8,986,590		36,630	36,630		05/28/2017	2FE
502413-BD-8	L-3 COMMUNICATIONS CORP		05/15/2014	Various		10,085,050	10,000,000	9,944,500							9,944,500		140,550	140,550		05/28/2024	2FE
513075-AY-7	LAMAR MEDIA CORP		04/21/2014	CALLED @ 103.93800000		7,684,000	7,684,000	8,249,445	7,961,461		(34,698)		(34,698)		7,926,763		(242,763)	(242,763)	615,239	04/15/2018	4FE
51783Q-AL-2	LAS VEGAS SANDS LLC TLB		06/30/2014	SCHEDULED REDEMPTION		37,500	37,500	37,400			100		100		37,500				207	12/19/2020	3FE
521865-AT-2	LEAR CORP		05/30/2014	EXCHANGE		3,904,902	3,900,000	3,906,000	3,656,250	248,959	(307)		248,652		3,904,902				162,094	01/15/2023	3FE
526057-BN-3	LENNAR CORPORATION		06/03/2014	KEYCORP		247,500	250,000	245,424	231,875	13,662	174		13,837		245,712		1,788	1,788	6,630	11/15/2022	3FE
53219L-AL-3	LIFEPOINT HOSPITALS INC.		05/01/2014	BAIRD (ROBERT W.) & CO. INC.		2,590,625	2,500,000	2,575,000							2,575,000		15,625	15,625	59,583	12/01/2021	3FE
538034-AG-4	LIVE NATION ENTERTAINMENT INC		06/27/2014	GOLDMAN, SACHS & CO.		3,045,000	3,000,000	3,000,000							3,000,000		45,000	45,000	17,469	06/15/2022	4FE
53803H-AG-5	LIVE NATION ENTERTAINMENT INC TLB-1		06/30/2014	SCHEDULED REDEMPTION		25,000	25,000	25,155	25,073	87	(160)		(73)		25,000				221	08/17/2020	3FE
52520M-DR-1	LMT 2005-3 1A5 RMBS		06/01/2014	SCHEDULED REDEMPTION		315,905	323,264	279,577	271,968	1,552	42,385		43,937		315,905				8,586	01/25/2036	3FM
548661-CY-1	LOWE'S COMPANIES INC		06/06/2014	WELLS FARGO		1,014,100	1,000,000	999,140	999,424		76		76		999,500		14,600	14,600	10,653	04/15/2017	1FE
50212X-AR-7	LPL HOLDINGS INC INCREMENTAL TLB		06/30/2014	SCHEDULED REDEMPTION		5,000	5,000	5,000	4,990	10			10		5,000				41	03/29/2019	3FE
55448Q-AK-2	MACK-CALI REALTY L.P.		05/16/2014	LOOP CAPITAL MARKETS		11,381,556	11,068,000	11,910,385	11,324,794		(95,389)		(95,389)		11,229,405		152,151	152,151	482,150	01/15/2015	2FE
559222-AQ-7	MAGNA INTERNATIONAL INC	A	06/16/2014	CITIGROUP GLOBAL MARKETS		5,032,850	5,000,000	4,993,750			4		4		4,993,754		39,096	39,096	1,510	06/15/2024	1FE
L6232U-AB-3	MALLINCKRODT INT'L INITIAL TLB	E	06/30/2014	SCHEDULED REDEMPTION		2,500	2,500	2,494			6		6		2,500				21	03/19/2021	3FE
563553-AW-6	MANITOWOC COMPANY 2013 TLB		06/30/2014	SCHEDULED REDEMPTION		2,500	2,500	2,500							2,500				21	01/03/2021	3FE
56656U-AF-9	MARFRIG HOLDINGS EUROPE B	F	06/11/2014	CREDIT SUISSE		2,007,500	2,000,000	2,000,000							2,000,000		7,500	7,500		06/24/2019	4Z
570506-AR-6	MARKWEST ENERGY PART/FIN		06/23/2014	Various		3,723,000	3,650,000	3,646,250	2,015,625	134,375	6		134,381		3,646,256		76,744	76,744	121,831	07/15/2023	3FE
573334-AB-5	MARTIN MIDSTREAM PARTNER		04/01/2014	CALLED @ 104.43800000		11,088,000	11,088,000	11,570,580	11,435,174	17,508	(77,546)		(60,038)		11,375,137		(287,137)	(287,137)	984,115	04/01/2018	4FE
573334-AE-9	MARTIN MIDSTREAM PARTNERS LP		05/28/2014	Various		4,587,729	4,400,000	4,532,000			(1,971)		(1,971)		4,530,029		57,699	57,699	67,779	02/15/2021	4Z
577081-AZ-5	MATTEL INC		06/25/2014	SUSQUEHANNA FINANCIAL GROUP LLLP		5,013,150	5,000,000	4,996,250			107		107		4,996,357		16,793	16,793	17,625	05/06/2019	2FE
580037-AB-5	MCDERMOTT INTERNATIONAL INC	E	04/23/2014	Various		753,438	750,000	750,000							750,000		3,438	3,438	1,778	05/01/2021	4Z
552697-AN-4	MDC PARTNERS INC	G	04/01/2014	JPMORGAN CHASE & CO.		634,500	600,000	631,500			(40)		(40)		631,460		3,040	3,040	338	04/01/2020	4FE
582839-AG-1	MEAD JOHNSON NUTRITION CO		05/29/2014	JPMORGAN CHASE & CO.		5,047,400	5,000,000	4,973,250			23		23		4,973,273		74,127	74,127	12,778	06/01/2044	2FE
58404J-AK-4	MEDASSETS INC TERM B LOAN		06/30/2014	SCHEDULED REDEMPTION		3,750	3,750	3,730	3,728		22		22		3,750				38	12/13/2019	3FE
58446V-AK-7	MEDIACOM BROADBAND LLC		06/30/2014	DEUTSCHE BANK AG		4,176,563	4,125,000	4,125,000							4,125,000		51,563	51,563	66,802	04/15/2021	4FE
552662-AP-3	MEDIACOM BROADBAND TRANCHE H TL		06/30/2014	SCHEDULED REDEMPTION		56,431	56,431	56,387	43,483	387	45		433		56,431				158	01/29/2021	3FE
58446H-AH-5	MEDIACOM LLC GROUP TERM C		06/30/2014	SCHEDULED REDEMPTION		16,398	16,398	16,421	16,290	144	(37)		108		16,398				25	01/31/2015	3FE
586050-AA-7	MEMORIAL RESOURCE DEVELOPMENT CORP		06/27/2014	Various		3,206,250	3,175,000	3,175,000							3,175,000		31,250	31,250		07/01/2022	5FE
587118-AD-2	MEN S WEARHOUSE INC		06/12/2014	Various		1,343,438	1,300,000	1,300,000							1,300,000		43,438	43,438		07/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
58768V-AD-3	MERCEDES-BENZ AUTO LEASE TRUST ABS		04/30/2014	NOMURA SECURITIES INTERNATIONAL INC		4,008,438	4,000,000	4,003,750	4,002,402		(779)		(779)		4,001,623		6,814	6,814	11,200	12/17/2018	1FE
991354-9A-1	MERCY HOUSING LAKEFRONT PROMISSORY NOTE		06/02/2014	SCHEDULED REDEMPTION		150,000	150,000	139,389		145,463	4,537		150,000		150,000				1,517	06/01/2015	6*
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		05/23/2014	DISTRIBUTION		6											6	6		05/30/2027	1AM
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		06/06/2014	Various		59	650,000	1,924									59	59		05/22/2027	1AM
591894-CB-4	METROPOLITAN EDISON COMPANY		06/06/2014	CANTOR FITZGERALD		5,021,200	5,000,000	4,986,250							4,986,250		34,950	34,950		04/15/2025	2FE
55301H-AM-4	MGM RESORTS INTERNATIONAL TERM A LOAN		06/30/2014	SCHEDULED REDEMPTION		25,000	25,000	24,901	24,880	13	107		120		25,000					12/20/2017	3FE
55301H-AN-2	MGM RESORTS INTERNATIONAL TERM B LOAN		06/30/2014	SCHEDULED REDEMPTION		13,807	13,807	13,780	6,223		27		27		13,807				122	12/20/2019	3FE
552953-BW-0	MGM RESORTS INTL		06/26/2014	CITIGROUP GLOBAL MARKETS		1,101,906	925,000	1,061,438	1,051,633		(10,967)		(10,967)		1,040,666		61,240	61,240	73,133	02/01/2019	4FE
61913P-AZ-5	MHL 2005-4 A1 RMBS		06/25/2014	SCHEDULED REDEMPTION		130,096	130,096	82,933	84,349		45,747		45,747		130,096				271	10/25/2035	1FM
61915R-CK-0	MHL 2006-1 2A1B RMBS		06/25/2014	SCHEDULED REDEMPTION		164,246	273,185	39,147	44,542		119,704		119,704		164,246				551	04/25/2036	1FM
594088-AJ-5	MICHAELS STORES INC TERM LOAN B		04/30/2014	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				94	01/28/2020	3FE
59565A-AA-8	MIDCONTINENT EXPRESS PIP		06/11/2014	MIZUHO SECURITIES USA INC.		9,078,780	8,980,000	9,414,519	9,051,613		(46,366)		(46,366)		9,005,247		73,533	73,533	368,417	09/15/2014	2FE
59934R-AA-5	MILESTONE AVIATION GROUP	E	06/25/2014	Various		4,362,500	4,000,000	4,307,125			(45,050)		(45,050)		4,262,075		100,425	100,425	186,875	12/15/2017	2
60662W-AJ-1	MITCHELL INTERNATIONAL INC TL		06/30/2014	Various		3,750	3,750	3,732			310		310		3,750				4,520	10/12/2020	4FE
60688X-AG-5	MIZUHO BANK LTD	F	04/10/2014	Various		12,591,425	12,500,000	12,468,000							12,468,000		123,425	123,425		04/16/2024	1
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		06/01/2014	SCHEDULED REDEMPTION		197,925	197,925	165,581	156,736		41,189		41,189		197,925				4,709	09/25/2035	1FM
55313Y-AD-3	MMCA AUTOMOBILE TRUST ABS		06/15/2014	SCHEDULED REDEMPTION		26,795	26,795	27,147	27,023		(227)		(227)		26,795				210	08/15/2017	1FE
608190-AH-7	MOHAWK INDUSTRIES INC		05/29/2014	BANK OF AMERICA/MERRILL LYNCH		9,924,456	9,150,000	9,657,750	9,371,792		(44,316)		(44,316)		9,327,476		596,980	596,980	495,053	01/15/2016	2FE
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TERM LOAN		06/30/2014	SCHEDULED REDEMPTION		11,263	11,263	11,307	10,042	4	(45)		(41)		11,263				247	03/27/2020	4FE
61166W-AP-6	MONSANTO CO		06/27/2014	Various		9,970,288	10,000,000	9,920,700			2		2		9,920,702		49,586	49,586	611	07/15/2044	1
61166W-AU-5	MONSANTO COMPANY		06/26/2014	JEFFERIES & COMPANY, INC.		1,671,584	1,667,000	1,666,000							1,666,000		5,584	5,584		07/15/2024	1FE
61746B-DQ-6	MORGAN STANLEY		04/23/2014	MORGAN STANLEY		14,866,200	15,000,000	14,868,600							14,868,600		(2,400)	(2,400)		04/29/2024	1FE
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS		06/01/2014	SCHEDULED REDEMPTION		176,443	176,443	115,792	115,132		61,311		61,311		176,443				3,490	05/25/2052	1FM
55328H-AB-7	MPH ACQUISITION (MULTIPLAN) TL		06/02/2014	SCHEDULED REDEMPTION		68,182	68,182	68,011			170		170		68,182				44	03/31/2021	4FE
61748H-EF-4	MSM 2004-8AR 4A1 RMBS		06/01/2014	SCHEDULED REDEMPTION		141,482	141,482	98,684	100,659		40,823		40,823		141,482				1,722	08/25/2053	1FM
61750Y-AA-7	MSM 2006-15XS A1 RMBS		06/25/2014	SCHEDULED REDEMPTION		4,736	4,736	1,001	1,338		3,399		3,399		4,736				5	02/26/2052	1FM
61751J-AF-8	MSM 2007-6XS 2A1S RMBS		06/25/2014	SCHEDULED REDEMPTION		172,062	172,062	112,172	135,006		37,055		37,055		172,062				219	02/25/2047	1FM
55377G-AB-9	MTL PUBLISHING (EMI GROUP) TL B-2		06/30/2014	SCHEDULED REDEMPTION		33,632	33,632	33,390	33,379	11	241		253		33,632				596	06/29/2018	3FE
57165L-AA-2	MVCOT_10-1A ABS		06/20/2014	SCHEDULED REDEMPTION		740,023	740,023	750,688	750,866		(10,843)		(10,843)		740,023				5,848	10/20/2032	1FE
629568-AY-2	NABORS INDUSTRIES INC		06/30/2014	EXCHANGE		7,396,813	7,400,000	7,395,708	7,396,127		694		694		7,396,821		(8)	(8)	139,120	09/15/2016	2FE
65477M-AD-0	NAROT_2013-C_A4 ABS		05/12/2014	NOMURA SECURITIES INTERNATIONAL INC		12,995,938	13,000,000	12,998,318	12,998,341		152		152		12,998,494		(2,556)	(2,556)	21,667	06/15/2020	1FE
63307E-AB-3	NATIONAL BANK OF CANADA	A	06/17/2014	MORGAN STANLEY		10,299,100	10,000,000	10,202,600	10,121,786		(20,008)		(20,008)		10,101,778		197,322	197,322	147,278	10/19/2016	1FE
63543V-AC-7	NATIONAL COLLEGIATE STUD LOAN TRUST ABS		06/25/2014	Various		1,912,975	1,912,975	1,578,204	1,764,130		148,845		148,845		1,912,975				1,318	10/25/2027	1AM
63937D-AM-9	NAVCDO_06 CDO - CF - LOANS	E	04/11/2014	BANK OF AMERICA/MERRILL LYNCH		3,874,421	9,623,500	4,330,575	3,912,451		(426,319)		(426,319)		3,486,132		388,289	388,289	541,889	09/20/2020	6S
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS		06/01/2014	SCHEDULED REDEMPTION		124,425	124,425	97,637	82,774		41,651		41,651		124,425				2,447	10/25/2042	1FM
64015@-AB-3	NEIGHBORHOOD LEND SVC MTG LN RMBS		06/01/2014	SCHEDULED REDEMPTION		12,330	63,933	31,436	35,735		(20,883)		(20,883)		12,330				1,466	05/01/2041	6
64015@-AC-1	NEIGHBORHOOD LEND SVC MTG LN RMBS		06/01/2014	SCHEDULED REDEMPTION		43,936	132,726	20,492	47,283		2,479		2,479		43,936				3,506	10/01/2050	6
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		06/01/2014	SCHEDULED REDEMPTION		13,497	30,509	20,153	21,047	16	(7,529)		(7,513)		13,497				624	10/01/2041	6
64021S-AC-3	NEIMAN MARCUS GROUP INC OTHER TL		05/02/2014	Various		7,481	7,481	7,373			1,319		1,319		7,481				55,161	10/25/2020	4FE
64110D-AE-4	NETAPP INC		06/23/2014	FIRST TENNESSEE BANK		998,130	1,000,000	996,830			23		23		996,853		1,277	1,277	1,969	06/15/2021	2FE
64952W-BM-4	NEW YORK LIFE GLOBAL FDG		05/02/2014	FIRST TENNESSEE BANK		2,006,720	2,000,000	1,998,700	1,999,080		151		151		1,999,231		7,489	7,489	11,778	02/12/2016	1FE
65339K-AF-7	NEXTERA ENERGY CAPITAL		05/02/2014	UNION BANK OF SWITZERLAND		19,149,910	19,000,000	18,978,910	18,988,824		2,743		2,743		18,991,567		158,343	158,343	98,800	06/01/2015	2FE
65339K-AL-4	NEXTERA ENERGY CAPITAL HOLD INC		06/04/2014	CANTOR FITZGERALD		10,022,950	10,000,000	9,982,500							9,982,500		40,450	40,450		09/15/2019	2FE
65409Q-BA-9	NIELSEN FINANCE LLC		05/01/2014	STERNE AGEE CLEARING INC.		2,025,000	2,000,000	1,986,267	1,945,000	41,828	582		42,411		1,987,411		37,589	37,589	53,750	10/01/2020	3FE
65409Q-BB-7	NIELSEN FINANCE LLC		06/25/2014	Various		3,525,625	3,500,000	3,507,500							3,507,500		18,125	18,125	24,167	04/15/2022	3FE
65409Y-AZ-8	NIELSEN FINANCE LLC CLASS B-2 TL		06/06/2014	CITIBANK		4,030,000	4,000,000	4,003,819			(8,836)		(8,836)		3,994,983		35,017	35,017	16,581	04/15/2021	3FE
65409Y-AU-9	NIELSEN FINANCE LLC CLASS D TERM LOAN		04/22/2014	Various		5,406,670	5,423,077	5,395,817	5,402,900		5,184		5,184		5,408,084		(1,414)	(1,414)	43,463	02/02/2017	3FE
65409Y-AV-7	NIELSEN FINANCE LLC CLASS E DOLLAR TL		04/22/2014	Various		16,528,020	16,489,974	16,286,009	16,512,827	46,476	(34,409)		12,066		16,524,894		3,126	3,126	174,295	05/01/2016	3FE
65409Q-AY-8	NIELSEN FINANCE LLC/CO		05/11/2014	CALLED @ 106.89468600		2,202,000	2,202,000	2,328,615	2,275,195		(8,749)		(8,749)		2,266,446		(64,446)	(64,446)	249,474	10/15/2018	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
654740-AC-3	NISSAN MOTOR ACCEPTANCE		04/02/2014	Various		15,001,550	15,000,000	14,975,700	14,982,014		2,151		2,151		14,984,165		17,385	17,385	84,167	03/15/2016	2FE
65535H-AG-4	NOMURA HOLDINGS INC	F	06/04/2014	MORGAN STANLEY		15,158,400	15,000,000	14,910,450			3,589		3,589		14,914,039		244,361	244,361	88,229	03/19/2019	2FE
67001B-AN-3	NOVELIS CORPORATION TERM LOAN	I	06/30/2014	SCHEDULED REDEMPTION		25,466	25,466	25,798	25,540	286	(360)		(74)		25,466				241	03/10/2017	3FE
62937N-AT-4	NRG ENERGY INC TL		06/30/2014	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,463	38			38		12,500				173	07/01/2018	3FE
67021C-AB-3	NSTAR ELECTRIC CO		04/15/2014	MATURED		8,000,000	8,000,000	8,647,920	8,048,160		(48,160)		(48,160)		8,000,000				195,000	04/15/2014	1FE
67054L-AA-5	NUMERICABLE GROUP SA	F	05/01/2014	DEUTSCHE BANK AG		4,055,000	4,000,000	4,000,000							4,000,000		55,000	55,000		05/15/2019	4FE
67054L-AB-3	NUMERICABLE GROUP SA	F	05/01/2014	BANK OF AMERICA/MERRILL LYNCH		5,168,750	5,000,000	5,000,000							5,000,000		168,750	168,750		05/15/2022	4FE
67054L-AC-1	NUMERICABLE GROUP SA	F	05/01/2014	BNP CAPITAL MARKETS		1,654,000	1,600,000	1,600,000							1,600,000		54,000	54,000		05/15/2024	4FE
67059T-AA-3	NUSTAR LOGISTICS		06/23/2014	MIZUHO SECURITIES USA INC.		1,148,730	1,000,000	998,020	998,967		100		100		999,067		149,663	149,663	56,824	04/15/2018	3FE
674599-CB-9	OCCIDENTAL PETROLEUM COR		05/13/2014	MIZUHO SECURITIES USA INC.		20,387,800	20,000,000	19,809,200	19,889,071		12,981		12,981		19,902,052		485,748	485,748	263,472	02/15/2017	1FE
677050-AK-2	OGLETHORPE POWER CORP		06/13/2014	WELLS FARGO		5,003,300	5,000,000	4,968,500			8		8		4,968,508		34,792	34,792	3,792	06/01/2044	1FE
677525-PZ-4	OHIO AIR QUALITY BUCKEYE PWR 03		06/01/2014	MATURED		4,900,000	4,900,000	5,131,819	4,919,091		(19,091)		(19,091)		4,900,000				122,500	06/01/2014	1FE
68389X-AN-5	ORACLE CORP		06/17/2014	HSBC SECURITIES, INC.		17,398,675	17,500,000	17,469,725	17,476,765		2,821		2,821		17,479,585		(80,910)	(80,910)	142,917	10/15/2017	1FE
685049-AA-6	ORANGE LAKE TIMESHARE TRUST ABS		06/10/2014	SCHEDULED REDEMPTION		547,546	547,546	547,514	547,516		30		30		547,546				4,139	03/10/2027	1FE
685049-AB-4	ORANGE LAKE TIMESHARE TRUST ABS		06/10/2014	SCHEDULED REDEMPTION		342,216	342,216	342,150	342,154		62		62		342,216				3,651	03/10/2027	2AM
690070-AB-3	OUTERWALL INC		06/06/2014	BANK OF AMERICA/MERRILL LYNCH		3,224,000	3,200,000	3,200,000							3,200,000		24,000	24,000	1,044	06/15/2021	3FE
69121P-DE-0	OWNIT 2006-2, A2B RMBS		06/01/2014	SCHEDULED REDEMPTION		89,889	89,889	74,225	70,061		19,827		19,827		89,889				420,764	01/25/2042	1FM
69138E-AK-5	OXBOW CARBON LLC TLB		06/30/2014	Various		25,000	25,000	24,887			456		456		25,000				26,017	07/19/2019	3FE
69763N-AC-5	PAMCO III 98-1 B2 CDO - CF - LOANS	E	05/01/2014	SCHEDULED REDEMPTION		5,050	5,050	3,313			2,225		2,225		5,050				21	12/31/2014	6*
709599-AQ-7	PENSKE TRUCK LEASING COMPANY LP /		06/25/2014	JPMORGAN CHASE & CO.		10,053,100	10,000,000	9,997,200			19		19		9,997,219		55,881	55,881	9,028	06/15/2019	2FE
709629-AK-5	PENTAIR FINANCE SA	E	05/13/2014	Various		29,291,993	29,010,000	28,984,950	28,988,663		2,069		2,069		28,990,733		301,261	301,261	360,386	09/15/2017	2FE
714294-AA-3	PERRIGO CO LTD	E	05/23/2014	Various		13,003,795	13,000,000	12,986,610	12,987,256		1,488		1,488		12,988,744		15,051	15,051	82,171	11/08/2016	2FE
71647N-AH-2	PETROBRAS GLOBAL FINANCE BV	F	06/09/2014	Various		10,246,475	10,000,000	9,974,300			705		705		9,975,005		271,470	271,470	92,083	03/17/2020	2FE
71654Q-BK-7	PETROLEOS MEXICANOS	F	06/25/2014	Various		16,678,750	16,000,000	16,000,000	16,000,000						16,000,000		678,750	678,750	39,526	07/18/2018	2FE
717081-DL-4	PFIZER INC		05/30/2014	BNP CAPITAL MARKETS		10,070,800	10,000,000	9,981,100			190		190		9,981,290		89,510	89,510	11,083	05/15/2019	1FE
71755V-AB-5	PHILADELPHIA ENERGY SOLUTIONS INITIAL TL		05/07/2014	Various		3,014,065	3,465,000	3,416,387	3,034,751	383,789	3,095		386,883		3,421,634		(407,570)	(407,570)	64,011	04/04/2018	4FE
718546-AE-4	PHILLIPS 66		06/06/2014	KEYCORP		1,010,990	1,000,000	999,674	999,815		69		69		999,884		11,106	11,106	14,950	03/05/2015	2FE
72346D-AS-2	PINNACLE ENTERTAINMENT INC. TL B2		06/30/2014	SCHEDULED REDEMPTION		490,705	490,705	488,372	488,340		2,365		2,365		490,705				4,649	08/13/2020	3FE
72347N-AL-4	PINNACLE FOODS FINANCE TERM LOAN G		06/30/2014	SCHEDULED REDEMPTION		16,250	16,250	16,214	16,212		38		38		16,250				91	04/29/2020	3FE
72347N-AM-2	PINNACLE FOODS FINANCE TERM LOAN H		06/30/2014	SCHEDULED REDEMPTION		5,000	5,000	5,006	4,990	16	(6)		10		5,000				82	04/29/2020	3FE
69353X-AA-3	PNK FINANCE CORP		06/18/2014	EXCHANGE		8,918,643	8,900,000	8,921,250	8,920,060		(1,416)		(1,416)		8,918,643				493,304	08/01/2021	4FE
731745-AM-7	POLYMER GROUP INC		06/04/2014	CITIGROUP GLOBAL MARKETS		959,500	950,000	950,000							950,000		9,500	9,500		06/01/2019	1
733174-AJ-5	POPULAR INC		06/26/2014	Various		3,723,000	3,650,000	3,650,000							3,650,000		73,000	73,000		07/01/2019	1
73328U-AD-7	PORSCHE FINANCIAL AUTO SECURIT ABS		05/16/2014	SCHEDULED REDEMPTION		2,567,019	2,567,019	2,577,548	2,568,075		(1,055)		(1,055)		2,567,019				11,084	12/17/2018	1FE
737347-AB-0	POSEY CNTY IND ECONOMIC DEV RE		04/10/2014	CALLED @ 100.00000000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				66,077	07/01/2046	1FE
737446-AG-9	POST HOLDINGS INC		05/23/2014	RBC DOMINION SECURITIES		1,007,500	1,000,000	1,000,000							1,000,000		7,500	7,500		12/15/2022	4FE
74039G-20-3	PPTT 2006-B BAC CLASS B ABS		05/30/2014	DISTRIBUTION		2											2	2		11/15/2026	1AM
74005P-BE-3	PRAXAIR INC		04/02/2014	MIZUHO SECURITIES USA INC.		9,514,440	9,500,000	9,494,110	9,495,787		522		522		9,496,309		18,131	18,131	44,729	02/21/2016	1FE
74153W-BY-4	PRICOA GLOBAL FUNDING 1		06/11/2014	MATURED		15,000,000	15,000,000	16,220,250	15,137,904		(137,904)		(137,904)		15,000,000				408,750	06/11/2014	1FE
74256L-AC-3	PRINCIPAL LFE GLB FND II		05/02/2014	Various		10,065,150	10,000,000	9,993,500	9,995,765		749		749		9,996,514		68,636	68,636	40,222	12/11/2015	1FE
C7500W-AC-0	PROGRESSIVE WASTE SOLUTIONS TERM B	A	06/30/2014	SCHEDULED REDEMPTION		26,212	26,212	26,393	26,199	203	(189)		13		26,212					10/24/2019	3FE
74348T-AN-2	PROSPECT CAPITAL CORP		04/10/2014	Various		5,576,875	5,500,000	5,567,500							5,567,500		9,375	9,375	3,333	07/15/2019	1
744560-BG-0	PUBLIC SERVICE ELECTRIC AND GAS CO		06/27/2014	JPMORGAN CHASE & CO.		17,839,800	18,000,000	17,967,420			521		521		17,967,941		(128,141)	(128,141)	27,000	06/01/2019	1FE
69368H-AC-7	PVH CORP. TRANCHE B TL		06/23/2014	SCHEDULED REDEMPTION		133,166	133,166	133,659	108,347	125	(483)		(358)		133,166				64,314	02/13/2020	3FE
74839X-AB-5	QUIKRETE HOLDINGS INC. TL		06/30/2014	Various		20,000	20,000	20,057		11,971	(953)		11,018		20,000				104,320	09/28/2020	4FE
747262-AN-3	QVC INC		06/17/2014	EXCHANGE		14,975,377	15,000,000	14,974,200			1,177		1,177		14,975,377				115,885	04/01/2019	2FE
74922G-AN-4	RALI 2006-QA14 A13 RMBS		06/01/2014	SCHEDULED REDEMPTION		410,662	521,444	497,894	305,380		105,282		105,282		410,662				1,989,414	03/25/2040	1FM
761118-WQ-7	RALI 2006-Q03 A2 RMBS		06/25/2014	SCHEDULED REDEMPTION		135,887	135,887	50,289	48,640		87,247		87,247		135,887				273	04/25/2046	1FM
759950-FX-1	RAMC 2005-4, A3 RMBS		06/01/2014	SCHEDULED REDEMPTION		409,169	409,169	393,838	367,836	33,091	9,847		42,938		409,169				8,596	02/25/2036	4FM
759950-GV-4	RAMC 2006-1, AF3 RMBS		06/01/2014	SCHEDULED REDEMPTION		61,909	61,909	50,491	41,806	7,460	12,643		20,102		61,909				1,554	05/25/2036	3FM
760985-D2-4	RAMP 2003-RS10, MI1 RMBS		06/01/2014	SCHEDULED REDEMPTION		99,641	99,641	99,611	96,363	3,248	29		3,277		99,641				2,750	11/25/2033	4FM

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)
760985-4U-2	RAMP 2004-RZ2 AI6 RMBS		06/01/2014	SCHEDULED REDEMPTION		125,934	125,934	118,870	119,984		5,950		5,950		125,934				167,212	07/25/2034	1FM
75281A-AK-5	RANGE RESOURCES CORP		06/26/2014	CALLED @ 104.00000000		6,600,000	6,600,000	7,260,000	6,931,513		(77,374)		(77,374)		6,854,139		(254,139)	(254,139)	588,133	05/15/2019	3FE
76110W-UZ-7	RASC 2003-KS10 MI2 RMBS		06/01/2014	SCHEDULED REDEMPTION		23,133	23,133	23,129	17,276	5,852	5		5,856		23,133				628	01/25/2043	1FM
76110W-VS-2	RASC 2003-KS11, MI2 RMBS		06/01/2014	SCHEDULED REDEMPTION		40,324	40,324	40,315	35,238	5,076	10		5,086		40,324				1,057	03/25/2041	1FM
75508E-AA-6	RAYONIER AM PRODUCTS INC		06/30/2014	Various		4,823,594	4,750,000	4,765,625			(4)		(4)		4,765,621		57,973	57,973	12,184	06/01/2024	3FE
75606D-AA-9	REALOGY GROUP LLC		04/10/2014	CITIGROUP GLOBAL MARKETS		1,610,000	1,600,000	1,600,000							1,600,000		10,000	10,000	1,600	04/15/2019	5Z
75884R-AP-8	REGENCY CENTERS LP		05/16/2014	WELLS FARGO		5,644,972	5,361,000	5,849,333	5,555,159		(46,932)		(46,932)		5,508,228		136,745	136,745	226,726	08/01/2015	2FE
7591EP-AJ-9	REGIONS FINANCIAL CORP		06/30/2014	MORGAN STANLEY		9,957,400	10,000,000	9,966,600	9,970,840		3,204		3,204		9,974,044		(16,644)	(16,644)	125,556	05/15/2018	2FE
76168J-AK-2	REXNORD LLC TLB		06/20/2014	Various		7,500	7,500	7,431			1,165		1,165		7,500				38,107	08/21/2020	4FE
76173F-AQ-0	REYNOLDS GROUP HLDG INCREMENTAL US TL		06/30/2014	Various		37,779	37,779	37,961	1,024		(55,506,003)		(55,506,003)		37,779				60	12/01/2018	4FE
76110V-TA-6	RFMS2 2005-HSA1 AI5 RMBS		06/01/2014	SCHEDULED REDEMPTION		115,338	115,338	78,806	57,410		57,928		57,928		115,338				159,147	12/25/2035	1FM
74957V-AM-1	RFMSI 2006-S6 A12 RMBS		06/01/2014	SCHEDULED REDEMPTION		179,213	186,743	172,714	163,430		15,783		15,783		179,213				535,106	12/25/2039	1FM
749581-AH-7	RFMSI 2007-S1 A4 RMBS		06/01/2014	SCHEDULED REDEMPTION		402,536	474,561	343,031	337,291		65,245		65,245		402,536				13,585	09/25/2037	1FM
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		06/01/2014	SCHEDULED REDEMPTION		162,227	191,254	163,509	153,270		8,957		8,957		162,227				5,475	09/25/2037	1FM
762760-AA-4	RICE ENERGY INC		04/16/2014	STERNE AGEE CLEARING INC.		1,012,500	1,000,000	1,000,000							1,000,000		12,500	12,500		05/01/2022	5Z
76363P-AE-5	RICHLAND CNTY S C ENVIRONMENTA		04/04/2014	Various		4,479,215	4,400,000	4,400,000							4,400,000		79,215	79,215	2,314	04/01/2023	2FE
767201-AM-8	RIO TINTO FIN USA LTD	F	05/20/2014	GOLDMAN, SACHS & CO.		10,353,200	10,000,000	9,950,600	9,975,620		3,923		3,923		9,979,543		373,657	373,657	127,083	05/20/2016	1FE
779382-AS-9	ROWAN COMPANIES INC		04/07/2014	DEUTSCHE BANK AG		7,176,190	7,000,000	7,104,650			(283)		(283)		7,104,367		71,823	71,823	96,688	01/15/2044	2FE
78011D-AC-8	ROYAL BANK OF CANADA	A	05/05/2014	BANK MONTREAL / NESBITT BURNS		29,795,880	30,000,000	29,997,000	29,997,753		209		209		29,997,962		(202,082)	(202,082)	229,000	09/19/2017	1FE
74966U-AH-3	RPI FINANCE Term Loan Faciltiy B-2		06/30/2014	SCHEDULED REDEMPTION		69,816	69,816	69,962	69,971		(155)		(155)		69,816				576	05/09/2018	2FE
74966U-AJ-9	RPI FINANCE Term Loan Faciltiy B-3		06/30/2014	SCHEDULED REDEMPTION		28,566	28,566	28,630	28,633		(67)		(67)		28,566				236	11/09/2018	2FE
74966U-AG-5	RPI FINANCE TRUST TLB-1		06/30/2014	SCHEDULED REDEMPTION		12,564	12,564	12,564	12,564						12,564				79	11/09/2016	2FE
78118M-AB-2	RUBY WESTERN PIPELINE TERM LOAN		04/10/2014	SCHEDULED REDEMPTION		88,087	88,087	88,653	87,979	694	(585)		109		88,087				26,091	03/27/2020	3FE
785592-AA-4	SABINE PASS LIQUEFACTION		03/24/2014	Various					2,590,375	86,214	(723)		85,492						75,378	02/01/2021	3FE
785592-AF-3	SABINE PASS LIQUEFACTION LLC		06/18/2014	RBC DOMINION SECURITIES		2,625,000	2,500,000	2,500,000							2,500,000		125,000	125,000	13,177	05/15/2024	3FE
79543N-AE-7	SALIX PHARMA TL		06/30/2014	Various		162,500	162,500	164,083			(38,790,228)		(38,790,228)		162,500				69,879	01/02/2020	3FE
79970Y-AC-9	SANCHEZ ENERGY CORP		06/16/2014	STERNE AGEE CLEARING INC.		1,789,375	1,750,000	1,750,000							1,750,000		39,375	39,375		01/15/2023	1
801056-AA-0	SANMINA CORP		05/23/2014	BANK OF AMERICA/MERRILL LYNCH		1,756,563	1,750,000	1,750,000							1,750,000		6,563	6,563		06/01/2019	3Z
80282F-AG-2	SANTANDER DRIVE AUTO RECEIVABL ABS		06/15/2014	SCHEDULED REDEMPTION		793,764	793,764	800,617	794,090		(325)		(325)		793,764				8,892	06/15/2017	1FE
86359A-4X-8	SASC 2003-34 2A3 RMBS		06/01/2014	SCHEDULED REDEMPTION		4,039	4,039	3,358	3,395		644		644		4,039				51	09/25/2052	1FM
86359D-NW-3	SASC 2005-15 4A1 RMBS		06/01/2014	SCHEDULED REDEMPTION		584,326	584,326	489,034	485,675		98,651		98,651		584,326				16,344	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 RMBS		06/01/2014	SCHEDULED REDEMPTION		498,194	512,351	408,001	391,465		106,729		106,729		498,194				13,794	10/25/2035	1FM
78388J-AQ-9	SBA COMMUNICATIONS CORP		06/18/2014	JPMORGAN CHASE & CO.		3,652,688	3,450,000	3,408,625	3,411,248		2,733		2,733		3,413,981		238,707	238,707	141,234	10/01/2019	4FE
78403D-AE-0	SBA TOWER TRUST ABS		06/25/2014	FIRST TENNESSEE BANK		1,013,750	1,000,000	1,000,000	1,000,000						1,000,000		13,750	13,750	7,496	04/15/2043	2AM
80874Y-AN-0	SCIENTIFIC GAMES INTERNATIONAL INC		06/10/2014	BANK OF AMERICA/MERRILL LYNCH		5,445,000	5,500,000	5,383,125			310		310		5,383,435		61,565	61,565	8,484	05/15/2021	4FE
80875A-AJ-0	SCIENTIFIC GAMES INTERNATIONAL INC. TL		06/30/2014	Various		35,000	35,000	34,929		8,871	23,548		32,420		35,000				142,717	10/18/2020	3FE
81180W-AD-3	SEAGATE HDD CAYMAN	E	04/22/2014	BAIRD (ROBERT W.) & CO. INC.		10,573,000	9,700,000	10,163,250	10,057,808		(23,129)		(23,129)		10,034,679		538,321	538,321	322,323	05/01/2020	2FE
81180W-AE-1	SEAGATE HDD CAYMAN	E	05/28/2014	TENDER OFFER		6,144,201	5,700,000	5,840,125	5,777,933		(9,828)		(9,828)		5,768,105		376,096	376,096	200,015	12/15/2018	2FE
81180W-AF-8	SEAGATE HDD CAYMAN	E	06/04/2014	TENDER OFFER		2,230,000	2,000,000	2,152,500	2,118,632		(8,019)		(8,019)		2,110,613		119,387	119,387	189,500	11/01/2021	2FE
81211K-AS-9	SEALED AIR CORP		06/05/2014	CREDIT SUISSE		2,022,750	1,800,000	1,809,000	1,808,018		(405)		(405)		1,807,613		215,137	215,137	60,125	12/01/2020	4FE
81211K-AU-4	SEALED AIR CORP		04/30/2014	CREDIT SUISSE		5,995,875	5,900,000	5,922,500	5,713,504	205,978	(720)		205,258		5,918,762		77,113	77,113	184,129	04/01/2023	4FE
81675K-AD-1	SEMINOLE HARD ROCK TERM LOAN		06/30/2014	SCHEDULED REDEMPTION		5,000	5,000	4,978	4,977		23		23		5,000				44	05/14/2020	3FE
81683U-AF-4	SEMINOLE TRIBE OF FLORIDA INITIAL TL		06/30/2014	SCHEDULED REDEMPTION		192,500	192,500	192,910	192,933		(433)		(433)		192,500				1,460	04/29/2020	2FE
816851-AV-1	SEMPRA ENERGY		06/16/2014	JPMORGAN CHASE & CO.		9,983,300	10,000,000	9,970,800			41		41		9,970,841		12,459	12,459	5,917	06/15/2024	2FE
81725W-AG-8	SENSATA TECHNOLOGIES BV	E	06/03/2014	Various		10,662,500	10,750,000	10,848,750	10,105,000	738,516	(3,067)		735,449		10,840,449		(177,949)	(177,949)	323,477	10/15/2023	3FE
81726J-AC-5	SENSATA TECHNOLOGY FINANCE CO LLC TL		06/30/2014	SCHEDULED REDEMPTION		24,041	24,041	24,228	11,596		(186)		(186)		24,041				296	05/12/2019	2FE
81726J-AZ-4	SENSATA TECHNOLOGY FINANCE CO LLC TL		03/06/2013	VARIOUS															12,984	05/12/2018	2FE
81726H-AC-9	SENSUS USA INC. TERM LOAN FIRST LIEN		06/30/2014	Various		639	639	638			46		46		639				3,060	05/09/2017	4FE
81753D-AB-6	SERTA SIMMONS HLDGS TL		04/24/2014	Various							(4,054,082)		(4,054,082)						36,265	10/01/2019	4FE
817565-BQ-6	SERVICE CORP INTL		05/12/2014	TENDER OFFER		2,944,776	2,875,000	2,828,016	2,862,746		3,454		3,454		2,866,200		78,576	78,576	205,383	04/01/2015	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
817565-BV-5	SERVICE CORP INTL		05/12/2014	TENDER OFFER		5,992,371	5,775,000	5,941,563	5,868,083		(10,861)		(10,861)		5,857,222		135,149	135,149	372,006	05/15/2019	3FE
817565-BX-1	SERVICE CORP INTL		04/10/2014	EXCHNG_NR		900,000	900,000	900,000	900,000						900,000				37,491	01/15/2022	4FE
165263-AA-2	SEVENTY SEVEN OPERATING LLC		06/13/2014	OPPENHEIMER & CO., INC.		1,802,500	1,750,000	1,750,000							1,750,000		52,500	52,500		07/15/2022	4FE
822538-AA-2	SHELF DRILL HOLD LTD	F	06/25/2014	JEFFERIES & COMPANY, INC.		3,228,750	3,000,000	3,050,000	3,047,392		(5,483)		(5,483)		3,041,909		186,841	186,841	171,781	11/01/2018	4FE
82651X-AA-5	SIERRA RECEIVABLES FUNDING CO ABS		06/20/2014	SCHEDULED REDEMPTION		607,342	607,342	607,223	607,196		147		147		607,342				4,570	07/20/2028	1FE
82651X-AB-3	SIERRA RECEIVABLES FUNDING CO ABS		06/20/2014	SCHEDULED REDEMPTION		269,930	269,930	269,921	269,918		11		11		269,930				2,628	07/20/2028	2AM
82652A-AA-4	SIERRA RECEIVABLES FUNDING CO ABS		06/20/2014	Various		871,039	871,039	870,856	870,760		279		279		871,039				5,611	11/20/2028	1FE
82652A-AB-2	SIERRA RECEIVABLES FUNDING CO ABS		06/20/2014	SCHEDULED REDEMPTION		348,416	348,416	348,343	348,306		110		110		348,416				2,829	11/20/2028	2AM
82651R-AB-6	SIERRA RECEIVABLES FUNDING COM ABS		06/20/2014	SCHEDULED REDEMPTION		259,437	259,437	259,368	259,336		102		102		259,437				2,491	04/20/2026	2AM
82655A-AB-9	SIGMA ALIMENTOS SA	F	06/17/2014	BARCLAYS		7,717,500	7,000,000	6,941,410	6,961,421		3,782		3,782		6,965,204		752,296	752,296	269,063	04/14/2018	2FE
82671A-AA-1	SIGNET UK FINANCE PLC	F	05/14/2014	Various		5,000,575	5,000,000	4,979,950							4,979,950		20,625	20,625		06/15/2024	1
826700-AA-4	SIGNODE INDUSTRIAL GROUP LUX SA		04/10/2014	BNP CAPITAL MARKETS		2,588,250	2,550,000	2,550,000							2,550,000		38,250	38,250		05/01/2022	5FE
829259-AM-2	SINCLAIR TELEVISION GROU		06/25/2014	CITIGROUP GLOBAL MARKETS		1,010,000	1,000,000	997,563	985,000	12,691	131		12,823		997,823		12,177	12,177	40,163	04/01/2021	4FE
829229-AJ-2	SINCLAIR TELEVISION GRP NEW TRANCHE B TL		06/30/2014	SCHEDULED REDEMPTION		34,958	34,958	35,003	34,669	336	(47)		289		34,958				178	04/09/2020	3FE
82967N-AS-7	SIRIUS XM RADIO INC		06/27/2014	JPMORGAN CHASE & CO.		1,794,000	1,725,000	1,725,000							1,725,000		69,000	69,000	16,100	07/15/2024	4FE
83002C-AF-4	SIX FLAGS THEME PARKS INC TRANCHE B TL		03/31/2014	SCHEDULED REDEMPTION		16,924	16,924	17,002	16,935	62	(73)		(11)		16,924				150	12/20/2018	3FE
78443C-AB-0	SLM STUDENT LOAN TRUST ABS		06/16/2014	SCHEDULED REDEMPTION		360,833	360,833	327,230	330,767		30,065		30,065		360,833				1,438	12/16/2030	1FE
78443C-BM-5	SLM STUDENT LOAN TRUST ABS		06/16/2014	SCHEDULED REDEMPTION		223,284	223,284	215,748	218,289		4,995		4,995		223,284				495	06/15/2021	1FE
78443D-AB-8	SLM STUDENT LOAN TRUST ABS		06/16/2014	SCHEDULED REDEMPTION		385,500	385,500	357,551	368,376		17,124		17,124		385,500				698	09/15/2025	1FE
78443J-AD-1	SLM STUDENT LOAN TRUST ABS		06/16/2014	SCHEDULED REDEMPTION		534,727	534,727	469,223	498,572		36,155		36,155		534,727				1,103	03/15/2023	1FE
837004-CH-1	SOUTH CAROLINA ELECTRIC & GAS CO		05/27/2014	JPMORGAN CHASE & CO.		2,986,950	3,000,000	2,968,140			1		1		2,968,141		18,809	18,809	1,125	06/01/2064	1Z
843877-AJ-0	SOUTHERN STATES COOP INC		05/12/2014	BANK MONTREAL / NESBITT BURNS		1,483,500	1,500,000	1,455,000	1,451,250	5,164	1,433		6,597		1,457,847		25,653	25,653	112,917	08/15/2021	4FE
84603H-AB-3	SOUTHWIRE COMPANY TL		06/30/2014	SCHEDULED REDEMPTION		3,750	3,750	3,741			9		9		3,750					02/10/2021	3FE
84762N-AW-1	Spectrum Brands Inc. TLC.		06/30/2014	SCHEDULED REDEMPTION		19,500	19,500	19,573	14,997	45	(76)		(31)		19,500				56	09/04/2019	3FE
84850X-AB-8	SPIN HOLDCO (COINMACH) INITIAL TLB		06/30/2014	Various		10,000	10,000	10,064			(892)		(892)		10,000				39,374	11/14/2019	4FE
85205T-AE-0	SPIRIT AEROSYSTEMS INC		04/30/2014	JPMORGAN CHASE & CO.		3,037,500	3,000,000	3,060,000			(1,141)		(1,141)		3,058,859		(21,359)	(21,359)	20,563	03/15/2022	4FE
84857H-AL-4	SPIRIT AEROSYSTEMS INC TLB		06/30/2014	SCHEDULED REDEMPTION		38,569	38,569	38,667			(99)		(99)		38,569				343	09/15/2020	3FE
85208D-AE-2	SPROUTS FARMERS MKTS INITIAL TL		06/30/2014	Various		12,500	12,500	12,437			523		523		12,500				28,529	04/23/2020	3FE
855030-AL-6	STAPLES INC		06/30/2014	MORGAN STANLEY		10,087,840	10,000,000	9,972,700	9,977,678		2,647		2,647		9,980,324		107,516	107,516	129,708	01/12/2018	2FE
863667-AF-8	STRYKER CORP		04/30/2014	CREDIT SUISSE		4,965,450	5,000,000	4,956,200			40		40		4,956,240		9,210	9,210	1,875	05/15/2024	1
863667-AG-6	STRYKER CORP		05/01/2014	Various		4,989,925	5,000,000	4,977,550			4		4		4,977,554		12,371	12,371	2,734	05/15/2044	1FE
86425Q-AA-6	SUAM FINANCE BV	F	04/22/2014	Various		7,501,875	7,500,000	7,467,750			19		19		7,467,769		34,106	34,106	2,708	04/17/2024	2Z
864486-AH-8	SUBURBAN PROPANE PARTNERS LP		05/12/2014	OPPENHEIMER & CO., INC.		1,763,125	1,750,000	1,750,000							1,750,000		13,125	13,125		06/01/2024	3FE
86737N-AA-6	SUNGARD AVAILABILITY SERVICES CAPI		06/03/2014	GOLDMAN, SACHS & CO.		2,711,150	2,910,000	2,914,950			(96)		(96)		2,914,854		(203,704)	(203,704)	45,738	04/01/2022	5FE
86736G-AP-9	SUNGARD DATA TRANCHE E TERM LOAN		04/24/2014	VARIOUS						52,775	(5,208)		47,567						177,610	03/08/2020	3FE
86765B-AN-9	SUNOCO LOGISTICS PARTNERS OPERATIO		04/01/2014	CITIGROUP GLOBAL MARKETS		3,502,275	3,500,000	3,492,090			2		2		3,492,092		10,183	10,183	413	04/01/2024	2FE
86765B-AP-4	SUNOCO LOGISTICS PARTNERS OPERATIO		04/03/2014	STERNE AGEE CLEARING INC.		5,000,000	5,000,000	4,991,800			2		2		4,991,802		8,198	8,198	3,681	04/01/2044	2FE
84751P-LM-9	SURF_06-BC2 RMBS		06/01/2014	SCHEDULED REDEMPTION		15,612	15,612	11,468	9,130		6,482		6,482		15,612				685,564	06/25/2042	1FM
86960B-AG-7	SVENSKA HANDELSBANKEN AB	F	06/30/2014	UNION BANK OF SWITZERLAND		10,050,500	10,000,000	9,990,100			84		84		9,990,184		60,316	60,316	10,000	06/17/2019	1FE
78488A-AB-0	SVO VOI MORTGAGE CORP ABS		06/01/2014	SCHEDULED REDEMPTION		317,870	317,870	315,324	314,872		2,997		2,997		317,870				3,402	11/20/2027	1AM
87164G-AE-3	SYNIVERSE HOLDINGS INC. TL		04/24/2014	VARIOUS						4,580	(778)		3,802						76,111	04/23/2019	4FE
89231N-AD-5	TAOT_12-B ABS		04/30/2014	CREDIT SUISSE		3,999,375	4,000,000	4,000,000	4,000,000						4,000,000		(625)	(625)	9,557	01/16/2018	1FE
87612E-BB-1	TARGET CORPORATION		06/30/2014	JPMORGAN CHASE & CO.		15,112,200	15,000,000	14,966,250			89		89		14,966,339		145,861	145,861	4,792	06/26/2019	1FE
87656D-AC-9	TATA CHEMICALS NORTH AMERICA TL		06/30/2014	SCHEDULED REDEMPTION		2,500	2,500	2,477	2,476		24		24		2,500				24	08/07/2020	3FE
875127-B#-8	TECO ENERGY / TAMPA ELECTRIC COMPANY (SE		04/11/2014	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,479,680	4,162,682		(162,682)		(162,682)		4,000,000				189,375	04/11/2016	2FE
87901B-AA-0	TEEKAY OFFSHORE PARTNERS LP	E	06/25/2014	Various		9,314,067	9,275,000	9,287,500			(83)		(83)		9,287,417		26,649	26,649	35,933	07/30/2019	4Z
879369-AC-0	TELEFLEX INC		05/23/2014	Various		1,493,438	1,475,000	1,475,000							1,475,000		18,438	18,438	1,021	06/15/2024	3Z
87951Y-AN-1	TELESAT CANADA TERM LOAN B	G	06/30/2014	SCHEDULED REDEMPTION		32,381	32,381	32,536	32,365	165	(149)		16		32,381				859	03/28/2019	3FE
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL INC TERM B LO		06/30/2014	SCHEDULED REDEMPTION		20,697	20,697	20,660	20,613	55	29		84		20,697				123	03/18/2020	3FE
88032W-AB-2	TENCENT HOLDINGS LTD	F	05/06/2014	Various		10,056,250	10,000,000	9,989,500			54		54		9,989,554		66,696	66,696	9,375	05/02/2019	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
87243Q-AA-4	TENET HEALTHCARE CORP		05/09/2014	EXCHANGE		10,404,854	9,925,000	10,417,813	5,453,125	3,244	(10,929)		(7,685)		10,405,753		(899)	(899)	225,392	10/01/2020	3FE
88033G-BP-4	TENET HEALTHCARE CORP		04/02/2014	BANK OF AMERICA/MERRILL LYNCH		5,093,281	4,625,000	5,162,656			(23,196)		(23,196)		5,139,460		(46,179)	(46,179)	125,260	11/01/2018	3FE
88033G-CF-5	TENET HEALTHCARE CORP		06/11/2014	STERNE AGEE CLEARING INC.		842,531	825,000	837,375							837,375		5,156	5,156	12,031	03/01/2019	1Z
88033G-CE-8	TENET HEALTHCARE CORPORATION		04/10/2014	Various		7,818,750	7,000,000	7,830,000			(9,583)		(9,583)		7,820,417		(1,667)	(1,667)	312,813	04/01/2022	4FE
88078F-AU-2	TEREX CORP NEW TERM LOAN		06/30/2014	SCHEDULED REDEMPTION		20,765	20,765	20,865	20,868	5	(108)		(103)		20,765				184	04/28/2017	3FE
881609-AW-1	TESORO CORP		04/03/2014	CALLED @ 106.35043390		2,895,000	2,895,000	3,286,188	3,073,898		(23,164)		(23,164)		3,050,735		(155,735)	(155,735)	279,501	06/01/2019	3FE
882384-AB-6	TEXAS EASTERN TRANSMISSI		06/16/2014	Various		10,668,250	10,000,000	9,956,300	9,967,870		1,810		1,810		9,969,680		698,570	698,570	218,854	12/01/2020	2FE
884903-BL-8	THOMSON REUTERS CORP	G	05/29/2014	MIZUHO SECURITIES USA INC.		22,914,892	22,892,000	22,830,649	22,842,895		8,575		8,575		22,851,470		63,422	63,422	105,717	05/23/2016	2FE
887228-AA-2	TIME INC (USA)		05/07/2014	Various		1,686,688	1,675,000	1,675,000							1,675,000		11,688	11,688	934	04/15/2022	4FE
88723A-AB-4	TIME INC. TL		06/12/2014	CITIBANK		996,250	1,000,000	990,000			10		10		990,010		6,240	6,240		04/24/2021	3FE
87261S-AB-5	TMS INTERNATIONAL CORP TLB (TUBE CITY)		06/30/2014	Various		3,125	3,125	3,110			256		256		3,125				15,010	10/16/2020	4FE
89114Q-AM-0	TORONTO-DOMINION BANK/THE	A	05/06/2014	Various		30,876,900	30,000,000	30,937,500	30,908,747		(65,843)		(65,843)		30,842,904		33,996	33,996	522,083	09/10/2018	1FE
89236R-AD-1	TOYOTA AUTO RECEIVABLES OWNER ABS		05/06/2014	MORGAN STANLEY		997,031	1,000,000	999,716	999,775		30		30		999,805		(2,774)	(2,774)	2,741	11/15/2018	1FE
89334G-AK-0	TRANS UNION LLC 2013 REPLACEMENT TL		04/09/2014	SCHEDULED REDEMPTION		8,728,910	8,728,910	8,755,895	7,762,503		(28,443)		(28,443)		8,728,910				9,274	02/10/2019	3FE
89334G-AN-4	TRANS UNION LLC 2014 REPLACE TL		06/30/2014	SCHEDULED REDEMPTION		33,750	33,750	33,666			84		84		33,750				150	04/09/2021	4FE
89352H-AH-2	TRANS-CANADA PIPELINES	A	04/17/2014	BANK OF AMERICA/MERRILL LYNCH		2,526,571	2,521,000	2,516,538	2,517,956		462		462		2,518,417		8,154	8,154	14,601	01/15/2016	1FE
893647-AP-2	TRANSDIGM INC		06/04/2014	TENDER OFFER		12,905,688	12,330,000	13,381,788	12,929,786		(74,903)		(74,903)		12,854,883		50,805	50,805	818,489	12/15/2018	5FE
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		06/30/2014	SCHEDULED REDEMPTION		39,291	39,291	38,926	38,912		380		380		39,291				412	02/28/2020	3FE
89469A-AB-0	TREEHOUSE FOODS INC		04/01/2014	BANK OF AMERICA/MERRILL LYNCH		2,015,000	2,000,000	2,005,000			(18)		(18)		2,004,982		10,018	10,018	6,229	03/15/2022	3FE
89604B-AR-9	TRIBUNE CO INITIAL TL		06/30/2014	Various		27,500	27,500	27,433			949		949		27,500				120,811	12/27/2020	3FE
872882-AA-3	TSMC GLOBAL LTD	E	05/29/2014	U.S. BANCORP		10,387,053	10,350,000	10,348,758	10,349,063		174		174		10,349,237		37,816	37,816	65,550	04/03/2016	1FE
872882-AC-9	TSMC GLOBAL LTD	E	04/29/2014	GOLDMAN, SACHS & CO.		19,628,600	20,000,000	19,986,600	19,988,528		877		877		19,989,405		(360,805)	(360,805)	26,181	04/03/2018	1FE
87305Q-CG-4	TTX COMPANY		06/23/2014	Various		10,001,550	10,000,000	9,937,600			19		19		9,937,619		63,931	63,931	9,042	06/15/2044	1FE
87309L-AK-4	TWCC HOLDING CORP - TERM LOAN		04/02/2014	Various		3,859,196	3,881,027	3,895,973	3,888,085	9,401	(1,580)		7,822		3,895,907		(36,710)	(36,710)	(1,484)	02/11/2017	4FE
90170W-AB-0	TWIN RIVER MANAGEMENT GROUP TL		06/30/2014	Various		4,889	4,889	4,934		7,474	(1,051)		6,422		4,889				45,271	11/10/2018	4FE
902133-AL-1	TYCO ELECTRONICS GROUP S	E	04/17/2014	JEFFERIES & COMPANY, INC.		3,528,420	3,500,000	3,492,860	3,497,368		708		708		3,498,076		30,344	30,344	39,511	02/03/2015	1FE
90346B-AD-1	U.S. SECURITY ASSOC. HLDGS DELAYED DRAW		06/30/2014	Various		611	611	611							611				965	07/28/2017	4FE
90346B-AC-3	U.S. SECURITY ASSOC. HLDGS TLB		06/30/2014	Various		3,539	3,539	3,519			705		705		3,539				5,562	07/28/2017	4FE
90520E-AE-1	UNION BANK NA		05/01/2014	SUSQUEHANNA FINANCIAL GROUP LLLP		5,114,550	5,000,000	4,984,950	4,989,406		1,029		1,029		4,990,435		124,115	124,115	41,319	06/16/2017	1FE
90969Q-AA-0	UNITED BUSINESS MEDIA LT	F	06/02/2014	BARCLAYS		5,462,850	5,000,000	4,914,750	4,936,510		3,263		3,263		4,939,772		523,078	523,078	169,306	11/03/2020	2FE
911365-AU-8	UNITED RENTALS NORTH AM		04/14/2014	CALLED @ 110.40785810		3,355,000	3,355,000	3,839,419	3,599,728		(26,398)		(26,398)		3,573,330		(218,330)	(218,330)	451,767	12/15/2019	4FE
911365-AX-2	UNITED RENTALS NORTH AM		04/01/2014	OPPENHEIMER & CO., INC.		3,559,375	3,350,000	3,525,875			(487)		(487)		3,525,388		33,987	33,987	62,126	06/15/2023	3FE
913017-BU-2	UNITED TECHNOLOGIES CORP		06/06/2014	JPMORGAN CHASE & CO.		1,021,590	1,000,000	999,140	999,404		75		75		999,479		22,111	22,111	9,500	06/01/2017	1FE
91324P-BS-0	UNITEDHEALTH GROUP INC		06/17/2014	BARCLAYS		17,404,690	17,000,000	16,850,060	16,912,239		13,904		13,904		16,926,143		478,547	478,547	189,427	11/15/2016	1FE
914908-AU-2	UNIVISION COM 2013 INCREM TL		06/26/2014	Various		17,500	17,500	17,398			1,894		1,894		17,500				87,875	03/01/2020	4FE
914908-AV-0	UNIVISION COM REPLACE 1ST LIEN TL		06/26/2014	Various		9,975	9,975	9,907			864		864		9,975				24,376	03/01/2020	4FE
903436-AA-1	US AIRWAYS 2011-1A PTT		04/22/2014	SCHEDULED REDEMPTION		31,805	31,805	32,998	32,883		(1,078)		(1,078)		31,805				1,133	04/22/2025	2FE
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS		06/23/2014	Various		3,260,346	2,881,394	2,881,394	2,881,394						2,881,394		378,952	378,952	123,746	04/01/2026	1FE
90345K-AA-8	US AIRWAYS GROUP INC ABS		06/23/2014	Various		9,505,619	8,386,038	8,386,038	8,386,038						8,386,038		1,119,581	1,119,581	336,957	10/22/2024	2FE
C9413P-AR-4	VALEANT PHARMACEUTICALS TLB SERIES C2	A	06/30/2014	SCHEDULED REDEMPTION		3,125	3,125	3,111	3,111		14		14		3,125				59	12/11/2019	3FE
C9413P-AS-2	VALEANT PHARMACEUTICALS TLB SERIES D2	A	06/30/2014	SCHEDULED REDEMPTION		27,494	27,494	27,313	27,305		189		189		27,494				261	02/13/2019	3FE
C9413P-AP-8	VALEANT PHARMACEUTICALS TLB SERIES E	G	06/30/2014	SCHEDULED REDEMPTION		16,133	16,133	15,902	15,899		234		234		16,133				200	08/05/2020	3FE
92277G-AC-1	VENTAS REALTY LP		04/21/2014	Various		9,963,000	10,000,000	9,981,500			93		93		9,981,593		(18,593)	(18,593)	1,910	04/17/2017	2Z
92277G-AD-9	VENTAS REALTY LP		04/11/2014	WELLS FARGO		9,932,900	10,000,000	9,930,400							9,930,400		2,500	2,500		05/01/2024	1
92553P-AE-2	VIACOM INC		04/03/2014	CALLED @ 101.77289000		11,550,000	11,550,000	11,468,111	11,537,444		4,496		4,496		11,541,940		8,060	8,060	482,691	09/15/2014	2FE
92660F-AG-9	VIDEOTRON LTD	A	04/01/2014	BANK OF AMERICA/MERRILL LYNCH		3,375,125	3,350,000	3,350,000							3,350,000		25,125	25,125		06/15/2024	3FE
92769X-AC-9	VIRGIN MEDIA SECURED FIN	F	05/22/2014	CALLED @ 103.25000000		23,624,000	23,624,000	24,945,229	24,034,395		(26,624)		(26,624)		24,007,771		(383,771)	(383,771)	1,437,455	01/15/2018	3FE
928668-AB-8	VOLKSWAGEN GROUP OF AMERICA FINANC	R	06/03/2014	GOLDMAN, SACHS & CO.		10,006,500	10,000,000	9,995,300			30		30		9,995,330		11,170	11,170	7,083	05/23/2019	1FE
928668-AC-6	VOLKSWAGEN GROUP OF AMERICA FINANC	R	06/09/2014	MORGAN STANLEY		15,018,300	15,000,000	15,000,000							15,000,000		18,300	18,300	4,729	05/23/2017	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)
928670-AM-0	VOLKSWAGEN INTL FIN NV	F	04/28/2014	Various		35,305,450	35,000,000	34,962,900	34,976,525		3,914		3,914		34,980,439		325,011	325,011	173,618	11/20/2015	1FE
92912E-AA-1	VPII ESCROW CORP	G	06/26/2014	BANK OF AMERICA/MERRILL LYNCH		1,668,750	1,500,000	1,676,250			(1,291)		(1,291)		1,674,959		(6,209)	(6,209)	51,875	07/15/2021	4FE
92938K-AB-5	W.R. GRACE AND CO. TL		06/30/2014	SCHEDULED REDEMPTION		11,053	11,053	11,025			28		28		11,053				22	02/03/2021	3FE
931142-DQ-3	WAL-MART STORES INC		04/15/2014	Various		4,984,525	5,000,000	4,967,450							4,967,450		17,075	17,075		04/22/2044	1
93363T-AH-5	WAMU 2006-AR11 CIB2 RMBS		06/25/2014	SCHEDULED REDEMPTION		79,541	317,868	40,264	30,277	5,460	43,805		49,265		79,541				558	09/25/2046	1FM
93362Y-AE-2	WAMU 2006-AR5 A1B2 RMBS		06/25/2014	SCHEDULED REDEMPTION		28,067	100,615	14,735	14,100		14,067		14,067		28,067				149	06/25/2046	1FM
93363D-AE-7	WAMU 2006-AR9 1AB2 RMBS		06/25/2014	SCHEDULED REDEMPTION		18,069	40,850	5,819	4,950	147	12,973		13,120		18,069				74	08/25/2046	5FM
92926W-AB-3	WAMU 2007-OA1 A1B RMBS		06/25/2014	SCHEDULED REDEMPTION		80,760	1,863,979	309,812	54,219	90,175	(59,208)		30,967		80,760				2,336	02/25/2047	1FM
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS		06/01/2014	SCHEDULED REDEMPTION		127,675	134,609	76,571	76,715		50,960		50,960		127,675				1,602	10/25/2042	1FM
93443T-AB-2	WARNER CHILCOTT CO LLC		05/27/2014	GOLDMAN, SACHS & CO.		24,266,453	22,947,000	24,977,810	24,901,261		(624,090)		(624,090)		24,277,171		(10,718)	(10,718)	1,259,695	09/15/2018	2FE
93677P-AB-7	WASAT_06-1A CDO - CF - LOANS	E	05/14/2014	SCHEDULED REDEMPTION		698,297	698,297	675,362	677,257		21,040		21,040		698,297				1,677	11/14/2022	1FE
94353E-AC-9	WAVEDIVISION HOLDINGS, LLC INITIAL TL		06/30/2014	Various		3,750	3,750	3,688			1,308		1,308		3,750				28,866	10/12/2019	4FE
95081Q-AJ-3	WESCO DISTRIBUTION INC		04/21/2014	BANK OF AMERICA/MERRILL LYNCH		1,606,500	1,575,000	1,579,375	1,575,000	4,317	(196)		4,121		1,579,121		27,379	27,379	34,803	12/15/2021	4FE
96032Q-AA-0	WESTR_12-1 ABS		06/01/2014	SCHEDULED REDEMPTION		1,366,360	1,366,360	1,366,360	1,366,360						1,366,360				13,777	09/20/2025	1FE
96032Q-AC-6	WESTR_12-1 ABS		06/01/2014	SCHEDULED REDEMPTION		1,024,617	1,024,617	1,024,617	1,024,617						1,024,617				12,627	09/20/2025	2AM
962178-AK-5	WEYERHAEUSER REAL ESTATE COMPANY		06/17/2014	CITIGROUP GLOBAL MARKETS		3,508,750	3,500,000	3,461,290			135		135		3,461,425		47,325	47,325	2,977	06/15/2019	3FE
962178-AM-1	WEYERHAEUSER REAL ESTATE COMPANY		06/04/2014	CITIGROUP GLOBAL MARKETS		3,366,563	3,375,000	3,312,563							3,312,563		54,000	54,000		06/15/2024	3FE
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		06/01/2014	SCHEDULED REDEMPTION		325,001	387,933	292,763	277,714		47,288		47,288		325,001				4,754	10/25/2036	1FM
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		06/01/2014	SCHEDULED REDEMPTION		310,021	310,021	267,578	253,784		56,237		56,237		310,021				7,882	11/25/2036	1FM
94985W-DN-8	WFMBS 2007-11 A85 RMBS		06/01/2014	SCHEDULED REDEMPTION		128,498	128,498	114,307	108,775		19,723		19,723		128,498				3,586	09/25/2041	1FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		06/01/2014	SCHEDULED REDEMPTION		315,345	315,345	277,891	260,678		54,667		54,667		315,345				8,800	09/25/2041	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		06/01/2014	SCHEDULED REDEMPTION		213,174	221,387	195,964	181,286		31,888		31,888		213,174				6,336	09/25/2037	1FM
94985L-AH-8	WFMBS 2007-13 A8 RMBS		06/01/2014	SCHEDULED REDEMPTION		137,364	142,657	124,985	117,529		19,836		19,836		137,364				4,083	09/25/2037	1FM
969457-BV-1	WILLIAMS COMPANIES INC		06/24/2014	Various		10,055,250	10,000,000	9,977,300			2		2		9,977,302		77,948	77,948	3,993	06/24/2044	2Z
969457-BW-9	WILLIAMS COS INC		06/20/2014	BARCLAYS		10,002,400	10,000,000	9,973,800			6		6		9,973,806		28,594	28,594	1,264	06/24/2024	1
97314X-AK-0	WIND ACQUISITION FINANCE SA	F	04/08/2014	DEUTSCHE BANK AG		1,419,250	1,400,000	1,400,000							1,400,000		19,250	19,250		04/23/2021	1
97381H-AL-1	WINDSTREAM CORP TL A-4		06/30/2014	SCHEDULED REDEMPTION		88,608	88,608	87,894	87,815		792		792		88,608				253	08/08/2017	3FE
97381H-AN-7	WINDSTREAM CORP TL B-4		06/30/2014	SCHEDULED REDEMPTION		25,000	25,000	25,000	25,000						25,000				102	01/23/2020	3FE
97381H-AM-9	WINDSTREAM CORP. TRANCHE B-5 TERM LOAN		06/30/2014	SCHEDULED REDEMPTION		10,000	10,000	10,050			(50)		(50)		10,000					08/08/2019	3FE
982526-AT-2	WM WRIGLEY JR CO		05/20/2014	RBS SECURITIES INC		15,279,800	15,000,000	14,977,050	14,978,127		2,180		2,180		14,980,307		299,493	299,493	176,111	10/20/2017	2FE
92933B-AF-1	WMG ACQUISITION CORP		04/10/2014	CITIGROUP GLOBAL MARKETS		382,500	375,000	375,000							375,000		7,500	7,500	352	04/15/2022	4FE
92933B-AH-7	WMG ACQUISITION CORP		04/10/2014	JPMORGAN CHASE & CO.		1,287,750	1,275,000	1,275,000							1,275,000		12,750	12,750	1,434	04/15/2022	5FE
92929L-AL-2	WMG ACQUISITIONS CORP TRANCHE B TL		06/30/2014	SCHEDULED REDEMPTION		40,095	40,095	40,066	40,046	21	28		49		40,095				756	07/01/2020	4FE
98310W-AB-4	WYNDHAM WORLDWIDE		05/29/2014	BANK OF AMERICA/MERRILL LYNCH		9,765,788	8,750,000	8,201,740	8,498,155		33,026		33,026		8,531,181		1,234,607	1,234,607	265,417	12/01/2016	2FE
98310W-AH-1	WYNDHAM WORLDWIDE		05/20/2014	WELLS FARGO		10,407,000	10,000,000	10,004,624	10,003,003		(362)		(362)		10,002,641		404,359	404,359	201,419	03/01/2017	2FE
983919-AH-4	XILINX INC		05/30/2014	Various		14,200,530	14,000,000	13,899,340			2,720		2,720		13,902,060		298,470	298,470	88,167	03/15/2021	1FE
98417E-AS-9	XSTRATA FINANCE CANADA		05/27/2014	BARCLAYS		4,055,280	4,000,000	4,039,640	4,026,493		(5,983)		(5,983)		4,020,510		34,770	34,770	49,428	10/23/2015	2FE
98978V-AE-3	ZOETIS INC		06/06/2014	Various		11,781,407	11,705,000	11,716,441	11,715,642		(1,668)		(1,668)		11,713,974		67,433	67,433	103,511	02/01/2016	2FE
67576J-AA-9	ODEBRECHT OIL & GAS FINANCE LTD	F	06/11/2014	Various		4,068,250	4,000,000	4,000,000							4,000,000		68,250	68,250		01/01/9999	1
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,330,902,930	3,299,860,603	3,305,342,943	1,733,536,752	6,219,546	(101,736,736)		(95,517,190)		3,292,920,867		37,982,062	37,982,062	57,883,503	XXX	XXX
172967-HQ-7	CITIGROUP INC		05/13/2014	MORGAN STANLEY		10,012,500	10,000,000	10,000,000							10,000,000		12,500	12,500	27,125	12/31/2049	3AM
225436-AA-2	CREDIT SUISSE GROUP AG	F	06/12/2014	Various		12,228,000	12,000,000	12,000,000							12,000,000		228,000	228,000		12/31/2049	6Z
316773-CR-9	FIFTH THIRD BANCORP		06/03/2014	Various		8,025,000	8,000,000	8,000,000							8,000,000		25,000	25,000	1,089	12/31/2049	6Z
38148B-AA-6	GOLDMAN SACHS GROUP INC/THE		05/12/2014	Various		10,325,000	10,000,000	10,000,000							10,000,000		325,000	325,000	20,583	12/31/2049	3FE
48127F-AA-1	JP MORGAN AND CO INC		06/30/2014	Various		17,415,625	17,500,000	17,500,000							17,500,000		(84,375)	(84,375)	56,944	12/31/2049	2AM
46625H-JW-1	JPMORGAN CHASE & CO		04/07/2014	Various		4,991,250	5,000,000	5,000,000							5,000,000		(8,750)	(8,750)	22,969	12/31/2049	2AM
83367T-BH-1	SOCIETE GENERALE SA	F	06/30/2014	Various		8,846,250	9,000,000	9,000,000							9,000,000		(153,750)	(153,750)	12,000	12/31/2049	3AM
4899999. Subtotal - Bonds - Hybrid Securities						71,843,625	71,500,000	71,500,000							71,500,000		343,625	343,625	140,710	XXX	XXX
8399997. Total - Bonds - Part 4						6,709,269,308	6,633,173,506	6,681,914,300	2,340,444,975	6,282,272	(103,336,316)		(97,054,043)		6,652,444,831		56,824,478	56,824,478	78,774,343	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	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)
8399999. Total - Bonds						6,709,269,308	6,633,173,506	6,681,914,300	2,340,444,975	6,282,272	(103,336,316)		(97,054,043)		6,652,444,831		56,824,478	56,824,478	78,774,343	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
336901-10-3	1ST SOURCE CORP		04/15/2014	ITG	200.000	6,079		4,166	6,388	(2,222)			(2,222)		4,166		1,913	1,913	34		L
88554D-20-5	3D SYSTEMS CORP		04/15/2014	ITG	1,650.000	76,995		29,674	153,335	(120,349)			(120,349)		29,674		47,321	47,321			L
88579Y-10-1	3M COMPANY		05/30/2014	DEUTSCHE BANK AG	1,204.000	171,671		131,657	168,861	(37,204)			(37,204)		131,657		40,014	40,014	2,059		L
000361-10-5	A A R CORP.		04/15/2014	ITG	700.000	17,580		9,947	19,607	(9,660)			(9,660)		9,947		7,633	7,633	53		L
000360-20-6	AAON INC		04/15/2014	ITG	450.000	11,633		4,842	14,378	(9,536)			(9,536)		4,842		6,791	6,791			L
002535-30-0	AARONS INC		04/15/2014	ITG	1,500.000	43,465		37,676	44,100	(6,424)			(6,424)		37,676		5,788	5,788	63		L
002567-10-5	ABAXIS INC		04/15/2014	ITG	500.000	19,172		11,612	20,010	(8,399)			(8,399)		11,612		7,561	7,561			L
002824-10-0	ABBOTT LABS		05/30/2014	Various	1,854.000	74,179		48,193	71,064	(22,868)			(22,868)		48,195		25,983	25,983	816		L
00287Y-10-9	ABBVIE INC		04/15/2014	ITG	33,100.000	1,571,073		939,591	1,748,011	(808,421)			(808,421)		939,591		631,483	631,483	27,142		L
002896-20-7	ABERCROMBIE + FITCH CO		04/15/2014	ITG	1,700.000	60,233		61,183	55,947	5,236			5,236		61,183		(950)	(950)	340		L
003654-10-0	ABIOMED INC		04/15/2014	ITG	600.000	14,489		6,459	16,044	(9,585)			(9,585)		6,459		8,030	8,030			L
000957-10-0	ABM INDUSTRIES		04/15/2014	ITG	1,000.000	26,943		19,539	28,590	(9,052)			(9,052)		19,539		7,405	7,405	310		L
003830-10-6	ABRAXAS PETROLEUM CORP		04/15/2014	ITG	1,700.000	8,049		4,638	5,576	(938)			(938)		4,638		3,411	3,411			L
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES		04/15/2014	ITG	900.000	14,045		13,752	13,086	7,668			7,668		13,752		293	293	113		L
004225-10-8	ACADIA PHARMACEUTICALS INC		04/15/2014	ITG	1,200.000	20,681		26,464	29,988	(1,354)			(1,354)		26,464		(5,783)	(5,783)			L
004239-10-9	ACADIA REALTY TRUST		04/15/2014	ITG	700.000	18,393		13,395	17,381	(3,986)			(3,986)		13,395		4,998	4,998	322		L
00430U-10-3	ACCELRYS INC		04/29/2014	MERGER	700.000	8,750		4,311	6,678	(2,367)			(2,367)		4,311		4,439	4,439			L
G1151C-10-1	ACCENTURE PLC		04/15/2014	ITG	13,700.000	1,071,615		747,908	1,126,414	(378,495)			(378,495)		747,919		323,696	323,696	12,741		L
00081T-10-8	ACCO BRANDS CORP		04/15/2014	ITG	2,321.000	13,883		12,416	15,597	(304)			(304)		12,416		1,466	1,466			L
00438V-10-3	ACCRETIVE HEALTH INC		04/15/2014	ITG	700.000	6,449		5,600	6,412	1,820			1,820		5,600		849	849			L
004397-10-5	ACCURAY		04/15/2014	ITG	1,300.000	10,896		5,226	11,323	(6,097)			(6,097)		5,226		5,670	5,670			L
00439T-20-6	ACCURIDE CORP NEW		04/15/2014	ITG	500.000	2,222		2,205	1,865	828			828		2,205		17	17			L
H0023R-10-5	ACE LIMITED		05/30/2014	Various	7,359.000	735,111		460,136	761,877	(301,742)			(301,742)		460,136		274,976	274,976	9,272		L
004446-10-0	ACETO CORP		04/15/2014	ITG	300.000	6,025		1,592	7,503	(5,912)			(5,912)		1,592		4,434	4,434	18		L
004498-10-1	ACI WORLDWIDE INC		04/15/2014	ITG	595.000	33,662		17,260	38,675	(21,415)			(21,415)		17,260		16,401	16,401			L
00484M-10-6	ACORDA THERAPEUTICS INC		04/15/2014	ITG	700.000	24,613		14,340	20,440	(6,101)			(6,101)		14,340		10,274	10,274			L
G0083B-10-8	ACTAVIS PLC	E	05/30/2014	Various	19,083.000	3,958,824		1,694,092	3,205,944	(1,511,849)			(1,511,849)		1,694,095		2,264,729	2,264,729			L
00507V-10-9	ACTIVISION BLIZZARD INC		04/15/2014	ITG	10,000.000	190,485		119,712	178,300	(58,588)			(58,588)		119,712		70,773	70,773	2,000		L
00508X-20-3	ACTUANT CORP		04/15/2014	ITG	1,300.000	43,661		26,995	47,632	(20,638)			(20,638)		26,995		16,666	16,666			L
00508B-10-2	ACTUATE CORPORATION		04/15/2014	ITG	500.000	2,820		2,795	3,855	(1,061)			(1,061)		2,795		26	26			L
00508Y-10-2	ACUITY BRANDS INC		04/15/2014	ITG	700.000	85,383		25,698	76,524	(50,826)			(50,826)		25,698		59,685	59,685	182		L
005125-10-9	ACXIOM CORP		04/15/2014	ITG	1,500.000	43,534		16,267	55,470	(39,203)			(39,203)		16,267		27,266	27,266			L
00724F-10-1	ADOBE SYS INC		04/15/2014	ITG	9,900.000	608,129		249,271	592,812	(343,541)			(343,541)		249,271		358,858	358,858			L
00101J-10-6	ADT CORPORATION		04/15/2014	Various	104,600.000	3,228,655		3,062,883	186,162	(35,784)			(35,784)		3,062,883		165,772	165,772	920		L
00738A-10-6	ADTRAN INC		04/15/2014	ITG	1,200.000	28,716		24,348	32,412	(8,064)			(8,064)		24,348		4,368	4,368	108		L
00751Y-10-6	ADVANCED AUTO PARTS INC.		04/15/2014	ITG	1,900.000	222,605		114,935	210,292	(95,351)			(95,351)		114,941		107,664	107,664	228		L
007973-10-0	ADVANCED ENERGY INDUSTRIES		04/15/2014	ITG	800.000	18,690		7,138	18,288	(11,150)			(11,150)		7,138		11,552	11,552			L
007903-10-7	ADVANCED MICRO DEVICES INC		04/15/2014	ITG	11,600.000	43,671		39,092	44,892	(5,800)			(5,800)		39,092		4,579	4,579			L
007974-10-8	ADVENT SOFTWARE		04/15/2014	ITG	600.000	16,092		12,633	20,994	(8,361)			(8,361)		12,633		3,458	3,458			L
00762W-10-7	ADVISORY BOARD CO		04/15/2014	ITG	600.000	35,377		19,045	38,202	(19,157)			(19,157)		19,045		16,332	16,332			L
00766T-10-0	AECOM TECHNOLOGY GROUP		04/15/2014	ITG	1,900.000	61,409		33,956	55,917	(21,961)			(21,961)		33,956		27,453	27,453			L
00767E-10-2	AEGERION PHARMACEUTICAL		04/15/2014	ITG	200.000	8,480		2,751	14,192	(11,441)			(11,441)		2,751		5,729	5,729			L
00770F-10-4	AEGION CORP		04/15/2014	ITG	700.000	16,792		8,530	15,323	(6,793)			(6,793)		8,530		8,262	8,262			L
001031-10-3	AEP INDUSTRIES INC		04/15/2014	ITG	100.000	3,491		2,175	5,283	(3,109)			(3,109)		2,175		1,317	1,317			L
007767-10-6	AEROFLEX HLDG CORP		04/15/2014	ITG	500.000	3,942		3,240	3,250	(10)			(10)		3,240		702	702			L
007865-10-8	AEROPOSTALE INC		04/15/2014	ITG	1,400.000	6,295		7,028	12,726	2,408			2,408		7,028		(733)	(733)			L
008073-10-8	AEROVIRONMENT INC		04/15/2014	ITG	300.000	10,595		6,054	8,739	(2,685)			(2,685)		6,054		4,541	4,541			L
00130H-10-5	AES CORP		04/15/2014	ITG	16,400.000	233,675		166,686	237,964	(71,278)			(71,278)		166,686		66,989	66,989	820		L
008252-10-8	AFFILIATED MANAGERS GR		04/15/2014	ITG	1,600.000	289,733		152,964	347,008	(194,044)			(194,044)		152,964		136,769	136,769			L
00826A-10-9	AFFYMAX INC		04/15/2014	ITG	500.000	318		400	390	125			125		400		(82)	(82)			L
00826T-10-8	AFFYMETRIX INC		04/15/2014	ITG	1,000.000	6,765		4,440	8,570	(4,130)			(4,130)		4,440		2,325	2,325			L
001055-10-2	AFLAC INC.		04/15/2014	ITG	9,700.000	595,141		360,873	647,960	(285,080)			(285,080)		360,873		234,268	234,268	3,589		L
001084-10-2	AGCO CORP.		04/15/2014	ITG	1,900.000	105,219		68,108	112,461	(44,353)			(44,353)		68,108		37,111	37,111	209		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)
00847J-10-5	AGILYSYS INC		04/15/2014	ITG	500.000	6,047		3,579	6,960	(3,382)			(3,382)		3,579		2,469	2,469			L
001204-10-6	AGL RESOURCES INC		04/15/2014	ITG	2,354.000	120,246		94,651	111,179	(16,529)			(16,529)		94,651		25,595	25,595	1,153		L
008492-10-0	AGREE REALTY CORP		04/15/2014	ITG	100.000	2,957		2,115	2,902	(787)			(787)		2,115		842	842	84		L
009128-30-7	AIR METHODS CORP		04/15/2014	ITG	600.000	30,398		12,115	34,998	(22,883)			(22,883)		12,115		18,283	18,283			L
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		04/15/2014	ITG	400.000	3,042		1,824	3,236	(1,412)			(1,412)		1,824		1,218	1,218			L
G0129K-10-4	AIRCASTLE LTD		04/15/2014	ITG	1,100.000	19,984		10,825	21,076	(10,251)			(10,251)		10,825		9,159	9,159	220		L
009363-10-2	AIRGAS INC		04/15/2014	ITG	1,500.000	157,509		98,974	167,775	(68,801)			(68,801)		98,974		58,534	58,534	720		L
001547-10-8	AK STL HLD G CORP COM		04/15/2014	ITG	2,200.000	15,142		7,282	18,040	(10,758)			(10,758)		7,282		7,860	7,860			L
00971T-10-1	AKAMAI TECHNOLOGIES		04/15/2014	ITG	3,600.000	190,213		75,906	169,848	(93,942)			(93,942)		75,906		114,307	114,307			L
009728-10-6	AKORN INC		04/15/2014	ITG	1,300.000	27,827		10,500	32,019	(21,519)			(21,519)		10,500		17,326	17,326			L
011311-10-7	ALAMO GROUP INC		04/15/2014	ITG	100.000	5,537		2,065	6,069	(4,004)			(4,004)		2,065		3,472	3,472	14		L
011659-10-9	ALASKA AIR GROUP, INC.		04/15/2014	ITG	400.000	35,701		11,508	29,348	(17,840)			(17,840)		11,508		24,193	24,193	100		L
01167P-10-1	ALASKA COM SYSTEMS GRP		04/15/2014	ITG	900.000	1,684		1,584	1,908	(324)			(324)		1,584		100	100			L
012348-10-8	ALBANY INTERNATIONAL CORP.		04/15/2014	ITG	500.000	16,950		9,340	17,965	(8,625)			(8,625)		9,340		7,610	7,610	150		L
012653-10-1	ALBEMARLE CORP		04/15/2014	ITG	1,700.000	110,901		71,414	107,763	(36,349)			(36,349)		71,414		39,487	39,487	876		L
013817-10-1	ALCOA INC COM		04/15/2014	ITG	21,000.000	270,825		179,970	223,230	(43,260)			(43,260)		179,970		90,855	90,855	630		L
01449J-10-5	ALERE INC		04/15/2014	ITG	1,600.000	54,502		31,440	57,920	(26,480)			(26,480)		31,440		23,062	23,062			L
014491-10-4	ALEXANDER AND BALDWIN INC		04/15/2014	ITG	700.000	27,259		12,286	29,211	(16,925)			(16,925)		12,286		14,972	14,972	28		L
014752-10-9	ALEXANDERS, INC.		04/15/2014	ITG	47.000	16,579		11,949	15,510	(3,561)			(3,561)		11,949		4,630	4,630	153		L
015271-10-9	ALEXANDRIA REAL ESTATE		04/15/2014	ITG	2,500.000	182,709		164,349	159,050	5,634			5,634		164,349		18,360	18,360	3,450		L
015351-10-9	ALEXION PHARMACEUTICAL INC		04/15/2014	ITG	3,600.000	511,575		230,810	479,016	(248,206)			(248,206)		230,810		280,765	280,765			L
016230-10-4	ALICO INC		04/15/2014	ITG	500.000	17,538		10,472	19,435	(8,963)			(8,963)		10,472		7,066	7,066	120		L
016255-10-1	ALIGN TECHNOLOGY INC		04/15/2014	ITG	1,000.000	50,134		15,555	57,150	(41,596)			(41,596)		15,555		34,579	34,579			L
016259-10-3	ALIMERA SCIENCES INC		04/15/2014	ITG	200.000	1,257		264	942	(678)			(678)		264		993	993			L
G01767-10-5	ALKERMES PLC		04/15/2014	ITG	1,800.000	76,014		30,395	69,122	(43,136)			(43,136)		30,395		45,619	45,619			L
017175-10-0	ALLEGHANY CORP.		05/30/2014	Various	474.000	193,626		155,597	189,581	(33,984)			(33,984)		155,597		38,029	38,029			L
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		04/15/2014	ITG	2,000.000	80,627		52,700	71,260	(18,560)			(18,560)		52,700		27,927	27,927	360		L
01748X-10-2	ALLEGIANT TRAVEL CO		04/15/2014	ITG	100.000	11,263		4,709	10,544	(5,835)			(5,835)		4,709		6,554	6,554	225		L
G0176J-10-9	ALLEGION PLC	E	04/15/2014	ITG	2,166.000	107,646		41,539	95,716	(54,176)			(54,176)		41,539		66,107	66,107	173		L
018490-10-2	ALLERGAN I NC COM		05/30/2014	Various	294,306.000	48,337,353		26,362,382	32,691,510	(6,329,128)			(6,329,128)		26,362,382		21,974,971	21,974,971	16,512		L
018522-30-0	ALLETE INC		04/15/2014	ITG	600.000	30,596		22,182	29,928	(7,746)			(7,746)		22,182		8,413	8,413	294		L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		04/15/2014	ITG	1,500.000	383,110		168,009	394,395	(226,386)			(226,386)		168,009		215,101	215,101			L
018802-10-8	ALLIANT ENERGY CORP COM		04/15/2014	ITG	2,200.000	126,758		85,263	113,520	(28,257)			(28,257)		85,263		41,495	41,495	1,122		L
018804-10-4	ALLIANT TECHSYSTEMS, INC.		04/15/2014	ITG	600.000	81,165		30,072	73,008	(42,936)			(42,936)		30,072		51,093	51,093	192		L
019344-10-0	ALLIED NEVADA GOLD CORP		04/15/2014	ITG	1,700.000	6,391		6,035	6,035						6,035		356	356			L
H01531-10-4	ALLIED WORLD ASSURANCE CO		04/15/2014	ITG	700.000	72,312		36,397	78,967	(42,570)			(42,570)		36,397		35,915	35,915	700		L
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION		04/15/2014	ITG	3,800.000	63,700		41,534	58,748	(17,214)			(17,214)		41,534		22,166	22,166			L
020409-10-8	ALMOST FAMILY INC		04/15/2014	ITG	100.000	2,211		1,602	3,233	(1,631)			(1,631)		1,602		609	609			L
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		04/15/2014	ITG	500.000	26,284		3,298	32,165	(28,867)			(28,867)		3,298		22,985	22,985			L
020520-10-2	ALON USA ENERGY INC	R	04/15/2014	ITG	200.000	2,866		1,304	3,308	(2,004)			(2,004)		1,304		1,562	1,562	12		L
02076X-10-2	ALPHA NATURAL RESOURCES		04/15/2014	ITG	4,400.000	19,253		18,700	31,416	(5,280)			(5,280)		18,700		553	553			L
02081G-10-2	ALPHATEC HOLDINGS INC		04/15/2014	ITG	900.000	1,263		1,269	1,809	205			205		1,269		(6)	(6)			L
L0175J-10-4	ALTISOURCE PORTFOLIO SOL	R	04/15/2014	ITG	400.000	48,937		13,265	63,452	(50,187)			(50,187)		13,265		35,672	35,672			L
02153W-10-0	ALTISOURCE RESIDENTIAL CLASS B		04/15/2014	ITG	100.000	2,816		2,858							2,858		(42)	(42)	48		L
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		04/15/2014	ITG	500.000	16,789		5,991	17,110	(11,119)			(11,119)		5,991		10,798	10,798	100		L
00163U-10-6	AMAG PHARMACEUTICALS INC		04/15/2014	ITG	300.000	5,192		4,328	7,281	(2,953)			(2,953)		4,328		864	864			L
023135-10-6	AMAZON COM INC		04/15/2014	ITG	7,710.000	2,409,319		1,751,254	3,034,792	(1,312,323)			(1,312,323)		1,751,254		658,065	658,065			L
00164V-10-3	AMC NETWORKS INC		04/15/2014	ITG	1,100.000	72,945		36,044	74,921	(38,877)			(38,877)		36,044		36,900	36,900			L
02341W-10-3	AMCOL INTL CORP		04/15/2014	ITG	500.000	22,865		12,265	16,990	(4,725)			(4,725)		12,265		10,600	10,600	200		L
023436-10-8	AMEDISYS INC		04/15/2014	ITG	500.000	6,829		5,250	7,315	(2,065)			(2,065)		5,250		1,579	1,579			L
023586-10-0	AMERCO		04/15/2014	ITG	200.000	48,732		12,622	47,568	(34,946)			(34,946)		12,622		36,110	36,110	200		L
023608-10-2	AMEREN CORP		04/15/2014	ITG	4,800.000	199,225		146,291	173,568	(27,277)			(27,277)		146,291		52,934	52,934	1,920		L
02361E-10-8	AMERESCO INC-CL A		04/15/2014	ITG	200.000	1,388		1,512	1,932	64			64		1,512		(124)	(124)			L
02913V-10-3	AMERICA PUBLIC EDUCATION		04/15/2014	ITG	300.000	9,908		10,396	13,041	(2,645)			(2,645)		10,396		(488)	(488)			L
02376R-10-2	AMERICAN AIRLINES GROUP INC		04/15/2014	ITG	1,000.000	33,280		12,860	25,250	(12,391)			(12,391)		12,860		20,420	20,420			L
024013-10-4	AMERICAN ASSETS TR INC		04/15/2014	ITG	600.000	19,721		10,553	18,858	(8,305)			(8,305)		10,553		9,168	9,168	132		L
024061-10-3	AMERICAN AXLE MFG HLDGS		04/15/2014	ITG	1,000.000	17,429		7,786	20,450	(12,665)			(12,665)		7,786		9,643	9,643			L
02503Y-10-3	AMERICAN C AP LTD		04/15/2014	ITG	7,100.000	101,991		50,457	111,044	(60,587)			(60,587)		50,457		51,534	51,534			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)
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		04/15/2014	ITG	1,300.000	48,812		47,046	41,873	5,173			5,173		47,046		1,766	1,766	468		L
02503X-10-5	AMERICAN CAPITAL AGENCY CORP		04/15/2014	ITG	2,700.000	59,914		58,023	52,083	21,292			21,292		58,023		1,891	1,891	3,510		L
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		04/15/2014	ITG	3,300.000	36,896		39,276	47,520	(8,244)			(8,244)		39,276		(2,380)	(2,380)	413		L
025676-20-6	AMERICAN EQUITY INVT LIFE HL		04/15/2014	ITG	1,100.000	24,857		9,958	29,018	(19,060)			(19,060)		9,958		14,900	14,900			L
025816-10-9	AMERICAN EXPRESS CO		04/15/2014	ITG	21,600.000	1,847,107		1,007,433	1,959,768	(952,335)			(952,335)		1,007,433		839,674	839,674	9,936		L
025932-10-4	AMERICAN FINANCIAL GROUP INC		04/15/2014	ITG	1,600.000	89,678		50,308	92,352	(42,044)			(42,044)		50,308		39,370	39,370	704		L
026874-78-4	AMERICAN INTL GROUP INC		04/15/2014	ITG	29,300.000	1,451,625		900,475	1,495,765	(595,290)			(595,290)		900,475		551,149	551,149	3,663		L
02916P-10-3	AMERICAN RAILCAR INDUSTRIES INC		04/15/2014	ITG	200.000	12,443		3,203	9,150	(5,947)			(5,947)		3,203		9,240	9,240	80		L
029429-10-7	AMERICAN SCIENCE ENGINEERING INC		04/15/2014	ITG	100.000	6,522		6,099	7,191	(1,092)			(1,092)		6,099		423	423	50		L
029899-10-1	AMERICAN STATES WATER CO		04/15/2014	ITG	1,200.000	36,745		20,328	34,476	(14,143)			(14,143)		20,333		16,412	16,412	243		L
030111-10-8	AMERICAN SUPERCONDUCTOR CORP		04/15/2014	ITG	600.000	841		966	984	600			600		966		(125)	(125)			L
03027X-10-0	AMERICAN TOWER CORP		04/15/2014	ITG	8,700.000	708,724		468,503	694,434	(225,922)			(225,922)		468,512		240,211	240,211	2,784		L
030371-10-8	AMERICAN VANGUARD CORP		04/15/2014	ITG	500.000	10,069		5,591	12,145	(6,555)			(6,555)		5,591		4,478	4,478	50		L
030420-10-3	AMERICAN WATER WORKS CO INC		04/15/2014	ITG	3,500.000	158,958		106,926	147,910	(40,984)			(40,984)		106,926		52,032	52,032	980		L
030506-10-9	AMERICAN WOODMARK CORP		04/15/2014	ITG	100.000	3,206		1,267	3,953	(2,686)			(2,686)		1,267		1,939	1,939			L
03062T-10-5	AMERICAS CAR-MART INC		04/15/2014	ITG	100.000	3,654		2,858	4,223	(1,365)			(1,365)		2,858		796	796			L
03071H-10-0	AMERISAFE INC		04/15/2014	ITG	400.000	16,386		7,557	16,896	(9,339)			(9,339)		7,557		8,829	8,829	248		L
03073E-10-5	AMERISOURCEBERGEN CORP		04/15/2014	ITG	5,500.000	352,035		211,433	386,705	(175,272)			(175,272)		211,433		140,602	140,602	1,293		L
031100-10-0	AMETEK INC		04/15/2014	ITG	4,650.000	234,549		106,900	244,916	(138,015)			(138,015)		106,900		127,649	127,649	279		L
031162-10-0	AMGEN INC		05/30/2014	Various	18,689.000	2,130,096		1,064,391	2,133,536	(1,069,145)			(1,069,145)		1,064,391		1,065,706	1,065,706	11,699		L
031652-10-0	AMKOR TECHNOLOGY		04/15/2014	ITG	2,300.000	15,752		10,028	14,099	(4,071)			(4,071)		10,028		5,724	5,724			L
001744-10-1	AMN HEALTHCARES SERVICES INC		04/15/2014	ITG	500.000	6,341		2,035	7,350	(5,316)			(5,316)		2,035		4,307	4,307			L
032037-10-3	AMPCO-PITTSBURGH CORP.		04/15/2014	ITG	100.000	2,011		1,887	1,945	102			102		1,887		124	124	36		L
032095-10-1	AMPHENOL CORP.		04/15/2014	ITG	3,500.000	319,326		149,272	312,130	(162,859)			(162,859)		149,272		170,054	170,054	1,400		L
03232P-40-5	AMSUNG CORP		04/15/2014	ITG	500.000	23,333		11,246	22,960	(11,714)			(11,714)		11,246		12,086	12,086			L
032359-30-9	AMTRUST FINL SERVICES		04/15/2014	ITG	605.000	21,775		11,225	19,777	(8,552)			(8,552)		11,225		10,550	10,550	206		L
03236M-10-1	AMYRIS INC		04/15/2014	ITG	400.000	1,272		1,252	2,116	(864)			(864)		1,252		20	20			L
032511-10-7	ANADARKO PETE CORP		04/15/2014	ITG	10,700.000	1,046,677		730,708	840,792	(114,094)			(114,094)		730,708		315,969	315,969	1,926		L
032657-20-7	ANALOGIC CORP.		04/15/2014	ITG	300.000	24,279		13,799	26,568	(12,769)			(12,769)		13,799		10,480	10,480	30		L
034164-10-3	ANDERSON INC		04/15/2014	ITG	600.000	37,092		13,800	35,668	(21,868)			(21,868)		13,800		23,292	23,292	132		L
03475V-10-1	ANGIODYNAMICS INC		04/15/2014	ITG	500.000	6,710		5,720	8,595	(2,875)			(2,875)		5,720		990	990			L
035290-10-5	ANIXTER INTERNATIONAL INC		04/15/2014	ITG	600.000	57,794		29,504	53,904	(24,400)			(24,400)		29,504		28,290	28,290	3,000		L
035623-10-7	ANN INC		04/15/2014	ITG	1,000.000	39,125		22,932	36,560	(13,629)			(13,629)		22,932		16,193	16,193			L
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		04/15/2014	ITG	15,400.000	175,305		153,538	153,538						153,538		21,767	21,767	9,240		L
03662Q-10-5	ANSYS INC		05/30/2014	Various	2,212.000	162,944		121,031	192,886	(71,855)			(71,855)		121,031		41,913	41,913			L
037347-10-1	ANWORTH MORTGAGE ASSET CORP		04/15/2014	ITG	1,400.000	7,467		5,894	5,894						5,894		1,573	1,573	308		L
00184X-10-5	AOL INC		04/15/2014	ITG	1,700.000	70,886		11,978	79,254	(67,276)			(67,276)		11,978		58,909	58,909			L
G0408V-10-2	AON PLC		05/30/2014	Various	29,626.000	2,608,866		1,730,507	2,485,325	(754,819)			(754,819)		1,730,507		878,360	878,360	11,091		L
037411-10-5	APACHE CORP		04/15/2014	ITG	8,100.000	673,713		641,708	696,114	(25,047)			(25,047)		641,708		32,005	32,005	1,620		L
03748R-10-1	APARTMENT INVT + MGMT CO CLASS A		04/15/2014	ITG	2,600.000	75,980		59,326	67,366	(8,040)			(8,040)		59,326		16,654	16,654	676		L
037598-10-9	APOGEE ENTERPRISES, INC.		04/15/2014	ITG	400.000	12,318		3,556	14,364	(10,808)			(10,808)		3,556		8,762	8,762	40		L
037604-10-5	APOLLO EDUCATION GROUP INC		04/15/2014	ITG	2,500.000	67,445		50,550	68,300	(17,750)			(17,750)		50,550		16,895	16,895			L
03761U-10-6	APOLLO INVESTMENT CORP		04/15/2014	ITG	3,900.000	31,488		30,466	33,072	(2,606)			(2,606)		30,466		1,021	1,021	1,560		L
037833-10-0	APPLE INC.		05/02/2014	Various	49,000.000	27,577,451		21,842,167	13,009,736	(1,001,717)	10,184,914		9,183,197		21,842,167		5,735,284	5,735,284	149,450		L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		04/15/2014	ITG	700.000	33,572		19,597	34,363	(14,766)			(14,766)		19,597		13,975	13,975	175		L
038222-10-5	APPLIED MATERIALS INC		04/15/2014	ITG	25,900.000	483,685		275,693	458,171	(182,478)			(182,478)		275,693		207,992	207,992	2,590		L
03822W-40-6	APPLIED MICRO CIRCUITS CORP		04/15/2014	ITG	1,200.000	10,882		6,682	16,056	(9,374)			(9,374)		6,682		4,200	4,200			L
03834A-10-3	APPROACH RESOURCES INC		04/15/2014	ITG	400.000	7,687		6,915	7,716	(801)			(801)		6,915		773	773			L
038336-10-3	APTARGROUP INC		04/15/2014	ITG	1,300.000	85,057		59,852	88,153	(28,301)			(28,301)		59,852		25,205	25,205	325		L
03836W-10-3	AQUA AMERICA INC		04/15/2014	ITG	3,375.000	84,580		58,368	79,616	(21,248)			(21,248)		58,368		26,212	26,212	513		L
G0450A-10-5	ARCH CAPITAL GROUP		05/30/2014	Various	4,652.000	264,253		187,247	277,678	(90,431)			(90,431)		187,247		77,006	77,006			L
039380-10-0	ARCH COAL INC		04/15/2014	ITG	4,100.000	19,930		16,851	18,245	(1,394)			(1,394)		16,851		3,079	3,079	41		L
039483-10-2	ARCHER DANIELS MIDLAND CO		04/15/2014	ITG	14,000.000	618,891		358,324	607,600	(249,276)			(249,276)		358,324		260,567	260,567	3,360		L
039670-10-4	ARCTIC CAT INC		04/15/2014	ITG	300.000	13,511		4,355	17,094	(12,740)			(12,740)		4,355		9,156	9,156	30		L
040047-10-2	ARENA PHARMACEUTICALS INC		04/15/2014	ITG	2,200.000	13,688		3,087	12,870	(9,783)			(9,783)		3,087		10,600	10,600			L
04010L-10-3	ARES CAPITAL CORP		04/15/2014	ITG	4,200.000	72,287		58,755	74,634	(15,879)			(15,879)		58,755		13,532	13,532	1,806		L
G0464B-10-7	ARGO GROUP INTL		04/15/2014	ITG	550.000	25,222		14,458	25,570	(11,112)			(11,112)		14,458		10,764	10,764	83		L
04033A-10-0	ARIAD PHARMACEUTICALS INC		04/15/2014	ITG	2,600.000	17,228		20,956	17,732	6,454			6,454		20,956		(3,728)	(3,728)			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)
040790-10-7	ARKANSAS BEST CORP DEL		04/15/2014	ITG	500.000	17,916		4,140	16,840	(12,700)			(12,700)		4,140		13,776	13,776	15		L
042315-10-1	ARMOUR RESIDENTIAL REIT		04/15/2014	ITG	800.000	3,320		3,296	3,208	152			152		3,296		24	24	160		L
04247X-10-2	ARMSTRONG WORLD IND		04/15/2014	ITG	400.000	21,318		14,354	23,044	(8,690)			(8,690)		14,354		6,964	6,964			L
04269E-10-7	ARQULE INC		04/15/2014	ITG	600.000	1,041		1,230	1,290	264			264		1,230		(189)	(189)			L
04270V-10-6	ARRIS GROUP INC		04/15/2014	ITG	2,100.000	53,111		21,404	51,167	(29,762)			(29,762)		21,404		31,707	31,707			L
042735-10-0	ARROW ELECTRONICS INC		04/15/2014	ITG	2,300.000	133,196		66,537	124,775	(58,238)			(58,238)		66,537		66,659	66,659			L
042744-10-2	ARROW FINANCIAL CORP		04/15/2014	ITG	208.000	5,444		4,490	5,524	(1,034)			(1,034)		4,490		954	954	52		L
043136-10-0	ARTHROCARE CORP		04/15/2014	ITG	600.000	29,105		17,696	24,144	(6,449)			(6,449)		17,696		11,409	11,409			L
363576-10-9	ARTHUR J GALLAGHER & CO		04/15/2014	ITG	2,400.000	107,539		63,992	112,632	(48,640)			(48,640)		63,992		43,547	43,547	864		L
043176-10-6	ARUBA NETWORKS INC		04/15/2014	ITG	1,600.000	31,985		30,000	28,640	5,496			5,496		30,000		1,985	1,985			L
043436-10-4	ASBURY AUTOMOTIVE GROUP		04/15/2014	ITG	600.000	32,128		10,176	32,244	(22,068)			(22,068)		10,176		21,952	21,952			L
04351G-10-1	ASCENA RETAIL GROUP		04/15/2014	ITG	2,400.000	40,326		32,834	50,784	(17,950)			(17,950)		32,834		7,493	7,493			L
043632-10-8	ASCENT CAPITAL GROUP INC		04/15/2014	ITG	200.000	13,824		8,037	17,112	(9,075)			(9,075)		8,037		5,787	5,787			L
044102-10-1	ASHFORD HOSPITALITY PRIME REIT INC		04/15/2014	ITG	220.000	3,385		2,435	4,004	(1,569)			(1,569)		2,435		950	950	22		L
044103-10-9	ASHFORD HOSPITALITY TRUST		04/15/2014	ITG	1,100.000	11,228		4,968	9,108	(4,140)			(4,140)		4,968		6,261	6,261	264		L
044209-10-4	ASHLAND INC		04/15/2014	ITG	1,700.000	161,661		80,154	164,968	(84,814)			(84,814)		80,154		81,507	81,507	578		L
G05384-10-5	ASPEN INSURANCE HLDGS LTD	R	04/15/2014	ITG	1,000.000	43,910		22,754	41,310	(18,557)			(18,557)		22,754		21,156	21,156	180		L
045487-10-5	ASSOCIATED BANC-CORP		04/15/2014	ITG	3,000.000	51,085		28,325	52,200	(23,875)			(23,875)		28,325		22,760	22,760	270		L
045604-10-5	ASSOCIATED ESTATES		04/15/2014	ITG	800.000	13,269		12,484	12,840	(356)			(356)		12,484		784	784	304		L
04621X-10-8	ASSURANT I NC		04/15/2014	ITG	2,000.000	126,552		72,110	132,740	(60,630)			(60,630)		72,110		54,441	54,441	500		L
G0585R-10-6	ASSURED GUARANTY LTD		04/15/2014	ITG	3,400.000	79,866		38,121	80,206	(42,085)			(42,085)		38,121		41,744	41,744	374		L
046224-10-1	ASTEC INDS INC		04/15/2014	ITG	300.000	12,572		8,903	11,589	(2,686)			(2,686)		8,903		3,670	3,670	30		L
046265-10-4	ASTORIA FINANCIAL CORP		04/15/2014	ITG	1,300.000	16,741		10,385	17,979	(7,594)			(7,594)		10,385		6,356	6,356	52		L
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25	D	06/26/2014	JPMORGAN CHASE & CO.	9,379.000	641,980		597,170							597,170	5,849	38,962	44,811			U
00206R-10-2	AT&T INC		04/15/2014	MORGAN STANLEY	49,937.000	1,764,604		1,749,571	1,755,785	(6,214)			(6,214)		1,749,571		15,032	15,032	45,942		L
04685W-10-3	ATHENAHEALTH INC		04/15/2014	ITG	700.000	96,983		43,288	94,150	(50,862)			(50,862)		43,288		53,695	53,695			L
T05404-10-7	ATLANTIA S.P.A.	D	06/26/2014	Various	74,387.000	1,989,293		1,539,355	1,671,791	(93,411)			(93,411)	(39,024)	1,539,355	24,240	425,698	449,938	55,546		U
049079-20-5	ATLANTIC TELE NETWORK INC		04/15/2014	ITG	300.000	18,428		9,802	16,971	(7,169)			(7,169)		9,802		8,626	8,626	162		L
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS		04/15/2014	ITG	100.000	3,461		3,013	4,115	(505)			(505)		3,013		448	448			L
049513-10-4	ATMEL CORP		04/15/2014	ITG	9,000.000	69,928		41,985	70,470	(28,485)			(28,485)		41,985		27,943	27,943			L
00207R-10-1	ATMI INC		04/15/2014	ITG	600.000	20,368		9,690	18,126	(8,436)			(8,436)		9,690		10,678	10,678			L
049560-10-5	ATMOS ENERGY CORP.		04/15/2014	ITG	1,800.000	89,186		58,451	81,756	(23,305)			(23,305)		58,451		30,735	30,735	666		L
050095-10-8	ATWOOD OCEANICS INC		04/15/2014	ITG	1,300.000	61,263		45,024	69,407	(23,677)			(23,677)		45,024		16,238	16,238			L
052769-10-6	AUTODESK INCORPORATED		04/15/2014	ITG	4,500.000	207,303		131,125	226,485	(95,360)			(95,360)		131,125		76,178	76,178			L
052800-10-9	AUTOLIV INV		04/15/2014	ITG	2,300.000	230,176		122,593	211,140	(88,547)			(88,547)		122,593		107,583	107,583	1,196		L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		05/30/2014	Various	10,373.000	775,775		508,761	838,242	(329,481)			(329,481)		508,761		267,014	267,014	9,958		L
053332-10-2	AUTOZONE INC		05/30/2014	DEUTSCHE BANK AG	1,643.000	875,106		630,835	785,255	(154,421)			(154,421)		630,835		244,271	244,271			L
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		04/15/2014	ITG	900.000	21,818		13,706	18,666	(4,960)			(4,960)		13,706		8,112	8,112			L
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		04/15/2014	ITG	4,800.000	280,592		168,894	253,872	(84,978)			(84,978)		168,894		111,698	111,698	1,296		L
053484-10-1	AVALONBAY CMNTYS INC		04/15/2014	ITG	3,033.000	406,292		368,809	358,592	15,575			15,575		368,809		37,484	37,484	6,764		L
05348P-40-1	AVANIR PHARMACEUTICALS INC		04/15/2014	ITG	1,800.000	5,701		5,140	6,048	(908)			(908)		5,140		561	561			L
053611-10-9	AVERY DENNISON CORP		04/15/2014	ITG	2,000.000	98,192		52,702	100,380	(47,678)			(47,678)		52,702		45,489	45,489	580		L
05367P-10-0	AVID TECHNOLOGY INC		04/15/2014	ITG	800.000	5,795		4,880	6,520	(328)			(328)		4,880		915	915			U
053774-10-5	AVIS BUDGET GROUP INC		04/15/2014	ITG	3,300.000	160,661		59,315	133,386	(74,072)			(74,072)		59,315		101,346	101,346			L
05379B-10-7	AVISTA CORP		04/15/2014	ITG	900.000	27,762		21,587	25,371	(3,784)			(3,784)		21,587		6,175	6,175	286		L
053807-10-3	AVNET INC		04/15/2014	ITG	3,100.000	138,369		84,158	136,741	(52,583)			(52,583)		84,158		54,210	54,210	465		L
054303-10-2	AVON PRODS INC COM		04/15/2014	ITG	9,900.000	144,402		144,936	170,478	(2,178)			(2,178)		144,936		(534)	(534)	594		L
002444-10-7	AVX CORP	R	04/15/2014	ITG	700.000	9,055		6,713	9,751	(3,038)			(3,038)		6,713		2,342	2,342	67		L
F06106-10-2	AXA	D	06/26/2014	Various	44,756.000	1,110,493		1,060,662	718,066	(97,849)			(97,849)	(22,486)	1,060,662	22,002	27,828	49,831			U
05463D-10-0	AXIALL CORP		04/15/2014	ITG	1,000.000	46,151		22,114	47,440	(21,722)			(21,722)		22,114		24,037	24,037	320		L
G0692U-10-9	AXIS CAPITAL HOLDINGS		04/15/2014	ITG	2,400.000	110,235		62,088	114,168	(52,080)			(52,080)		62,088		48,147	48,147	1,296		L
T0783G-10-6	AZIMUT HOLDING SPA	D	06/26/2014	Various	22,978.000	754,252		550,967	627,864	(65,380)			(65,380)	(11,517)	550,967	13,249	190,036	203,285	553		U
002474-10-4	AZZ INC		04/15/2014	ITG	400.000	17,119		7,730	19,544	(11,814)			(11,814)		7,730		9,389	9,389	56		L
05508R-10-6	B G FOODS INC CL A		04/15/2014	ITG	2,100.000	67,735		35,590	71,211	(35,621)			(35,621)		35,590		32,145	32,145	1,407		L
073302-10-1	B/E AEROSPACE INC		04/15/2014	ITG	2,000.000	162,839		67,652	174,060	(106,408)			(106,408)		67,652		95,187	95,187			L
05615F-10-2	BABCOCK AND WILCOX CO		04/15/2014	ITG	2,200.000	73,950		45,327	75,218	(29,891)			(29,891)		45,327		28,623	28,623	220		L
056525-10-8	BADGER METER INC		04/15/2014	ITG	200.000	10,347		5,909	10,900	(4,992)			(4,992)		5,909		4,439	4,439	36		L
056752-10-8	BAIDU INC SPON ADR	F	04/25/2014	GOLDMAN, SACHS & CO.	97,000.000	14,935,307		14,780,860							14,780,860		154,447	154,447			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)
057224-10-7	BAKER HUGHES INC		04/15/2014	ITG	9,100.000	589,557		442,701	497,340	(60,228)			(60,228)		442,701		146,856	146,856	1,365		L
057665-20-0	BALCHEM CORP		04/15/2014	ITG	600.000	37,271		23,223	35,220	(11,997)			(11,997)		23,223		14,048	14,048	156		L
057755-20-9	BALDWIN LYONS INC CL B		04/15/2014	ITG	100.000	2,581		2,102	2,732	(630)			(630)		2,102		479	479	25		L
05874B-10-7	BALLY TECHNOLOGIES INC		04/15/2014	ITG	800.000	50,454		21,584	62,760	(41,176)			(41,176)		21,584		28,870	28,870			L
T1188A-11-6	BANCA MONTE DEI PASCHI DI SIENA S.	D	04/16/2014	Various	3,086,619.000	981,517		1,026,365							1,026,365	(6,775)	(38,072)	(44,848)			U
05945F-10-3	BANCFIRST CORP		04/15/2014	ITG	100.000	5,719		3,228	5,606	(2,378)			(2,378)		3,228		2,491	2,491	62		L
X0346X-15-3	BANCO ESPIRITO SANTO E COMERCIAL DE LISB	D	06/30/2014	Various	302,275.000	294,330		388,306							388,306	3,484	(97,460)	(93,975)			U
X0346X-24-5	BANCO ESPIRITO SANTO SA	D	06/17/2014	Various	429,652.000	551,936		378,989							378,989	(740)	173,687	172,947			U
05969A-10-5	BANCORP INC/THE		04/15/2014	ITG	600.000	10,867		4,155	10,746	(6,591)			(6,591)		4,155		6,712	6,712			L
059692-10-3	BANCORPSOUTH INC		04/15/2014	ITG	1,300.000	30,405		11,944	33,046	(21,102)			(21,102)		11,944		18,461	18,461	130		L
060505-10-4	BANK AMER CORP COM		06/17/2014	Various	565,000.000	8,924,764		6,790,922	3,345,993	(1,869,589)			(1,869,589)		6,790,922		2,133,842	2,133,842	2,150		L
064058-10-0	BANK NEW YORK MELLON CORP		04/15/2014	ITG	24,400.000	805,731		468,070	852,536	(384,466)			(384,466)		468,070		337,661	337,661	3,660		L
062540-10-9	BANK OF HAWAII CORP		04/15/2014	ITG	900.000	51,365		32,861	53,226	(20,365)			(20,365)		32,861		18,504	18,504	405		L
063904-10-6	BANK OF THE OZARKS		04/15/2014	ITG	500.000	30,425		10,574	28,295	(17,721)			(17,721)		10,574		19,851	19,851	225		L
06652K-10-3	BANKUNITED INC		04/15/2014	ITG	600.000	19,531		12,297	19,752	(7,455)			(7,455)		12,297		7,233	7,233	252		L
06652V-20-8	BANNER CORP		04/15/2014	ITG	300.000	11,711		3,824	13,446	(9,622)			(9,622)		3,824		7,887	7,887	99		L
067383-10-9	BARD (C.R.) INC.		05/30/2014	Various	11,616.000	1,701,924		1,161,405	1,555,847	(394,442)			(394,442)		1,161,405		540,519	540,519	4,522		L
067774-10-9	BARNES & NOBLE		04/15/2014	ITG	400.000	7,225		4,835	5,980	(1,145)			(1,145)		4,835		2,390	2,390			L
067806-10-9	BARNES GROUP INC		04/15/2014	ITG	700.000	26,561		13,769	26,817	(13,048)			(13,048)		13,769		12,793	12,793	77		L
06846N-10-4	BARRETT BILL CORP		04/15/2014	ITG	900.000	21,570		18,954	24,102	(5,148)			(5,148)		18,954		2,616	2,616			L
06985P-10-0	BASICENERGY SERVICES INC		04/15/2014	ITG	600.000	16,881		8,580	9,468	(888)			(888)		8,580		8,301	8,301			L
071813-10-9	BAXTER INTL INC		05/30/2014	CREDIT SUISSE	589.000	43,825		33,793	40,965	(7,172)			(7,172)		33,793		10,032	10,032	577		L
D07112-11-9	BAYER AG ORD NPV	D	06/26/2014	Various	5,114.000	717,949		582,200	718,421	(114,393)			(114,393)	(21,828)	582,200	11,398	124,351	135,749	9,491		U
073295-10-7	BBCN BANCORP INC		04/15/2014	ITG	1,068.000	16,766		8,085	17,718	(9,633)			(9,633)		8,085		8,681	8,681	80		L
073685-10-9	BEACON ROOFING SUPPLY INC		04/15/2014	ITG	900.000	32,366		14,677	36,252	(21,575)			(21,575)		14,677		17,689	17,689			L
073730-10-3	BEAM INC		04/15/2014	ITG	7,800.000	649,616		514,368	530,868	(16,500)			(16,500)		514,368		135,247	135,247	1,755		L
07556Q-88-1	BEAZER HOMES USA INC		04/15/2014	ITG	340.000	6,293		2,718	8,303	(5,585)			(5,585)		2,718		3,575	3,575			L
075571-10-9	BEBE STORES INC		04/15/2014	ITG	600.000	4,010		2,394	3,192	(798)			(798)		2,394		1,616	1,616	15		L
075887-10-9	BECTON DICKINSON		05/30/2014	Various	4,924.000	557,024		370,471	544,053	(173,582)			(173,582)		370,471		186,553	186,553	2,684		L
075896-10-0	BED BATH & BEYOND INC		05/30/2014	Various	6,599.000	417,310		404,041	529,900	(109,266)			(109,266)		404,041		13,268	13,268			L
077347-30-0	BEL FUSE INC CL B		04/15/2014	ITG	200.000	4,633		3,087	4,262	(1,175)			(1,175)		3,087		1,546	1,546	28		L
077454-10-6	BELDEN INC		04/15/2014	ITG	700.000	50,495		18,690	49,315	(30,625)			(30,625)		18,690		31,805	31,805	70		L
08160H-10-1	BENCHMARK ELECTRONICS INC		04/15/2014	ITG	900.000	19,824		11,840	20,772	(8,932)			(8,932)		11,840		7,984	7,984			L
08173R-10-4	BENEFICIAL MUTUAL BANCORP IN		04/15/2014	ITG	500.000	6,706		3,632	5,460	(1,828)			(1,828)		3,632		3,074	3,074			L
084423-10-2	BERKLEY W R CORP COM		05/30/2014	Various	9,065.000	394,733		341,603	393,330	(51,727)			(51,727)		341,603		53,130	53,130	907		L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		04/15/2014	ITG	22,300.000	2,745,923		1,744,337	2,643,888	(899,487)			(899,487)		1,744,337		1,001,586	1,001,586			L
084680-10-7	BERKSHIRE HILLS BANCORP INC		04/15/2014	ITG	300.000	7,389		5,458	8,181	(2,723)			(2,723)		5,458		1,931	1,931	54		L
086516-10-1	BEST BUY CO INC		05/19/2014	Various	506,400.000	13,317,076		12,762,129	255,232	(141,696)			(141,696)		12,762,129		554,948	554,948	86,088		L
05541T-10-1	BGC PARTNERS INC		04/15/2014	ITG	1,600.000	10,928		5,760	9,696	(3,936)			(3,936)		5,760		5,168	5,168	192		L
089302-10-3	BIG LOTS INC		04/15/2014	ITG	1,400.000	53,771		41,370	45,206	3,225			3,225		41,370		12,401	12,401			L
08986R-10-1	BIGLARI HOLDINGS INC		04/15/2014	ITG	21.000	9,239		6,354	10,639	(4,286)			(4,286)		6,354		2,885	2,885			L
090572-20-7	BIO RAD LABORATORIES INC		04/15/2014	ITG	400.000	48,058		36,078	49,444	(13,366)			(13,366)		36,078		11,981	11,981			L
09062X-10-3	BIOGEN IDEC INC.		04/15/2014	ITG	5,000.000	1,406,675		511,946	1,398,750	(886,804)			(886,804)		511,946		894,729	894,729			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		04/15/2014	ITG	2,400.000	136,772		82,046	161,621	(85,729)			(85,729)		82,046		54,725	54,725			L
09063H-10-7	BIOMED REALTY TRUST INC		04/15/2014	ITG	2,400.000	48,633		38,830	43,488	(4,658)			(4,658)		38,830		9,803	9,803	1,200		L
09057G-60-2	BIO-REFERENCE LABS INC		04/15/2014	ITG	500.000	13,632		9,160	12,770	(3,611)			(3,611)		9,160		4,472	4,472			L
09069N-10-8	BIOSCRIP INC		04/15/2014	ITG	700.000	4,997		4,361	5,180	(819)			(819)		4,361		636	636			L
09066L-10-5	BIOTIME INC		04/15/2014	ITG	400.000	1,092		1,316	1,440	349			349		1,316		(224)	(224)			L
09180C-10-6	BJS RESTAURANTS INC		04/15/2014	ITG	500.000	15,304		13,850	15,530						13,850		1,454	1,454			L
091826-10-7	BLACK BOX CORP		04/15/2014	ITG	300.000	6,554		6,527	8,940	(2,414)			(2,414)		6,527		27	27	54		L
092113-10-9	BLACK HILLS CORP.		04/15/2014	ITG	700.000	40,718		21,628	36,757	(15,129)			(15,129)		21,628		19,090	19,090	273		L
09227Q-10-0	BLACKBAUD INC		04/15/2014	ITG	800.000	24,696		18,198	30,120	(11,922)			(11,922)		18,198		6,497	6,497	96		L
09238E-20-3	BLACKHAWK NETWORK HOLDINGS INC CLA		05/20/2014	DIRECT	0.900	20		10							10		11	11			L
09247X-10-1	BLACKROCK INC		04/15/2014	ITG	3,047.000	910,366		506,138	964,284	(458,146)			(458,146)		506,138		404,228	404,228	5,881		L
092533-10-8	BLACKROCK KELSO CAPITAL CORP		04/15/2014	ITG	900.000	8,288		6,765	8,397	(1,632)			(1,632)		6,765		1,523	1,523	468		L
095180-10-5	BLOUNT INTERNATIONAL INC.		04/15/2014	ITG	700.000	7,967		8,330	10,129	(632)			(632)		8,330		(363)	(363)			L
095229-10-0	BLUCORA INC		04/15/2014	ITG	600.000	11,284		5,051	17,496	(12,445)			(12,445)		5,051		6,233	6,233			L
09578R-10-3	BLUE NILE INC		04/15/2014	ITG	300.000	10,119		9,894	14,127	(4,233)			(4,233)		9,894		225	225			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)
09643P-20-7	BLYTH INC.		04/15/2014	ITG	200.000	1,819		1,956	2,176	616			616		1,956		(137)	(137)	10		L
096761-10-1	BOB EVANS FARMS, INC.		04/15/2014	ITG	500.000	22,042		14,347	25,295	(10,948)			(10,948)		14,347		7,695	7,695	155		L
09689U-10-2	BODY CENT ACQUISITION C		04/15/2014	ITG	200.000	203		214	788						214		(11)	(11)			L
097023-10-5	BOEING CO		04/15/2014	ITG	14,400.000	1,777,004		922,095	1,965,456	(1,043,361)			(1,043,361)		922,095		854,910	854,910	10,512		L
05561Q-20-1	BOK FINANCIAL CORP		04/15/2014	ITG	600.000	39,984		28,382	39,792	(11,410)			(11,410)		28,382		11,601	11,601	240		L
097793-10-3	BONANZA CREEK ENERGY INC.		04/15/2014	ITG	100.000	4,668		4,440	4,347	598			598		4,440		228	228			L
099724-10-6	BORG WARNER INC.		04/15/2014	ITG	5,800.000	350,574		190,835	324,278	(133,443)			(133,443)		190,835		159,739	159,739	725		L
101121-10-1	BOSTON PPTYS INC		04/15/2014	ITG	4,700.000	546,996		452,582	471,739	(19,157)			(19,157)		452,582		94,414	94,414	16,685		L
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		04/15/2014	ITG	1,100.000	13,652		6,498	13,882	(7,384)			(7,384)		6,498		7,154	7,154	88		L
101137-10-7	BOSTON SCI ENTIFIC CORP COM		04/15/2014	ITG	30,300.000	400,533		185,942	364,206	(178,264)			(178,264)		185,942		214,591	214,591			L
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		04/15/2014	ITG	400.000	12,754		8,190	14,464	(6,274)			(6,274)		8,190		4,565	4,565			L
101405-10-8	BOULDER BRANDS INC		04/15/2014	ITG	2,300.000	39,869		13,785	36,478	(22,693)			(22,693)		13,785		26,084	26,084			L
103304-10-1	BOYD GAMING CORP		04/15/2014	ITG	900.000	10,513		4,594	10,134	(5,540)			(5,540)		4,594		5,920	5,920			L
055639-10-8	BPZ RESOURES INC		04/15/2014	ITG	1,900.000	5,084		3,914	3,458	1,572			1,572		3,914		1,170	1,170			L
104674-10-6	BRADY CORPORATION		04/15/2014	ITG	900.000	22,985		24,075	27,837	(3,119)			(3,119)		24,075		(1,090)	(1,090)	351		L
105368-20-3	BRANDYWINE REALTY		04/15/2014	ITG	2,100.000	29,782		16,042	29,589	(13,547)			(13,547)		16,042		13,740	13,740	630		L
10567B-10-9	BRAVO BRIO RESTAURANT G		04/15/2014	ITG	200.000	3,016		2,822	3,254	81			81		2,822		194	194			L
05564E-10-6	BRE PROPERTIES INC		04/03/2014	Various	1,500.000	88,313		63,584	82,065	(18,481)			(18,481)		63,584		24,729	24,729	8,318		L
10807M-10-5	BRIDGEPOINT EDUCATION INC		04/15/2014	ITG	400.000	5,799		3,896	7,084	(3,188)			(3,188)		3,896		1,903	1,903			L
109043-10-9	BRIGGS & STRATTON CORP.		04/15/2014	ITG	900.000	19,545		12,601	19,584	(6,983)			(6,983)		12,601		6,944	6,944	108		L
109641-10-0	BRINKER INTERNATIONAL, INC.		04/15/2014	ITG	1,600.000	81,683		33,952	74,144	(40,192)			(40,192)		33,952		47,731	47,731	384		L
109696-10-4	BRINKS COMPANY		04/15/2014	ITG	700.000	17,827		16,694	23,898	(7,204)			(7,204)		16,694		1,133	1,133	70		L
110122-10-8	BRISTOL MYERS SQUIBB CO		06/23/2014	Various	33,100.000	1,586,986		1,029,718	1,759,265	(729,547)			(729,547)		1,029,718		557,269	557,269	23,832		L
110394-10-3	BRISTOW GROUP INC		04/15/2014	ITG	400.000	28,912		17,184	30,024	(12,840)			(12,840)		17,184		11,728	11,728	100		L
111320-10-7	BROADCOM CORP		04/15/2014	ITG	9,500.000	279,410		282,340	281,675	42,019			42,019		282,340		(2,930)	(2,930)	1,140		L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		04/15/2014	ITG	2,400.000	85,648		48,815	94,848	(46,033)			(46,033)		48,815		36,834	36,834	1,008		L
11133B-40-9	BROADSOFT INC		04/15/2014	ITG	400.000	9,863		10,692	10,936	1,825			1,825		10,692		(829)	(829)			L
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS INC		04/15/2014	ITG	9,400.000	90,151		40,552	83,378	(42,826)			(42,826)		40,552		49,599	49,599			L
112463-10-4	BROOKDALE SENIOR LIVING INC		04/15/2014	ITG	2,300.000	71,993		30,808	62,514	(31,706)			(31,706)		30,808		41,184	41,184			L
11373M-10-7	BROOKLINE BANCORP INC		04/15/2014	ITG	800.000	7,256		6,237	7,656	(1,419)			(1,419)		6,237		1,019	1,019	68		L
114340-10-2	BROOKS AUTOMATION INC		04/15/2014	ITG	1,100.000	11,692		9,015	11,539	(2,525)			(2,525)		9,015		2,678	2,678	88		L
115236-10-1	BROWN & BROWN		04/15/2014	ITG	2,500.000	73,314		45,594	78,475	(32,881)			(32,881)		45,594		27,720	27,720	250		L
115637-20-9	BROWN FORM AN CORP CLASS B		04/15/2014	ITG	100.000	8,666		7,436	7,557	(122)			(122)		7,436		1,230	1,230	29		L
115736-10-0	BROWN SHOE COMPANY		04/15/2014	ITG	700.000	17,002		4,954	19,698	(14,744)			(14,744)		4,954		12,049	12,049	98		L
116794-10-8	BRUKER CORP		04/15/2014	ITG	1,400.000	28,825		18,764	27,678	(8,914)			(8,914)		18,764		10,060	10,060			L
117043-10-9	BRUNSWICK CORP.		04/15/2014	ITG	2,500.000	105,250		56,311	115,150	(58,224)			(58,224)		56,311		48,939	48,939	250		L
117665-10-9	BRYN MAWR BANK CORP		04/15/2014	ITG	100.000	2,759		1,613	3,018	(1,405)			(1,405)		1,613		1,146	1,146	18		L
118440-10-6	BUCKLE INC		04/15/2014	ITG	1,000.000	43,678		38,963	52,560	(13,590)			(13,590)		38,971		4,708	4,708	1,640		L
119848-10-9	BUFFALO WILD WINGS INC		04/15/2014	ITG	300.000	42,762		18,777	44,160	(25,383)			(25,383)		18,777		23,985	23,985			L
12008R-10-7	BUILDERS FIRSTSOURCE		04/15/2014	ITG	500.000	4,183		691	3,570	(2,880)			(2,880)		691		3,493	3,493			L
G16962-10-5	BUNGE LTD		04/15/2014	ITG	3,100.000	246,335		182,460	254,541	(72,081)			(72,081)		182,460		63,875	63,875	930		L
125071-10-0	C D I CORP		04/15/2014	ITG	300.000	4,824		3,224	5,559	(2,335)			(2,335)		3,224		1,600	1,600	39		L
126501-10-5	C T S CORP.		04/15/2014	ITG	600.000	11,513		4,904	11,946	(7,043)			(7,043)		4,904		6,609	6,609	48		L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		04/15/2014	ITG	3,300.000	182,595		171,138	192,522						171,138		11,457	11,457	1,155		L
126804-30-1	CABELAS INC		04/15/2014	ITG	900.000	57,529		23,340	53,328	(36,539)			(36,539)		23,340		34,189	34,189			L
12686C-10-9	CABLEVISION SYSTEMS		04/15/2014	ITG	4,200.000	67,575		55,818	75,306	(19,488)			(19,488)		55,818		11,757	11,757	630		L
127055-10-1	CABOT CORP.		04/15/2014	ITG	1,200.000	68,784		30,754	61,680	(30,926)			(30,926)		30,754		38,030	38,030	240		L
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		04/15/2014	ITG	500.000	20,687		17,467	22,850	(5,384)			(5,384)		17,467		3,220	3,220			L
127097-10-3	CABOT OIL + GAS CORP COM		04/15/2014	ITG	8,400.000	275,905		133,030	325,584	(192,554)			(192,554)		133,030		142,875	142,875	168		L
127190-30-4	CACI INTERNATIONAL SERVICES		05/19/2014	Various	21,117.000	1,507,544		1,526,694	36,610	(11,398)			(11,398)		1,526,694		(19,150)	(19,150)			L
127387-10-8	CADENCE DESIGN SYSTEMS INC		04/15/2014	ITG	5,300.000	77,332		50,303	74,306	(24,003)			(24,003)		50,303		27,029	27,029			L
12477X-10-6	CAI INTERNATIONAL INC		04/15/2014	ITG	100.000	2,363		1,160	2,357	(1,197)			(1,197)		1,160		1,203	1,203			L
128030-20-2	CAL MAINE FOODS		04/15/2014	ITG	800.000	48,497		25,096	48,184	(23,088)			(23,088)		25,096		23,402	23,402	289		L
12811R-10-4	CALAMOS ASSET MANAGEMENT CL A		04/15/2014	ITG	400.000	5,071		4,116	4,736	(620)			(620)		4,116		955	955	50		L
128246-10-5	CALAVO GROWERS INC		04/15/2014	ITG	1,000.000	33,795		20,545	30,260	(9,715)			(9,715)		20,545		13,250	13,250			L
129603-10-6	CALGON CARBON CORP.		04/15/2014	ITG	800.000	16,151		11,988	16,456	(4,468)			(4,468)		11,988		4,163	4,163			L
130788-10-2	CALIFORNIA WATER SERVICE GRP		04/15/2014	ITG	700.000	15,708		12,331	16,149	(3,818)			(3,818)		12,331		3,376	3,376	114		L
13100M-50-9	CALIX INC		04/15/2014	ITG	500.000	4,043		3,975	4,820	(752)			(752)		3,975		68	68			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)
131193-10-4	CALLOWAY GOLF COMPANY		04/15/2014	ITG	1,000.000	9,366		5,170	8,430	(3,260)			(3,260)		5,170		4,196	4,196	10		L
131347-30-4	CALPINE CORP		04/15/2014	ITG	6,800.000	143,371		97,390	132,668	(35,278)			(35,278)		97,390		45,982	45,982			L
132011-10-7	CAMBREX CORP.		04/15/2014	ITG	400.000	7,979		1,983	7,132	(5,149)			(5,149)		1,983		5,996	5,996			L
133034-10-8	CAMDEN NATIONAL CORP		04/15/2014	ITG	100.000	4,136		2,738	4,222	(1,484)			(1,484)		2,738		1,398	1,398	54		L
133131-10-2	CAMDEN PROP		04/15/2014	ITG	2,500.000	169,374		150,591	142,200	10,182			10,182		150,591		18,783	18,783	3,225		L
13342B-10-5	CAMERON INTERNATIONAL		04/15/2014	ITG	4,900.000	307,146		211,047	291,697	(80,650)			(80,650)		211,047		96,099	96,099			L
134429-10-9	CAMPBELL SOUP CO		04/03/2014	Various	159,702.000	7,121,316		5,973,765	5,705,343	(843,389)			(843,389)		5,973,765		1,147,551	1,147,551	41,129		L
13466Y-10-5	CAMPUS CREST COMMUNITIES INC		04/15/2014	ITG	500.000	4,306		4,140	4,705	385			385		4,140		166	166	165		L
138098-10-8	CANTEL MEDICAL CORP		04/15/2014	ITG	675.000	22,207		6,448	22,889	(16,441)			(16,441)		6,448		15,759	15,759	30		L
F13587-12-0	CAP GEMINI	D	06/26/2014	JPMORGAN CHASE & CO.	5,416.000	389,495		323,229	366,654	(33,300)			(33,300)	(10,126)	323,229	9,049	57,218	66,267	696		U
139594-10-5	CAPELLA EDUCATION CO		04/15/2014	ITG	300.000	16,638		8,983	19,932	(10,949)			(10,949)		8,983		7,655	7,655	210		L
14040H-10-5	CAPITAL ONE FINL CORP		04/15/2014	ITG	11,700.000	868,911		525,541	888,676	(370,202)			(370,202)		525,541		343,370	343,370	3,510		L
14055X-10-2	CAPITALSOURCE INC		04/09/2014	Various	6,600.000	102,115		41,448	94,842	(53,394)			(53,394)		41,448		60,667	60,667	66		L
14057J-10-1	CAPITOL FEDERAL FINANCIAL INC		04/15/2014	ITG	3,300.000	40,640		35,245	39,963	(4,718)			(4,718)		35,245		5,395	5,395	248		L
14067E-50-6	CAPSTEAD MORTGAGE CORP		04/15/2014	ITG	1,200.000	15,330		14,060	14,496	(436)			(436)		14,060		1,270	1,270	780		L
14067D-10-2	CAPSTONE TURBINE CORP		04/15/2014	ITG	4,900.000	9,793		5,032	6,321	(1,289)			(1,289)		5,032		4,762	4,762			L
140781-10-5	CARBO CERAMICS INC		04/15/2014	ITG	394.000	54,558		26,567	45,913	(19,345)			(19,345)		26,567		27,990	27,990	118		L
14149F-10-9	CARDINAL FINANCIAL CORP		04/15/2014	ITG	400.000	6,990		3,579	7,200	(3,621)			(3,621)		3,579		3,411	3,411	32		L
14149Y-10-8	CARDINAL HEALTH INC		05/30/2014	DEUTSCHE BANK AG	559.000	39,492		23,266	37,347	(14,081)			(14,081)		23,266		16,226	16,226	338		L
14161H-10-8	CARDTRONICS INC		04/15/2014	ITG	700.000	25,401		16,594	30,415	(13,822)			(13,822)		16,594		8,808	8,808			L
141665-10-9	CAREER EDUCATION CORP.		04/15/2014	ITG	1,100.000	7,504		3,289	6,270	(2,981)			(2,981)		3,289		4,215	4,215			L
14170T-10-1	CAREFUSION CORP		04/15/2014	ITG	4,400.000	168,783		106,442	175,208	(68,766)			(68,766)		106,442		62,341	62,341			L
142339-10-0	CARLISLE CORP.		04/15/2014	ITG	1,200.000	92,362		39,125	95,280	(56,155)			(56,155)		39,125		53,236	53,236	264		L
143130-10-2	CARMAX INC		04/15/2014	ITG	4,500.000	193,843		109,875	206,888	(101,518)			(101,518)		109,875		83,968	83,968			L
143658-30-0	CARNIVAL CORP		04/15/2014	ITG	8,800.000	317,978		281,764	353,496	(71,732)			(71,732)		281,764		36,215	36,215	2,200		L
144285-10-3	CARPENTER TECHNOLOGY CORP.		04/15/2014	ITG	900.000	56,086		41,254	55,980	(14,726)			(14,726)		41,254		14,831	14,831	162		L
144577-10-3	CARRIZO OIL GAS INC		04/15/2014	ITG	700.000	36,640		15,648	31,339	(15,691)			(15,691)		15,648		20,992	20,992			L
146229-10-9	CARTER'S INC		04/15/2014	ITG	1,200.000	87,739		37,227	86,148	(48,921)			(48,921)		37,227		50,512	50,512	228		L
147528-10-3	CASEYS GENERAL STORES, INC.		04/15/2014	ITG	800.000	53,494		35,557	56,200	(20,643)			(20,643)		35,557		17,937	17,937	144		L
14754D-10-0	CASH AMERICA INTERNATIONAL INC		04/15/2014	ITG	600.000	28,038		23,232	22,980	8,287			8,287		23,232		4,806	4,806	21		L
14808P-10-9	CASS INFORMATION SYSTEMS INC		04/15/2014	ITG	121.000	6,064		3,131	8,149	(5,018)			(5,018)		3,131		2,933	2,933	24		L
148411-10-1	CASTLE A M & CO		04/15/2014	ITG	300.000	4,141		3,252	4,431	(1,179)			(1,179)		3,252		889	889			L
149150-10-4	CATHAY GENERAL BANCORP		04/15/2014	ITG	1,400.000	33,734		16,266	37,422	(21,156)			(21,156)		16,266		17,468	17,468	70		L
149205-10-6	CATO CORP NEW		04/15/2014	ITG	500.000	13,274		11,442	15,900	(4,458)			(4,458)		11,442		1,832	1,832	175		L
149568-10-7	CAVCO INDUSTRIES		04/15/2014	ITG	100.000	7,565		3,470	6,870	(3,400)			(3,400)		3,470		4,095	4,095			L
14964U-10-8	CAVIUM INC		04/15/2014	ITG	900.000	37,526		25,564	31,059	(5,495)			(5,495)		25,564		11,962	11,962			L
149847-10-5	CBEYOND INC		04/15/2014	ITG	800.000	5,466		5,480	5,520	128			128		5,480		(14)	(14)			L
124805-10-2	CBIZ INC		04/15/2014	ITG	600.000	5,228		3,903	5,472	(1,569)			(1,569)		3,903		1,324	1,324			L
124830-10-0	CBL AND ASSOCIATES		04/15/2014	ITG	3,000.000	53,173		35,859	53,880	(18,021)			(18,021)		35,859		17,313	17,313	1,470		L
12503M-10-8	CBOE HOLDINGS		04/15/2014	ITG	1,100.000	55,132		28,444	57,156	(28,712)			(28,712)		28,444		26,688	26,688	748		L
12504L-10-9	CBRE GROUP INC		04/15/2014	ITG	6,000.000	160,027		80,760	157,800	(77,040)			(77,040)		80,760		79,267	79,267			L
14987J-10-6	CBS OUTDOOR AMERICAS INC		04/17/2014	CITIGROUP GLOBAL MARKETS	20,000.000	610,495		560,000							560,000		50,495	50,495			L
150602-20-9	CEDAR REALTY TRUST INC		04/15/2014	ITG	100.000	597		295	626	(331)			(331)		295		302	302	5		L
150838-10-0	CELADON GROUP INC		04/15/2014	ITG	400.000	8,976		3,650	7,792	(4,142)			(4,142)		3,650		5,326	5,326	16		L
150870-10-3	CELANESE CORP		04/15/2014	ITG	3,200.000	178,076		118,193	176,992	(58,799)			(58,799)		118,193		59,883	59,883	576		L
151020-10-4	CELGENE CORP.		05/30/2014	Various	11,607.000	1,633,197		863,180	1,944,223	(1,095,003)			(1,095,003)		863,180		770,018	770,018			L
150934-88-3	CELL THERAPEUTICS INC		04/15/2014	ITG	440.000	1,346		660	845	(185)			(185)		660		686	686			L
15117B-10-3	CELLDEX THERAPEUTICS INC		04/15/2014	ITG	300.000	4,087		5,301	4,842	1,102			1,102		5,301		(1,214)	(1,214)			L
15135B-10-1	CENTENE CORP		04/15/2014	ITG	1,000.000	57,801		29,026	58,950	(29,924)			(29,924)		29,026		28,775	28,775			L
15189T-10-7	CENTERPOINT ENERGY INC		04/15/2014	ITG	8,400.000	203,734		166,933	194,712	(27,779)			(27,779)		166,933		36,801	36,801	1,995		L
15201P-10-9	CENTERSTATE BANKS INC		04/15/2014	ITG	200.000	2,144		1,042	2,030	(988)			(988)		1,042		1,102	1,102	2		L
153527-10-6	CENTRAL GARDEN & PET CO		04/15/2014	ITG	1,400.000	11,062		9,939	9,618	321			321		9,939		1,123	1,123			L
153527-20-5	CENTRAL GARDEN & PET SERIES A		04/15/2014	ITG	2,200.000	17,696		16,192	14,850	1,436			1,436		16,192		1,504	1,504			L
156431-10-8	CENTURY ALUMINUM COMPANY		04/15/2014	ITG	1,200.000	15,751		9,324	12,552	(3,228)			(3,228)		9,324		6,427	6,427			L
156700-10-6	CENTURYLINK INC		05/30/2014	Various	17,780.000	622,773		552,726	566,293	16,061			16,061		552,726		70,047	70,047	9,601		L
15670S-10-5	CENVEO INC		04/15/2014	ITG	1,200.000	3,570		2,556	4,128	(1,572)			(1,572)		2,556		1,014	1,014			L
15670R-10-7	CEPHEID INC		04/15/2014	ITG	1,200.000	55,151		47,313	56,064	(8,751)			(8,751)		47,313		7,838	7,838			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)
156782-10-4	CERNER CORP		04/15/2014	ITG	5,800.000	310,409		203,632	323,292	(119,660)			(119,660)		203,632		106,778	106,778			L
157210-10-5	CEVA INC		04/15/2014	ITG	500.000	8,438		7,610	7,610						7,610		828	828			L
159864-10-7	CHARLES RIVER LAB		04/15/2014	ITG	800.000	45,051		25,920	37,128	(16,914)			(16,914)		25,920		19,131	19,131			L
808513-10-5	CHARLES SCHWAB		04/15/2014	ITG	21,500.000	557,160		242,090	559,000	(316,910)			(316,910)		242,090		315,070	315,070	1,290		L
161150-30-8	CHART INDUSTRIES INC		04/15/2014	ITG	800.000	59,506		42,266	76,512	(33,216)			(33,216)		42,266		17,239	17,239			L
16117M-30-5	CHARTER COMMUNICATIONS INC		04/15/2014	ITG	200.000	23,895		20,161	27,352	(5,947)			(5,947)		20,161		3,734	3,734			L
162825-10-3	CHECKPOINT SYSTEMS, INC.		04/15/2014	ITG	600.000	7,365		6,312	9,462	(3,150)			(3,150)		6,312		1,053	1,053			L
163072-10-1	CHEESECAKE FACTORY INC		04/15/2014	ITG	1,000.000	46,995		25,444	48,270	(22,826)			(22,826)		25,444		21,551	21,551	140		L
163428-10-5	CHELSEA THERAPEUTICS INTERNATIONAL INC		04/15/2014	ITG	700.000	3,193		840	3,101	(2,261)			(2,261)		840		2,353	2,353			L
16359R-10-3	CHEMED CORP		04/15/2014	ITG	1,400.000	123,879		71,754	107,268	(35,499)			(35,499)		71,769		52,110	52,110	280		L
163731-10-2	CHEMICAL FINANCIAL CORP		04/15/2014	ITG	300.000	9,082		4,549	9,501	(4,952)			(4,952)		4,549		4,533	4,533	69		L
163893-20-9	CHEMTURA CORP		04/15/2014	ITG	1,400.000	34,610		14,856	39,088	(24,232)			(24,232)		14,856		19,754	19,754			L
165167-10-7	CHESAPEAKE ENERGY CORP		04/15/2014	ITG	13,000.000	352,134		333,060	352,820	(5,724)			(5,724)		333,060		19,074	19,074	2,275		L
165240-10-2	CHESAPEAKE LODGING TRUST		04/15/2014	ITG	300.000	7,763		3,612	7,587	(3,975)			(3,975)		3,612		4,151	4,151	168		L
165303-10-8	CHESAPEAKE UTILITIES CORP		04/15/2014	ITG	200.000	12,102		7,838	12,004	(4,166)			(4,166)		7,838		4,264	4,264	154		L
166764-10-0	CHEVRON CORP		05/30/2014	Various	18,036.000	2,139,329		2,119,682	2,252,877	(133,194)			(133,194)		2,119,682		19,646	19,646	18,125		L
167250-10-9	CHICAGO BRIDGE IRON NY SHR	E	04/15/2014	ITG	1,280.000	106,819		95,106	98,105	(10,754)			(10,754)		95,106		11,713	11,713	76		L
168615-10-2	CHICO FAS INC		04/15/2014	ITG	3,400.000	54,241		39,783	64,056	(24,273)			(24,273)		39,783		14,459	14,459	255		L
168905-10-7	CHILDREN'S PLACE		04/15/2014	ITG	900.000	43,452		43,258	51,273	(6,537)			(6,537)		43,264		188	188	119		L
169340-10-9	CHIMERA INVESTMENT CORP		04/15/2014	ITG	8,100.000	25,295		20,425	25,110	(4,685)			(4,685)		20,425		4,870	4,870	3,078		L
169467-10-7	CHINDEX INTERNATIONAL INC		04/15/2014	ITG	200.000	4,510		1,763	3,486	(1,723)			(1,723)		1,763		2,747	2,747			L
169656-10-5	CHIPOTLE MEXICAN GRILL		04/15/2014	ITG	812.000	438,286		252,818	432,617	(179,799)			(179,799)		252,818		185,468	185,468			L
170032-80-9	CHIQUITA BRANDS INTERNATIONAL, INC.		04/15/2014	ITG	2,600.000	31,171		22,854	30,420	(7,566)			(7,566)		22,854		8,317	8,317			L
169905-10-6	CHOICE HOTELS INTL INC		04/15/2014	ITG	500.000	22,031		15,187	24,555	(9,368)			(9,368)		15,187		6,844	6,844	185		L
171232-10-1	CHUBB CORP		05/30/2014	Various	1,333.000	123,537		112,838	128,808	(15,969)			(15,969)		112,838		10,698	10,698	1,253		L
171340-10-2	CHURCH & DWIGHT CO.		04/15/2014	ITG	3,800.000	259,650		179,660	251,864	(72,204)			(72,204)		179,660		79,990	79,990	1,178		L
171484-10-8	CHURCHILL DOWNS INC		04/15/2014	ITG	100.000	8,498		3,829	8,965	(5,136)			(5,136)		3,829		4,669	4,669	87		L
17163B-10-2	CIBER INC		04/15/2014	ITG	900.000	3,848		2,764	3,726	(962)			(962)		2,764		1,084	1,084			L
F80343-10-0	CIE DE ST-GOBAIN EUR4	D	06/26/2014	JPMORGAN CHASE & CO.	4,525.000	263,653		261,862							261,862	(3,249)	5,040	1,791			U
171779-30-9	CIENA CORP		04/15/2014	ITG	1,900.000	36,626		21,801	45,467	(23,666)			(23,666)		21,801		14,825	14,825			L
125509-10-9	CIGNA CORP		04/15/2014	ITG	5,800.000	446,526		254,680	498,636	(251,915)			(251,915)		254,680		191,846	191,846	232		L
171798-10-1	CIMAREX ENERGY CO		04/15/2014	ITG	1,700.000	199,232		97,983	178,347	(80,364)			(80,364)		97,983		101,249	101,249	238		L
171871-10-6	CINCINNATI BELL INC		04/15/2014	ITG	4,600.000	15,694		14,536	16,376	(1,840)			(1,840)		14,536		1,158	1,158			L
172062-10-1	CINCINNATI FINL CORP		04/15/2014	ITG	3,100.000	148,340		82,550	162,347	(79,797)			(79,797)		82,550		65,791	65,791	2,666		L
17243V-10-2	CINEMARK HOLDINGS INC		04/15/2014	ITG	1,800.000	50,214		34,560	59,994	(25,434)			(25,434)		34,560		15,654	15,654	450		L
172908-10-5	CINTAS COR P COM		04/15/2014	ITG	2,600.000	146,031		75,004	154,934	(79,930)			(79,930)		75,004		71,027	71,027			L
17273K-10-9	CIRCOR INTERNATIONAL INC		04/15/2014	ITG	300.000	21,100		8,741	24,234	(15,493)			(15,493)		8,741		12,358	12,358	11		L
172755-10-0	CIRRUS LOGIC INC		04/15/2014	ITG	1,200.000	22,572		18,744	24,516	(5,772)			(5,772)		18,744		3,828	3,828			L
125581-80-1	CIT GROUP INC		04/15/2014	ITG	3,700.000	172,379		117,190	192,881	(75,691)			(75,691)		117,190		55,189	55,189	370		L
172967-42-4	CITIGROUP INC		05/07/2014	Various	171,848.000	8,095,058		6,941,720	3,371,517	(1,514,090)			(1,514,090)		6,941,720		1,153,338	1,153,338	1,718		L
174740-10-0	CITIZENS INC		04/15/2014	ITG	800.000	5,186		4,980	7,000	(2,020)			(2,020)		4,980		207	207			L
177376-10-0	CITRIX SYS INC		04/15/2014	ITG	4,400.000	240,003		250,804	278,300	(24,381)			(24,381)		250,804		(10,801)	(10,801)			L
177835-10-5	CITY HOLDING CO		04/15/2014	ITG	200.000	8,453		5,547	9,266	(3,719)			(3,719)		5,547		2,906	2,906	154		L
178566-10-5	CITY NATIONAL CORP.		04/15/2014	ITG	1,900.000	142,435		91,701	150,518	(58,817)			(58,817)		91,701		50,733	50,733	627		L
179895-10-7	CLARCOR INCORPORATED		04/15/2014	ITG	900.000	49,273		37,488	57,915	(20,427)			(20,427)		37,488		11,785	11,785	306		L
969490-10-1	CLAYTON WILLIAMS ENERGY INC		04/15/2014	ITG	200.000	24,892		8,746	16,390	(7,644)			(7,644)		8,746		16,146	16,146			L
184499-10-1	CLEAN ENERGY FUELS CORP		04/15/2014	ITG	1,000.000	8,905		8,370	12,880	(1,511)			(1,511)		8,370		535	535			L
184496-10-7	CLEAN HARBORS		04/15/2014	ITG	1,000.000	53,789		47,260	59,960	(8,664)			(8,664)		47,260		6,529	6,529			L
18451C-10-9	CLEAR CHANNEL OUTDOOR CL A		04/15/2014	ITG	900.000	7,446		4,554	9,126	(4,572)			(4,572)		4,554		2,892	2,892			L
18538R-10-3	CLEARWATER PAPER CORP		04/15/2014	ITG	400.000	24,179		13,623	21,000	(7,377)			(7,377)		13,623		10,556	10,556			L
12561W-10-5	CLECO CORP. HOLDING CO		04/15/2014	ITG	1,200.000	59,908		41,462	55,944	(14,482)			(14,482)		41,462		18,446	18,446	435		L
18683K-10-1	CLIFFS NATURAL RESOURCES INC		05/30/2014	Various	53,000.000	841,604		881,158	78,630	(21,600)			(21,600)		881,158		(39,554)	(39,554)	450		L
189110-10-2	CLOUD PEAK ENERGY INC		04/15/2014	ITG	1,000.000	20,353		17,628	18,000	(372)			(372)		17,628		2,725	2,725			L
189464-10-0	CLOVIS ONCOLOGY INC		04/15/2014	ITG	200.000	10,791		13,654	6,027	1,693			1,693		13,654		(2,863)	(2,863)			L
125720-10-5	CME GROUP INC.		04/15/2014	ITG	6,320.000	424,980		321,342	495,867	(174,525)			(174,525)		321,342		103,637	103,637	19,402		L
12621E-10-3	CNO FINANCIAL GROUP INC		04/15/2014	ITG	4,600.000	76,935		25,360	81,374	(56,014)			(56,014)		25,360		51,575	51,575	276		L
189754-10-4	COACH INC		04/15/2014	ITG	5,900.000	287,436		287,979	331,167	(13,941)			(13,941)		287,979		(543)	(543)	3,983		L
19075F-10-6	COBALT INTERNATIONAL ENERGY		04/15/2014	ITG	4,200.000	74,562		58,029	69,090	11,987			11,987		58,029		16,532	16,532			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)
190897-10-8	COBIZ FINL INC		04/15/2014	ITG	500.000	5,297		2,362	5,980	(3,619)			(3,619)		2,362		2,936	2,936	18		L
19122T-10-9	COCA COLA ENTERPRISES INC COM STK		04/15/2014	ITG	9,100.000	405,976		228,266	401,583	(173,317)			(173,317)		228,266		177,709	177,709	2,275		L
191098-10-2	COCA COLA BOTTLING COMPANY		04/15/2014	ITG	400.000	32,427		22,107	29,276	(7,169)			(7,169)		22,107		10,320	10,320	100		L
192005-10-6	CODEXIS INC		04/15/2014	ITG	200.000	347		372	280	148			148		372		(25)	(25)			L
192108-50-4	COEUR MINING INC		04/15/2014	ITG	1,800.000	15,341		16,722	19,530	2,160			2,160		16,722		(1,381)	(1,381)			L
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		04/15/2014	ITG	1,100.000	37,418		14,882	44,451	(29,569)			(29,569)		14,882		22,536	22,536	429		L
192422-10-3	COGNEX CORP		04/15/2014	ITG	1,400.000	44,296		19,138	53,452	(34,314)			(34,314)		19,138		25,157	25,157			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		04/15/2014	ITG	12,000.000	581,330		391,466	605,880	(214,414)			(214,414)		391,466		189,864	189,864			L
19247A-10-0	COHEN STEERS INC		04/15/2014	ITG	500.000	20,430		15,378	20,030	(4,653)			(4,653)		15,378		5,052	5,052	110		L
192479-10-3	COHERENT, INC.		04/15/2014	ITG	500.000	30,732		21,723	37,195	(15,472)			(15,472)		21,723		9,009	9,009			L
192576-10-6	COHU INC		04/15/2014	ITG	400.000	4,111		3,958	4,200	(242)			(242)		3,958		152	152	48		L
194014-10-6	COLFAX CORP		04/15/2014	ITG	500.000	34,147		10,774	31,845	(21,071)			(21,071)		10,774		23,373	23,373			L
194162-10-3	COLGATE PALMOLIVE CO		04/15/2014	ITG	33,300.000	2,205,986		1,597,665	2,171,493	(573,674)			(573,674)		1,597,674		608,312	608,312	11,322		L
197236-10-2	COLUMBIA BKG SYS INC		04/15/2014	ITG	1,030.000	27,417		17,465	28,335	(10,870)			(10,870)		17,465		9,951	9,951	124		L
198415-20-0	COLUMBIA SAVINGS & LOAN ASSOCIATION		04/16/2014	Various	0.000	2,137											2,137	2,137			U
198516-10-6	COLUMBIA SPORTSWEAR CO		04/15/2014	ITG	300.000	24,091		14,283	23,625	(9,342)			(9,342)		14,283		9,808	9,808	84		L
199333-10-5	COLUMBUS MCKINNON CORP		04/15/2014	ITG	300.000	7,666		3,346	8,142	(4,796)			(4,796)		3,346		4,320	4,320			L
20030N-10-1	COMCAST CORP NEW CL A		04/15/2014	ITG	41,100.000	1,984,794		897,349	2,135,762	(1,238,413)			(1,238,413)		897,349		1,087,446	1,087,446	17,262		L
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		04/15/2014	ITG	13,300.000	634,677		286,217	663,404	(377,187)			(377,187)		286,217		348,459	348,459	5,586		L
200340-10-7	COMERICA INC		04/15/2014	ITG	3,800.000	183,580		89,279	180,652	(91,373)			(91,373)		89,279		94,301	94,301	1,368		L
199908-10-4	COMFORT SYSTEMS USA INC		04/15/2014	ITG	600.000	8,762		5,250	11,634	(6,384)			(6,384)		5,250		3,513	3,513	33		L
200525-10-3	COMMERCE BANCSHARES, INC.		04/15/2014	ITG	1,735.000	75,145		53,133	77,919	(24,786)			(24,786)		53,133		22,012	22,012	390		L
201723-10-3	COMMERCIAL METALS CO.		04/15/2014	ITG	2,200.000	41,863		21,336	44,726	(23,390)			(23,390)		21,336		20,527	20,527	528		L
202608-10-5	COMMERCIAL VEHICLE GROUP INC		04/15/2014	ITG	500.000	4,520		3,233	3,635	(403)			(403)		3,233		1,288	1,288			L
D1721W1-27-9	COMMERZBANK AG	D	05/07/2014	Various	126,112.000	2,212,754		1,787,926	1,492,504	(268,326)			(268,326)	(28,073)	1,787,926	44,368	380,460	424,828			U
203233-10-1	COMMONWEALTH REIT		04/15/2014	ITG	1,200.000	30,744		18,516	27,972	(9,456)			(9,456)		18,516		12,228	12,228	300		L
203607-10-6	COMMUNITY BANK SYSTEMS INC		04/15/2014	ITG	500.000	18,824		11,408	19,840	(8,433)			(8,433)		11,408		7,416	7,416	280		L
203668-10-8	COMMUNITY HEALTH SYSTEMS		06/24/2014	Various	275,086.000	12,086,748		10,180,022	70,686	(40,027)			(40,027)		10,180,022		1,906,726	1,906,726			L
204149-10-8	COMMUNITY TRUST BANCORP INC		04/15/2014	ITG	200.000	7,770		4,668	9,032	(4,364)			(4,364)		4,668		3,102	3,102	128		L
204166-10-2	COMMVAULT SYSTEMS INC		04/15/2014	ITG	800.000	51,407		29,952	59,904	(29,952)			(29,952)		29,952		21,455	21,455			L
20451N-10-1	COMPASS MINERALS INTERNATION		04/15/2014	ITG	600.000	50,950		40,414	48,030	(7,616)			(7,616)		40,414		10,535	10,535	360		L
205306-10-3	COMPUTER PROGRAMS SYSTEMS		04/15/2014	ITG	200.000	12,356		9,828	12,362	(2,534)			(2,534)		9,828		2,528	2,528	114		L
205363-10-4	COMPUTER S CIENCES CORP COM		04/15/2014	ITG	2,900.000	173,055		80,759	162,052	(81,293)			(81,293)		80,759		92,296	92,296	1,160		L
205638-10-9	COMPUWARE CORP COM		04/15/2014	ITG	4,200.000	42,308		33,731	47,082	(13,351)			(13,351)		33,731		8,578	8,578	525		L
20564W-10-5	COMSCORE INC		04/15/2014	ITG	500.000	14,502		6,655	14,305	(7,650)			(7,650)		6,655		7,847	7,847			L
205768-20-3	COMSTOCK RESOURCES INC		04/15/2014	ITG	800.000	20,838		13,392	14,632	(1,240)			(1,240)		13,392		7,446	7,446	100		L
205826-20-9	COMTECH TELECOMM CORP		04/15/2014	ITG	500.000	15,835		13,977	15,760	(1,784)			(1,784)		13,977		1,858	1,858	150		L
206708-10-9	CONCUR TECHNOLOGIES		04/15/2014	ITG	1,400.000	124,301		81,433	144,452	(63,019)			(63,019)		81,433		42,868	42,868			L
207410-10-1	CONMED CORP		04/15/2014	ITG	600.000	25,652		13,657	25,500	(11,843)			(11,843)		13,657		11,995	11,995	240		L
207797-10-1	CONNECTICUT WATER SVC INC		04/15/2014	ITG	100.000	3,201		2,511	3,551	(1,040)			(1,040)		2,511		690	690	25		L
208242-10-7	CONN'S INC		04/15/2014	ITG	200.000	8,192		7,160	7,879	(1,447)			(1,447)		7,160		1,032	1,032			L
20825C-10-4	CONOCOPHILLIPS		05/30/2014	DEUTSCHE BANK AG	540.000	43,178		26,878	38,151	(11,273)			(11,273)		26,878		16,299	16,299	745		L
20854P-10-9	CONSOL ENERGY INC.		04/15/2014	ITG	4,500.000	182,721		155,601	171,180	(15,579)			(15,579)		155,601		27,119	27,119	281		L
209034-10-7	CONSOLIDATED COMMUNICATIONS		04/15/2014	ITG	600.000	11,479		11,021	11,778	(758)			(758)		11,021		458	458	465		L
209115-10-4	CONSOLIDATED EDISON INC		05/30/2014	Various	12,246.000	684,175		656,990	676,959	11,108			11,108		656,998		27,178	27,178	11,713		L
210313-10-2	CONSTANT CONTACT INC		04/15/2014	ITG	500.000	12,962		6,170	15,535	(9,365)			(9,365)		6,170		6,792	6,792			L
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		04/15/2014	ITG	4,000.000	309,199		239,024	281,520	(42,496)			(42,496)		239,024		70,175	70,175			L
21075N-20-4	CONTANGO OIL GAS		04/15/2014	ITG	200.000	9,479		6,750	9,452	(2,702)			(2,702)		6,750		2,729	2,729			L
D16212-14-0	CONTINENTAL AG	D	06/26/2014	JPMORGAN CHASE & CO.	437.000	100,955		77,755	95,984	(16,440)			(16,440)	(1,790)	77,755	1,022	22,179	23,201	512		L
212485-10-6	CONVERGYS CORP COM		04/15/2014	ITG	2,300.000	48,795		21,986	48,415	(26,429)			(26,429)		21,986		26,809	26,809	276		L
21249J-10-5	CONVERSANT INC		04/15/2014	ITG	1,500.000	37,750		23,924							23,924		13,826	13,826			L
205944-10-1	CON-WAY INC		04/15/2014	ITG	900.000	36,139		20,760	35,739	(14,979)			(14,979)		20,760		15,379	15,379	90		L
216648-40-2	COOPER COMPANIES INC		04/15/2014	ITG	900.000	114,014		71,837	111,456	(39,619)			(39,619)		71,837		42,177	42,177	27		L
216831-10-7	COOPER TIRE & RUBBER CO.		04/15/2014	ITG	1,500.000	36,148		23,954	36,060	(6,543)			(6,543)		23,954		12,194	12,194	158		L
217204-10-6	COPART INC		04/15/2014	ITG	3,400.000	120,183		70,050	124,610	(54,553)			(54,553)		70,057		50,126	50,126			L
N22717-10-7	CORE LABORATORIES		04/15/2014	ITG	1,700.000	349,505		171,913	324,615	(152,695)			(152,695)		171,920		177,585	177,585	723		L
218681-10-4	CORE MARK HOLDING CO INC		04/15/2014	ITG	100.000	7,710		3,105	7,593	(4,488)			(4,488)		3,105		4,605	4,605	22		L
21871D-10-3	CORELOGIC INC		04/15/2014	ITG	1,500.000	42,021		16,543	53,295	(36,752)			(36,752)		16,543		25,478	25,478			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)
218700-10-5	CORESITE RLTY CORP		04/15/2014	ITG	200.000	6,129		2,970	6,438	(3,468)			(3,468)		2,970		3,159	3,159	140		L
219350-10-5	CORNING IN C COM		04/15/2014	ITG	31,000.000	633,862		372,000	552,420	(180,420)			(180,420)		372,000		261,862	261,862	3,100		L
21988R-10-2	CORPORATE EXECUTIVE BOARD		04/15/2014	ITG	500.000	33,548		14,985	38,715	(23,730)			(23,730)		14,985		18,563	18,563	131		L
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		04/15/2014	ITG	1,300.000	34,721		26,757	30,797	(4,040)			(4,040)		26,757		7,964	7,964	715		L
22025Y-40-7	CORRECTIONS CORP OF AMERICA		04/15/2014	ITG	2,459.000	78,218		48,527	78,860	(30,333)			(30,333)		48,527		29,691	29,691	2,434		L
221006-10-9	CORVEL CORP		04/15/2014	ITG	400.000	19,313		8,632	18,680	(10,048)			(10,048)		8,632		10,681	10,681			L
22160N-10-9	COSTAR GROUP INC		04/15/2014	ITG	518.000	79,670		26,927	95,612	(68,686)			(68,686)		26,927		52,744	52,744			L
22160K-10-5	COSTCO WHS L CORP NEW COM		04/15/2014	ITG	8,800.000	985,943		732,833	1,047,288	(314,455)			(314,455)		732,833		253,110	253,110	2,728		L
222795-10-6	COUSINS PROPERTY		04/15/2014	ITG	1,600.000	18,247		9,588	16,480	(6,892)			(6,892)		9,588		8,659	8,659	120		L
222816-10-0	COVANCE INC		04/15/2014	ITG	1,300.000	125,301		63,115	114,478	(51,363)			(51,363)		63,115		62,186	62,186			L
22282E-10-2	COVANTA HLDG CORP		04/15/2014	ITG	2,700.000	47,180		41,127	47,925	(6,798)			(6,798)		41,127		6,053	6,053	932		L
G2554F-11-3	COVIDIEN PLC		04/15/2014	ITG	9,900.000	689,388		410,118	674,190	(264,072)			(264,072)		410,118		279,270	279,270	6,336		U
223622-10-1	COWEN GROUP INC-CLASS A		04/15/2014	ITG	1,100.000	4,176		2,922	4,301	(1,379)			(1,379)		2,922		1,254	1,254			L
12618T-10-5	CRA INTL INC		04/15/2014	ITG	200.000	3,873		4,085	3,960	125			125		4,085		(212)	(212)			L
22410J-10-6	CRACKER BARREL OLD COUNTRY STORE		04/15/2014	ITG	400.000	37,912		16,343	44,028	(27,685)			(27,685)		16,343		21,569	21,569	600		L
225223-30-4	CRAY INC		04/15/2014	ITG	500.000	15,971		2,684	13,730	(11,046)			(11,046)		2,684		13,287	13,287			L
225310-10-1	CREAD ACCEPTANCE CORP		04/15/2014	ITG	200.000	26,501		12,775	25,998	(13,223)			(13,223)		12,775		13,726	13,726			L
225447-10-1	CREE INC		04/15/2014	ITG	2,400.000	131,775		74,445	143,911	(73,548)			(73,548)		74,445		57,331	57,331			L
227046-10-9	CROCS INC		04/15/2014	ITG	1,800.000	25,820		26,676	28,656	(1,980)			(1,980)		26,676		(856)	(856)			L
228227-10-4	CROWN CASTLE INTL		04/15/2014	ITG	6,100.000	446,197		252,669	447,923	(194,973)			(194,973)		252,669		193,527	193,527	2,135		L
228368-10-6	CROWN HOLDINGS INC		04/15/2014	ITG	3,100.000	140,061		96,007	138,167	(42,160)			(42,160)		96,007		44,055	44,055			L
126349-10-9	CSG SYSTEMS INTERNATION		04/15/2014	ITG	600.000	15,544		7,770	17,640	(9,870)			(9,870)		7,770		7,774	7,774	90		L
125906-10-7	CSS INDUSTRIES INC		04/15/2014	ITG	200.000	5,067		3,285	5,736	(2,451)			(2,451)		3,285		1,782	1,782	30		L
12646R-10-5	CST BRANDS INC		04/15/2014	ITG	1,233.000	36,910		17,907	45,276	(27,369)			(27,369)		17,907		19,003	19,003	154		L
126408-10-3	CSX CORP		05/12/2014	Various	248,061.000	7,202,224		5,987,559	7,136,715	(1,149,156)			(1,149,156)		5,987,559		1,214,665	1,214,665	37,209		L
229663-10-9	CUBESMART		04/15/2014	ITG	1,800.000	32,481		15,685	28,692	(13,007)			(13,007)		15,685		16,796	16,796	468		L
229669-10-6	CUBIC CORP.		04/15/2014	ITG	300.000	14,542		11,751	15,798	(4,047)			(4,047)		11,751		2,791	2,791	36		L
229678-10-7	CUBIST PHARMACEUTICALS INC		04/15/2014	ITG	1,200.000	74,031		41,944	82,644	(40,700)			(40,700)		41,944		32,086	32,086			L
229678-12-3	CUBIST PHARMACEUTICALS, INC CVR		04/15/2014	ITG	0.000	501			1,080	(1,080)			(1,080)				501	501			U
229899-10-9	CULLEN FROST BANKERS, INC.		04/15/2014	ITG	1,100.000	83,843		51,157	81,873	(30,716)			(30,716)		51,157		32,686	32,686	550		L
231269-10-1	CURIS INC		04/15/2014	ITG	1,400.000	3,122		3,948	3,948	362			362		3,948		(826)	(826)			L
231561-10-1	CURTIS WRIGHT CORP		04/15/2014	ITG	600.000	36,352		17,312	37,338	(20,027)			(20,027)		17,312		19,041	19,041	78		L
126600-10-5	CVB FINANCIAL CORP		04/15/2014	ITG	1,300.000	18,897		10,255	22,191	(11,936)			(11,936)		10,255		8,642	8,642	260		L
12662P-10-8	CVR ENERGY INC		04/15/2014	ITG	1,800.000	81,430		38,871	78,174	(39,303)			(39,303)		38,871		42,559	42,559	1,350		L
126650-10-0	CVS CAREMARK CORP		04/15/2014	ITG	27,000.000	1,975,962		916,148	1,932,390	(1,016,242)			(1,016,242)		916,148		1,059,814	1,059,814	7,425		L
23251P-10-2	CYBERONICS INC		04/15/2014	ITG	500.000	30,794		13,869	32,755	(18,886)			(18,886)		13,869		16,925	16,925			L
232577-20-5	CYNOSURE INC CL A		04/15/2014	ITG	84.000	2,090		1,970	2,241	(271)			(271)		1,970		121	121			L
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		04/30/2014	Various	3,200.000	31,110		31,328	33,600	32			32		31,328		(218)	(218)	352		L
12673A-10-8	CVS INVESTMENTS INC		04/15/2014	ITG	1,200.000	10,545		8,892	8,892						8,892		1,653	1,653	384		L
232820-10-0	CYTEC INDUSTRIES INC		04/15/2014	ITG	900.000	86,116		31,727	83,844	(52,117)			(52,117)		31,727		54,389	54,389	113		L
23331A-10-9	D R HORTON INC COM		04/15/2014	ITG	5,800.000	125,103		53,760	129,456	(75,696)			(75,696)		53,760		71,344	71,344	218		L
234264-10-9	DAKTRONICS INC		04/15/2014	ITG	600.000	7,919		5,287	9,408	(4,121)			(4,121)		5,287		2,632	2,632	54		L
235825-20-5	DANA HOLDING CORP		04/15/2014	ITG	2,800.000	61,794		30,827	54,936	(24,109)			(24,109)		30,827		30,968	30,968	140		L
237194-10-5	DARDEN RESTAURANTS INC		04/15/2014	ITG	2,600.000	126,805		112,657	141,362	(28,705)			(28,705)		112,657		14,149	14,149	2,860		L
237266-10-1	DARLING INTERNATIONAL INC		04/15/2014	ITG	4,100.000	84,909		53,062	85,608	(32,546)			(32,546)		53,062		31,847	31,847			L
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		04/15/2014	ITG	4,600.000	313,236		161,833	291,502	(129,669)			(129,669)		161,833		151,403	151,403			L
239359-10-2	DAWSON GEOPHYSICAL CO		04/15/2014	ITG	200.000	5,521		4,550	6,764	(2,214)			(2,214)		4,550		971	971	16		L
233153-10-5	DCT INDUSTRIAL TR INC		04/15/2014	ITG	3,600.000	27,830		14,959	25,668	(10,709)			(10,709)		14,959		12,871	12,871	504		L
23317H-10-2	DDR CORP		04/15/2014	ITG	4,600.000	76,365		48,355	70,702	(22,347)			(22,347)		48,355		28,010	28,010	1,334		L
242309-10-2	DEALERTRACK TECHNOLOGIES INC		04/15/2014	ITG	500.000	21,300		8,138	24,040	(15,902)			(15,902)		8,138		13,162	13,162			L
242370-20-3	DEAN FOODS CO		04/15/2014	ITG	2,250.000	34,572		19,156	38,678	(19,521)			(19,521)		19,156		15,416	15,416	158		L
243537-10-7	DECKERS OUTDOOR CORP		04/15/2014	ITG	800.000	61,558		32,575	67,568	(34,993)			(34,993)		32,575		28,983	28,983			L
244199-10-5	DEERE & CO.		04/15/2014	ITG	8,400.000	774,587		567,352	767,172	(199,820)			(199,820)		567,352		207,236	207,236	8,568		L
24661P-10-4	DELCATH SYSTEMS INC		04/10/2014	MERGER	62.500	280		280	255	73			73		280						L
24661P-40-1	DELCATH SYSTEMS INC.		04/15/2014	ITG	62.000	235		278							278		(43)	(43)			L
246647-10-1	DELEK US HOLDINGS INC	R	04/15/2014	ITG	300.000	8,910		3,555	10,323	(6,768)			(6,768)		3,555		5,355	5,355	105		L
G27823-10-6	DELPHI AUTOMOTIVE PLC		04/15/2014	ITG	6,200.000	406,148		231,238	372,806	(141,568)			(141,568)		231,238		174,910	174,910	1,550		L
247361-70-2	DELTA AIR LINES, INC.		04/15/2014	ITG	4,300.000	135,496		34,421	118,121	(83,700)			(83,700)		34,421		101,076	101,076	258		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)
247850-10-0	DELTIC TIMBER CORP		04/15/2014	ITG	200.000	12,005		11,046	13,588	(2,542)			(2,542)		11,046		959	959	20		L
248019-10-1	DELUXE CORP.		04/15/2014	ITG	1,000.000	49,217		22,273	52,190	(29,917)			(29,917)		22,273		26,944	26,944	250		L
247916-20-8	DENBURY RESOURCES INC		04/15/2014	ITG	7,900.000	130,953		94,693	129,797	(35,104)			(35,104)		94,693		36,260	36,260	494		L
24823Q-10-7	DENDREON CORP		04/15/2014	ITG	2,800.000	7,519		8,064	8,372						8,064		(545)	(545)			L
24869P-10-4	DENNYS CORP		04/15/2014	ITG	1,500.000	9,335		5,231	10,785	(5,555)			(5,555)		5,231		4,105	4,105			L
249030-10-7	DENTSPLY I NTL INC NEW		04/15/2014	ITG	2,800.000	124,238		87,932	135,744	(47,812)			(47,812)		87,932		36,306	36,306	361		L
249908-10-4	DEPOMED INC		04/15/2014	ITG	800.000	9,850		4,408	8,464	(4,056)			(4,056)		4,408		5,441	5,441			L
D19225-10-7	DEUTSCHE POST AG COM STK	D	06/26/2014	JPMORGAN CHASE & CO.	20,155.000	746,431		634,520	735,969	(78,403)			(78,403)	(23,046)	634,520	20,562	91,349	111,911	1,500		U
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	06/26/2014	JPMORGAN CHASE & CO.	12,139.000	198,593		169,713	207,915	(33,944)			(33,944)	(4,257)	169,713	2,711	26,169	28,880	3,263		U
25179M-10-3	DEVON ENERGY CORP.		04/15/2014	ITG	7,900.000	541,030		452,014	488,773	(36,759)			(36,759)		452,014		89,016	89,016	1,738		L
251893-10-3	DEVRY EDUCATION GROUP INC		04/15/2014	ITG	1,200.000	46,137		38,580	42,600	(4,020)			(4,020)		38,580		7,557	7,557			L
252131-10-7	DEXCOM INC		04/15/2014	ITG	1,300.000	43,906		16,240	46,033	(29,793)			(29,793)		16,240		27,666	27,666			L
23324T-10-7	DFC GLOBAL CORP		04/15/2014	ITG	900.000	8,482		7,407	10,305	2,124			2,124		7,407		1,075	1,075			L
252603-10-5	DIAMOND FOODS INC		04/15/2014	ITG	700.000	22,140		11,802	18,088	(6,286)			(6,286)		11,802		10,338	10,338			L
25271C-10-2	DIAMOND OF FSHORE DRILLING INC COM		04/15/2014	ITG	1,500.000	71,299		70,950	85,380	510			510		70,950		349	349	1,313		L
252784-30-1	DIAMONDROCK HOSPITALITY CO		04/15/2014	ITG	3,100.000	36,224		21,460	35,805	(14,345)			(14,345)		21,460		14,764	14,764	581		L
253017-10-7	DICE HOLDINGS INC		04/15/2014	ITG	900.000	6,292		6,624	6,525	960			960		6,624		(332)	(332)			L
253393-10-2	DICKS SPORTING GOODS		04/15/2014	ITG	1,800.000	92,864		63,117	104,580	(41,463)			(41,463)		63,117		29,747	29,747	225		L
253651-10-3	DIEBOLD, INC.		04/15/2014	ITG	1,300.000	51,140		36,495	42,913	(6,418)			(6,418)		36,495		14,645	14,645	374		L
253798-10-2	DIGI INTERNATIONAL INC		04/15/2014	ITG	500.000	4,782		4,775	6,060	(291)			(291)		4,775		7	7			L
253868-10-3	DIGITAL REALTY TRUST INC		04/15/2014	ITG	2,200.000	116,712		116,776	108,064	18,271			18,271		116,776		(64)	(64)	3,542		L
25388B-10-4	DIGITAL RIVER INC		04/15/2014	ITG	800.000	12,809		13,944	14,800	(680)			(680)		13,944		(1,135)	(1,135)			L
25389M-87-7	DIGITALGLOBE INC		04/15/2014	ITG	942.000	25,563		17,570	38,763	(21,194)			(21,194)		17,570		7,993	7,993			L
254067-10-1	DILLARDS I NC CL A		04/15/2014	ITG	600.000	54,239		27,577	58,326	(30,749)			(30,749)		27,577		26,663	26,663	72		L
253922-10-8	DIME COMMUNITY BANCSHARES		04/15/2014	ITG	300.000	4,957		3,112	5,076	(1,964)			(1,964)		3,112		1,845	1,845	42		L
254423-10-6	DINEEQUITY INC		04/15/2014	ITG	300.000	22,649		11,602	25,065	(13,463)			(13,463)		11,602		11,047	11,047	225		L
254543-10-1	DIODES INC		04/15/2014	ITG	700.000	19,138		10,612	16,492	(5,880)			(5,880)		10,612		8,526	8,526			L
25490A-30-9	DIRECTV		04/15/2014	ITG	15,100.000	1,129,573		657,708	1,043,259	(385,551)			(385,551)		657,708		471,865	471,865			L
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		04/15/2014	ITG	2,700.000	192,871		97,623	226,422	(128,799)			(128,799)		97,623		95,248	95,248			L
25470F-10-4	DISCOVERY COMMUNICATIONS INC		04/15/2014	ITG	2,800.000	213,772		108,705	253,176	(144,471)			(144,471)		108,705		105,067	105,067			L
25470M-10-9	DISH NETWORK CORP		04/15/2014	ITG	4,100.000	236,419		109,355	237,472	(128,117)			(128,117)		109,355		127,064	127,064			L
254687-10-6	DISNEY WALT CO		04/15/2014	ITG	35,600.000	2,752,403		1,100,670	2,719,840	(1,619,170)			(1,619,170)		1,100,670		1,651,733	1,651,733	30,616		L
25659T-10-7	DOLBY LABORATORIES CL A		04/15/2014	ITG	1,100.000	46,405		31,134	42,416	(11,282)			(11,282)		31,134		15,271	15,271			L
256677-10-5	DOLLAR GENERAL CORP		05/30/2014	Various	5,638.000	306,270		248,646	340,084	(91,438)			(91,438)		248,646		57,624	57,624			L
256746-10-8	DOLLAR TREE INC		05/30/2014	Various	7,186.000	369,417		292,640	405,434	(112,795)			(112,795)		292,640		76,777	76,777			L
25746U-10-9	DOMINION RES INC VA		04/15/2014	ITG	12,200.000	856,628		625,902	789,218	(163,316)			(163,316)		625,902		230,726	230,726	7,320		L
25754A-20-1	DOMINIOS PIZZA INC		04/15/2014	ITG	1,000.000	73,870		26,680	69,650	(42,971)			(42,971)		26,680		47,191	47,191	250		L
257559-20-3	DOMTAR CORP		04/15/2014	ITG	800.000	76,273		57,182	75,472	(18,290)			(18,290)		57,182		19,091	19,091	880		L
257651-10-9	DONALDSON CO.		04/15/2014	ITG	2,800.000	114,916		77,417	121,688	(44,271)			(44,271)		77,417		37,500	37,500	392		L
257701-20-1	DONEGAL GROUP INC CL A		04/15/2014	ITG	100.000	1,455		1,324	1,590	(267)			(267)		1,324		131	131	13		L
257867-10-1	DONNELLEY R R + SONS CO COM		04/15/2014	ITG	4,530.000	77,508		52,023	85,176	(39,060)			(39,060)		52,023		25,485	25,485	1,092		L
258278-10-0	DORMAN PRODUCTS INC		04/15/2014	ITG	400.000	22,414		6,560	22,428	(15,868)			(15,868)		6,560		15,854	15,854			L
25960R-10-5	DOUGLAS DYNAMICS INC		04/15/2014	ITG	200.000	3,369		2,615	3,364	(749)			(749)		2,615		755	755	44		L
25960P-10-9	DOUGLAS EMMETT INC		04/15/2014	ITG	2,300.000	60,908		38,535	53,567	(15,032)			(15,032)		38,535		22,373	22,373	920		L
260543-10-3	DOW CHEM CO		04/15/2014	ITG	23,300.000	1,100,789		564,189	1,034,520	(470,331)			(470,331)		564,189		536,600	536,600	16,077		L
26153C-10-3	DREAMWORKS ANIMATION SKG INC		04/15/2014	ITG	1,400.000	37,216		23,198	49,700	(26,502)			(26,502)		23,198		14,018	14,018			L
261608-10-3	DRESSER RAND GROUP INC		04/15/2014	ITG	1,600.000	92,889		68,411	95,408	(26,997)			(26,997)		68,411		24,478	24,478			L
26168L-20-5	DREW INDUSTRIES		04/15/2014	ITG	200.000	10,116		4,017	10,240	(6,223)			(6,223)		4,017		6,099	6,099	400		L
262037-10-4	DRIL QUIP		04/15/2014	ITG	600.000	65,882		32,967	65,958	(32,991)			(32,991)		32,967		32,915	32,915			L
233326-10-7	DST SYSTEMS INC		04/15/2014	ITG	700.000	65,189		31,626	63,518	(31,892)			(31,892)		31,626		33,564	33,564	210		L
23334L-10-2	DSW INC CL A		04/15/2014	ITG	1,000.000	34,673		23,078	42,730	(19,652)			(19,652)		23,078		11,595	11,595	188		L
23335C-10-1	DTS INC		04/15/2014	ITG	400.000	7,428		7,452	9,592	(2,140)			(2,140)		7,452		(24)	(24)			L
263534-10-9	DU PONT (E.I.) DE NEMOURS		04/15/2014	ITG	18,500.000	1,233,963		763,800	1,201,945	(438,145)			(438,145)		763,800		470,163	470,163	8,325		L
264411-50-5	DUKE REALTY CORPORATION		04/15/2014	ITG	5,100.000	86,897		48,381	76,704	(28,323)			(28,323)		48,381		38,516	38,516	867		L
265504-10-0	DUNKIN' BRANDS GROUP INC		04/15/2014	ITG	800.000	38,432		32,960	38,560	(5,600)			(5,600)		32,960		5,472	5,472	184		L
26613Q-10-6	DUPONT FABROS TECHNOLOGY		04/15/2014	ITG	1,100.000	26,797		22,498	27,181	(4,683)			(4,683)		22,498		4,299	4,299	660		L
266605-10-4	DURECT CORPORATIONS		04/15/2014	ITG	900.000	1,145		711	1,557	(846)			(846)		711		434	434			L
233377-40-7	DXP ENTERPRISES INC		04/15/2014	ITG	200.000	21,026		4,024	23,040	(19,016)			(19,016)		4,024		17,002	17,002			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)
26746E-10-3	DYAX CORP		04/15/2014	ITG	1,200.000	7,776		1,569	9,036	(7,467)			(7,467)		1,569		6,207	6,207			L
267475-10-1	DYCOM INDUSTRIES INC		04/15/2014	ITG	500.000	15,457		7,953	13,895	(5,942)			(5,942)		7,953		7,503	7,503			L
267888-10-5	DYNAMIC MATERIALS CORP		04/15/2014	ITG	200.000	3,790		3,149	4,348	(1,200)			(1,200)		3,149		642	642	16		L
268158-10-2	DYNAVAX TECHNOLOGIES CORPORATION		04/15/2014	ITG	1,800.000	2,600		2,160	3,528	(1,368)			(1,368)		2,160		440	440			L
26817R-10-8	DYNEGY INC		04/15/2014	ITG	12.000	303		232	258	(27)			(27)		232		72	72			L
269246-40-1	E TRADE FINANCIAL CORP		04/15/2014	ITG	5,500.000	110,380		45,045	108,020	(62,975)			(62,975)		45,045		65,335	65,335			L
Y2187A-11-9	EAGLE BULK SHIPPING INC		04/15/2014	ITG	175.000	523		501	803	(303)			(303)		501		23	23			L
26969P-10-8	EAGLE MATERIALS INC		04/15/2014	ITG	800.000	67,872		13,320	61,944	(48,624)			(48,624)		13,320		54,552	54,552	160		L
27033X-10-1	EARTHLINK HOLDINGS CORP		04/15/2014	ITG	1,600.000	5,317		5,776	8,112	2,576			2,576		5,776		(459)	(459)	80		L
27579R-10-4	EAST WEST BANCORP INC		04/15/2014	ITG	3,000.000	102,207		45,555	104,910	(59,355)			(59,355)		45,555		56,652	56,652	540		L
277276-10-1	EASTGROUP PROPERTY		04/15/2014	ITG	500.000	31,710		19,146	28,965	(9,819)			(9,819)		19,146		12,564	12,564	270		L
277432-10-0	EASTMAN CH EM CO COM		04/15/2014	ITG	3,100.000	266,392		113,145	250,170	(137,025)			(137,025)		113,145		153,247	153,247	2,170		L
G29183-10-3	EATON CORP PLC	E	06/24/2014	GOLDMAN, SACHS & CO.	73,800.000	5,783,926		5,421,613							5,421,613		362,313	362,313			L
278265-10-3	EATON VANCE CORP		04/15/2014	ITG	2,500.000	89,566		56,070	106,975	(50,905)			(50,905)		56,070		33,496	33,496	550		L
278642-10-3	EBAY INC		04/15/2014	ITG	23,000.000	1,230,319		708,895	1,262,470	(553,576)			(553,576)		708,895		521,424	521,424			L
278715-20-6	EBIX INC		04/15/2014	ITG	700.000	11,191		6,958	10,304	(3,346)			(3,346)		6,958		4,233	4,233	53		L
27874N-10-5	ECHELON CORP		04/15/2014	ITG	600.000	1,568		1,464	1,290	174			174		1,464		104	104			L
27875T-10-1	ECHO GLOBAL LOGISTICS INC		04/15/2014	ITG	100.000	1,678		1,290	2,148	(858)			(858)		1,290		388	388			L
278768-10-6	ECHOSTAR CORP		04/15/2014	ITG	600.000	27,470		13,496	29,832	(16,337)			(16,337)		13,496		13,974	13,974			L
278865-10-0	ECOLAB INC		04/15/2014	ITG	4,700.000	491,912		233,221	490,069	(256,847)			(256,847)		233,222		258,690	258,690	2,585		L
281020-10-7	EDISON INTL		04/15/2014	ITG	6,000.000	340,601		228,761	277,800	(49,039)			(49,039)		228,761		111,840	111,840	4,260		L
28140M-10-3	EDUCATION MANAGEMENT CORP		04/15/2014	ITG	500.000	1,817		1,555	5,045	(3,490)			(3,490)		1,555		262	262			L
28140H-10-4	EDUCATION REALTY TRUST INC		04/15/2014	ITG	1,400.000	13,736		11,454	12,348	(894)			(894)		11,454		2,282	2,282	154		L
28176E-10-8	EDWARDS LIFESCIENCES CORP		04/15/2014	ITG	2,800.000	224,310		195,328	184,128	20,963			20,963		195,328		28,982	28,982			L
28238P-10-9	EHEALTH INC		04/15/2014	ITG	500.000	22,316		6,926	23,245	(16,320)			(16,320)		6,926		15,391	15,391			L
F2924U-10-6	EIFFAGE	D	04/08/2014	JPMORGAN CHASE & CO.	2,372.000	174,668		128,527	136,786	(7,311)			(7,311)	(947)	128,527	1,038	45,102	46,140			U
283677-85-4	EL PASO ELECTRIC		04/15/2014	ITG	800.000	28,930		25,853	28,088	(2,235)			(2,235)		25,853		3,077	3,077	212		L
285218-10-3	ELECTRO RENT CORP.		04/15/2014	ITG	300.000	4,880		4,101	5,556	(1,455)			(1,455)		4,101		780	780	120		L
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES		04/15/2014	ITG	600.000	5,574		5,658	6,276	354			354		5,658		(84)	(84)	48		L
285512-10-9	ELECTRONIC ARTS INC		04/15/2014	ITG	6,500.000	177,513		80,275	149,110	(68,835)			(68,835)		80,275		97,238	97,238			L
286082-10-2	ELECTRONICS FOR IMAGING, INC.		04/15/2014	ITG	1,000.000	38,963		14,063	38,730	(24,667)			(24,667)		14,063		24,900	24,900			L
532457-10-8	ELI LILLY & CO		05/30/2014	Various	39,422.000	2,360,277		1,437,673	2,010,522	(572,844)			(572,844)		1,437,678		922,599	922,599	38,634		L
28660G-10-6	ELIZABETH ARDEN INC		04/15/2014	ITG	800.000	22,204		23,608	28,360	(4,276)			(4,276)		23,608		(1,404)	(1,404)			L
29084Q-10-0	EMCOR GROUP INC		04/15/2014	ITG	1,000.000	44,104		20,404	42,440	(22,037)			(22,037)		20,404		23,701	23,701	160		L
29089Q-10-5	EMERGENT BIO SOLUTIONS INC		04/15/2014	ITG	400.000	9,294		6,224	9,196	(2,972)			(2,972)		6,224		3,071	3,071			L
291005-10-6	EMERITUS CORP		04/15/2014	ITG	600.000	17,623		8,666	12,978	(4,312)			(4,312)		8,666		8,957	8,957			L
291641-10-8	EMPIRE DISTRICT ELECTRIC CO.		04/15/2014	ITG	700.000	17,060		13,670	15,883	(2,213)			(2,213)		13,670		3,391	3,391	179		L
292218-10-4	EMPLOYERS HOLDINGS INC		04/15/2014	ITG	500.000	9,720		6,471	15,825	(9,355)			(9,355)		6,471		3,249	3,249	30		L
292475-20-9	EMULEX CORP		04/15/2014	ITG	1,800.000	12,992		11,768	12,888	(1,120)			(1,120)		11,768		1,224	1,224			L
292480-10-0	ENABLE MIDSTREAM PARTNERS LP UNITS		04/11/2014	CITIGROUP GLOBAL MARKETS	20,000.000	423,115		400,000							400,000		23,115	23,115			L
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		04/15/2014	ITG	590.000	16,724		13,719	16,606	(2,881)	(5)		(2,885)		13,719		3,005	3,005			L
292554-10-2	ENCORE CAPITAL GROUP INC		04/15/2014	ITG	400.000	17,650		8,854	20,104	(11,250)			(11,250)		8,854		8,796	8,796			L
292562-10-5	ENCORE WIRE CORP		04/15/2014	ITG	300.000	13,752		6,258	16,260	(10,002)			(10,002)		6,258		7,494	7,494	12		L
29259G-20-0	ENDEAVOUR INTERNATIONAL CORP		04/15/2014	ITG	600.000	1,708		1,770	3,150	(1,380)			(1,380)		1,770		(62)	(62)			L
G30401-10-6	ENDO INTERNATIONAL INC	F	04/15/2014	ITG	2,300.000	128,340		68,794							68,794		59,546	59,546			L
29269A-10-2	ENDOCYTE INC		04/15/2014	ITG	300.000	5,526		1,128	3,207	(2,079)			(2,079)		1,128		4,398	4,398			L
29266S-10-6	ENDOLOGIX INC		04/15/2014	ITG	900.000	10,622		9,500	15,696	(6,197)			(6,197)		9,500		1,122	1,122			L
G30397-10-6	ENDURANCE SPECIALTY HOLDINGS		04/15/2014	ITG	700.000	36,088		23,919	41,069	(17,150)			(17,150)		23,919		12,170	12,170	238		L
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	06/26/2014	JPMORGAN CHASE & CO.	82,785.000	472,044		351,058	362,068	(8,149)			(8,149)	(2,861)	351,058	(688)	121,673	120,985	9,141		U
29265N-10-8	ENERGEN CORP.		04/15/2014	ITG	1,400.000	110,372		59,892	99,050	(39,158)			(39,158)		59,892		50,479	50,479	210		L
29266R-10-8	ENERGIZER HOLDINGS INC		04/15/2014	ITG	3,000.000	291,163		215,984	324,720	(108,736)			(108,736)		215,984		75,179	75,179	1,500		L
29273R-10-9	ENERGY TRANSFER PARTNERS		05/14/2014	Various	234,290.000	13,153,062		12,104,542	13,413,103	(1,308,560)			(1,308,560)		12,104,542		1,048,519	1,048,519	434,608		L
G10082-14-0	ENERGY XII BERMUDA LTD		04/15/2014	ITG	1,300.000	29,715		29,040	35,178	(6,138)			(6,138)		29,040		675	675	156		L
292764-10-7	ENERNOC		04/15/2014	ITG	400.000	8,686		3,600	6,884	(3,284)			(3,284)		3,600		5,086	5,086			L
29275Y-10-2	ENERSYS		04/15/2014	ITG	900.000	57,718		18,929	63,081	(44,152)			(44,152)		18,929		38,789	38,789	113		L
29285W-10-4	ENGILITY HOLDINGS INC		04/15/2014	ITG	333.000	14,100		5,210	11,122	(5,913)			(5,913)		5,210		8,891	8,891			L
T3643A-14-5	ENI SPA	D	06/26/2014	JPMORGAN CHASE & CO.	4,202.000	112,961		103,963							103,963	(805)	9,803	8,998			U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
29336T-10-0	ENLINK MIDSTREAM LLC		04/15/2014	ITG	900.000	31,253		10,653							10,653		20,600	20,600			L
293389-10-2	ENNIS BUSINESS FORMS, INC.		04/15/2014	ITG	500.000	7,810		6,583	8,850	(2,268)			(2,268)		6,583		1,227	1,227	175		L
29355X-10-7	ENPRO INDUSTRIES INC		04/15/2014	ITG	400.000	28,385		12,021	23,060	(11,039)			(11,039)		12,021		16,364	16,364			L
G3157S-10-6	ENSCO PLC	F	04/15/2014	ITG	2,200.000	111,787		115,852	125,796	329			329		115,852		(4,065)	(4,065)	1,650		L
29358P-10-1	ENSIGN GROUP INC		04/15/2014	ITG	300.000	12,781		6,836	13,281	(6,446)			(6,446)		6,836		5,946	5,946	42		L
G3075P-10-1	ENSTAR GROUP LTD		04/15/2014	ITG	200.000	26,193		18,704	27,782	(9,078)			(9,078)		18,704		7,489	7,489			L
29362U-10-4	ENTEGRIS INC		04/15/2014	ITG	2,800.000	32,410		18,474	32,480	(14,006)			(14,006)		18,474		13,936	13,936			L
293639-10-0	ENTERCOM COMMUNICATIONS CORP		04/15/2014	ITG	400.000	4,055		2,228	4,204	(1,976)			(1,976)		2,228		1,827	1,827			L
29364G-10-3	ENTERGY CORP		04/15/2014	ITG	3,500.000	250,862		223,370	221,445	12,711			12,711		223,370		27,492	27,492	2,905		L
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		06/16/2014	Various	235,401.000	17,572,903		13,966,221	15,607,086	(1,640,865)			(1,640,865)		13,966,221		3,606,681	3,606,681	331,915		L
29384R-10-5	ENTROPIC COMMUNICATIONS INC		04/15/2014	ITG	1,500.000	5,757		6,135	7,065	(541)			(541)		6,135		(378)	(378)			L
29404K-10-6	ENVESTNET INC		04/15/2014	ITG	300.000	10,377		3,022	12,090	(9,068)			(9,068)		3,022		7,356	7,356			L
293904-10-8	ENZON PHARMACEUTICALS INC		04/15/2014	ITG	700.000	611		672	812	364			364		672		(61)	(61)			L
26882D-10-9	EPIQ SYSTEMS INC		04/15/2014	ITG	400.000	5,648		5,014	6,484	(1,470)			(1,470)		5,014		634	634	36		L
26883D-10-8	EPL OIL AND GAS INC		04/15/2014	ITG	400.000	15,359		4,463	11,400	(6,937)			(6,937)		4,463		10,896	10,896			L
26884U-10-9	EPR PROPERTIES		04/15/2014	ITG	700.000	37,466		25,730	34,412	(8,682)			(8,682)		25,730		11,737	11,737	783		L
294429-10-5	EQUIFAX IN C COM		04/15/2014	ITG	2,500.000	164,261		78,099	172,725	(94,627)			(94,627)		78,099		86,163	86,163	625		L
29444U-50-2	EQUINIX INC		04/15/2014	ITG	1,000.000	172,966		96,603	177,450	(80,847)			(80,847)		96,603		76,363	76,363			L
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		04/15/2014	ITG	1,400.000	57,587		43,631	50,722	(7,091)			(7,091)		43,631		13,956	13,956	805		L
294752-10-0	EQUITY ONE INC		04/15/2014	ITG	1,100.000	24,401		17,355	24,684	(7,329)			(7,329)		17,355		7,046	7,046	242		L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		04/15/2014	ITG	6,100.000	354,662		324,705	316,407	8,298			8,298		324,705		29,957	29,957	7,015		L
26885G-10-9	ERA GROUP INC		04/15/2014	ITG	400.000	11,114		7,293	12,344	(5,051)			(5,051)		7,293		3,821	3,821			L
296315-10-4	ESCO TECHNOLOGIES INC		04/15/2014	ITG	400.000	13,610		10,525	13,704	(3,179)			(3,179)		10,525		3,085	3,085	64		L
297178-10-5	ESSEX PROPERTY		04/23/2014	Various	1,406.650	234,854		202,536	137,913	(12,920)			(12,920)		202,536		32,318	32,318	2,326		L
518439-10-4	ESTEE LAUDER COS.		04/15/2014	ITG	5,900.000	412,604		269,094	444,388	(175,294)			(175,294)		269,094		143,510	143,510	1,180		L
297425-10-0	ESTERLINE CORP.		04/15/2014	ITG	600.000	62,290		31,961	61,176	(29,215)			(29,215)		31,961		30,328	30,328			L
297602-10-4	ETHAN ALLEN INTERIORS		04/15/2014	ITG	600.000	14,063		8,337	18,252	(9,915)			(9,915)		8,337		5,726	5,726	120		L
298736-10-9	EURONET WORLDWIDE INC		04/15/2014	ITG	900.000	36,113		14,404	43,065	(28,661)			(28,661)		14,404		21,709	21,709			L
29977A-10-5	EVERCORE PARTNETS INC C-A		04/15/2014	ITG	500.000	24,602		11,585	29,890	(18,305)			(18,305)		11,585		13,017	13,017	125		L
G3223R-10-8	EVEREST RE GROUP LTD		05/30/2014	Various	2,110.000	332,607		215,513	328,886	(113,373)			(113,373)		215,513		117,094	117,094	1,583		L
811054-40-2	EW SCRIPPS CLASS A		04/15/2014	ITG	700.000	11,566		4,947	15,204	(10,257)			(10,257)		4,947		6,619	6,619			L
30063P-10-5	EXACT SCIENCES CORP		04/15/2014	ITG	1,000.000	11,996		6,552	11,690	(5,138)			(5,138)		6,552		5,444	5,444			L
30064E-10-9	EXACTECH INC		04/15/2014	ITG	100.000	2,259		1,407	2,376	(969)			(969)		1,407		852	852			L
30066A-10-5	EXAMWORKS GROUP INC		04/15/2014	ITG	700.000	24,465		7,163	20,909	(13,746)			(13,746)		7,163		17,302	17,302			L
300645-10-8	EXAR CORPORATION		04/15/2014	ITG	600.000	6,602		3,489	7,074	(3,585)			(3,585)		3,489		3,113	3,113			L
269279-40-2	EXCO RESOURCES INC		04/15/2014	ITG	2,500.000	14,948		13,050	13,275	6,375			6,375		13,050		1,898	1,898	125		L
30162A-10-8	EXELIS INC		04/15/2014	ITG	3,400.000	60,974		36,464	64,804	(28,340)			(28,340)		36,464		24,510	24,510	702		L
30161Q-10-4	EXELIXIS INC		04/15/2014	ITG	2,400.000	7,621		8,496	14,712	(3,744)			(3,744)		8,496		(875)	(875)			L
30161N-10-1	EXELON CORP COM		04/15/2014	ITG	17,527.000	627,458		532,996	480,065	61,169			61,169		532,996		94,462	94,462	5,433		L
302081-10-4	EXLSERVICE HLDGS INC		04/15/2014	ITG	400.000	11,142		8,807	11,048	(2,241)			(2,241)		8,807		2,335	2,335			L
30212P-30-3	EXPEDIA IN C DEL COM		04/15/2014	ITG	1,950.000	136,953		49,871	135,837	(85,966)			(85,966)		49,871		87,082	87,082	293		L
302130-10-9	EXPEDITORS INTL WA INC COM		04/15/2014	ITG	4,200.000	163,382		165,942	185,850	(10,860)			(10,860)		165,942		(2,560)	(2,560)			L
30214U-10-2	EXPONENT INC		04/15/2014	ITG	300.000	21,191		12,394	23,232	(10,838)			(10,838)		12,394		8,797	8,797	75		L
30219E-10-3	EXPRESS INC		04/15/2014	ITG	1,000.000	14,924		11,130	18,670	(7,540)			(7,540)		11,130		3,794	3,794			L
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		04/15/2014	ITG	16,999.000	1,240,801		773,284	1,172,938	(421,902)			(421,902)		773,284		467,517	467,517			L
30225X-10-3	EXTERRAN HOLDINGS INC		04/15/2014	ITG	1,100.000	47,738		10,606	37,620	(27,014)			(27,014)		10,606		37,133	37,133	165		L
30225T-10-2	EXTRA SPACE STORAGE INC		04/15/2014	ITG	1,800.000	88,136		34,521	75,834	(41,313)			(41,313)		34,521		53,615	53,615	720		L
30226D-10-6	EXTREME NETWORKS		04/15/2014	ITG	1,400.000	7,774		3,683	9,800	(6,117)			(6,117)		3,683		4,091	4,091			L
30231G-10-2	EXXON MOBIL CORP		05/30/2014	Various	73,857.000	7,216,458		6,575,664	6,489,551	(785,035)			(785,035)		6,575,671		640,786	640,786	42,886		L
302301-10-6	EZCORP INC CL A		04/15/2014	ITG	700.000	7,729		7,553	8,183						7,553		176	176			L
302491-30-3	F M C CORP.		04/15/2014	ITG	2,800.000	210,270		100,248	211,288	(111,040)			(111,040)		100,248		110,022	110,022	798		L
315616-10-2	F5 NETWORKS INC		04/15/2014	ITG	2,000.000	212,980		154,471	181,720	(27,248)			(27,248)		154,471		58,509	58,509			L
G3323L-10-0	FABRINET		04/15/2014	ITG	400.000	8,064		4,636	8,224	(3,588)			(3,588)		4,636		3,428	3,428			L
30303M-10-2	FACEBOOK INC		04/15/2014	ITG	35,900.000	2,082,549		1,090,981	1,956,828	(871,287)			(871,287)		1,090,981		991,568	991,568			L
303075-10-5	FACTSET RESEARCH SYSTEMS		04/15/2014	ITG	900.000	93,557		81,921	97,722	(15,801)			(15,801)		81,921		11,636	11,636	315		L
303250-10-4	FAIR ISAAC INC		04/15/2014	ITG	800.000	40,991		20,114	50,272	(30,158)			(30,158)		20,114		20,877	20,877	16		L
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC		04/15/2014	ITG	2,600.000	35,405		29,477	34,710	(5,233)			(5,233)		29,477		5,929	5,929			L
306137-10-0	FALCONSTOR SOFTWARE INC		04/15/2014	ITG	500.000	736		685	675	10			10		685		51	51			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)
307000-10-9	FAMILY DOLLAR STORE		06/12/2014	Various	124,102.000	8,063,674		7,280,739	1,565,907	(141,642)			(141,642)		7,280,739		782,935	782,935	13,738		L
311642-10-2	FARO TECHNOLOGIES INC		04/15/2014	ITG	400.000	18,890		12,523	23,320	(10,797)			(10,797)		12,523		6,367	6,367			L
311900-10-4	FASTENAL CO		04/15/2014	ITG	5,500.000	274,575		188,091	261,305	(73,214)			(73,214)		188,091		86,484	86,484	1,375		L
30239F-10-6	FBL FINANCIAL GROUP INC CL A		04/15/2014	ITG	300.000	12,960		7,975	13,437	(5,462)			(5,462)		7,975		4,985	4,985	105		L
313549-40-4	FEDERAL MOGUL HOLDINGS CORP		04/15/2014	ITG	300.000	5,230		2,808	5,904	(3,096)			(3,096)		2,808		2,422	2,422			L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		04/15/2014	ITG	1,300.000	148,326		107,895	131,833	(23,938)			(23,938)		107,895		40,432	40,432	2,028		L
313855-10-8	FEDERAL SIGNAL CORP.		04/15/2014	ITG	700.000	10,242		2,583	10,255	(7,672)			(7,672)		2,583		7,659	7,659			L
314211-10-3	FEDERATED INVESTORS		04/15/2014	ITG	1,900.000	55,197		33,912	54,720	(20,808)			(20,808)		33,912		21,285	21,285	475		L
31428X-10-6	FEDEX CORP		04/15/2014	ITG	6,400.000	843,752		458,895	920,128	(461,176)			(461,176)		458,895		384,857	384,857	1,920		L
30241L-10-9	FEI COMPANY		04/15/2014	ITG	800.000	73,454		23,927	71,488	(47,561)			(47,561)		23,927		49,527	49,527	192		L
31430F-10-1	FELCOR LODGING TRUST INC		04/15/2014	ITG	2,500.000	21,818		5,775	20,400	(14,626)			(14,626)		5,775		16,043	16,043	100		L
315405-10-0	FERRO CORP.		04/15/2014	ITG	1,600.000	19,949		5,488	20,528	(15,040)			(15,040)		5,488		14,461	14,461			L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		05/30/2014	Various	6,828.000	359,635		199,654	366,527	(166,873)			(166,873)		199,654		159,981	159,981	1,639		L
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		04/15/2014	ITG	4,731.000	148,947		79,234	139,535	(73,852)			(73,852)		79,234		69,713	69,713	852		L
31678A-10-3	FIFTH STREET FINANCE CORP		04/15/2014	ITG	1,400.000	13,068		13,143	12,950	193			193		13,143		(75)	(75)	466		L
317485-10-0	FINANCIAL ENGINES INC		04/15/2014	ITG	700.000	31,374		12,895	48,636	(35,741)			(35,741)		12,895		18,479	18,479	77		L
31787A-50-7	FINISAR CORP		04/15/2014	ITG	1,800.000	45,507		32,451	43,056	(10,605)			(10,605)		32,451		13,056	13,056			L
317923-10-0	FINISH LINE INC		04/15/2014	ITG	1,000.000	25,822		20,510	28,170	(7,660)			(7,660)		20,510		5,312	5,312	80		L
31847R-10-2	FIRST AMERICAN FINANCIAL		04/15/2014	ITG	1,500.000	38,984		19,683	42,300	(22,617)			(22,617)		19,683		19,301	19,301	180		L
318910-10-6	FIRST BANCORP NC		04/15/2014	ITG	100.000	1,822		975	1,662	(687)			(687)		975		847	847	16		L
31942D-10-7	FIRST CASH FINL SVCS INC		04/15/2014	ITG	600.000	29,964		24,995	37,104	(12,110)			(12,110)		24,995		4,970	4,970			L
31946M-10-3	FIRST CITIZENS BCSH CL A		04/15/2014	ITG	86.000	19,562		12,666	19,146	(6,480)			(6,480)		12,666		6,896	6,896	52		L
319829-10-7	FIRST COMMONWEALTH FINL CORP		04/15/2014	ITG	1,500.000	12,976		5,646	13,230	(7,584)			(7,584)		5,646		7,330	7,330	105		L
31983A-10-3	FIRST COMMUNITY BANCSHARES		04/15/2014	ITG	100.000	1,540		1,035	1,670	(635)			(635)		1,035		505	505	12		L
320218-10-0	FIRST FINANCIAL CORP INDIANA		04/15/2014	ITG	200.000	6,312		5,506	7,312	(1,806)			(1,806)		5,506		806	806	96		L
32023E-10-5	FIRST FINANCIAL HOLDINGS INC		04/15/2014	ITG	200.000	12,046		5,006	13,302	(8,296)			(8,296)		5,006		7,040	7,040	38		L
320209-10-9	FIRST FINL BANCORP		04/15/2014	ITG	800.000	13,590		11,214	13,944	(2,730)			(2,730)		11,214		2,375	2,375	240		L
32020R-10-9	FIRST FINL BANKSHARES INC		04/15/2014	ITG	400.000	23,209		10,479	26,528	(16,049)			(16,049)		10,479		12,730	12,730	208		L
320517-10-5	FIRST HORIZON NATL CORP		04/15/2014	ITG	4,700.000	54,253		29,187	54,755	(25,568)			(25,568)		29,187		25,066	25,066	470		L
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		04/15/2014	ITG	1,700.000	32,258		13,956	29,665	(15,709)			(15,709)		13,956		18,302	18,302	319		L
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT		04/15/2014	ITG	100.000	2,646		1,085	2,837	(1,752)			(1,752)		1,085		1,561	1,561	16		L
320817-10-9	FIRST MERCHANTS CORP		04/15/2014	ITG	200.000	4,066		1,438	4,552	(3,115)			(3,115)		1,438		2,629	2,629	10		L
320867-10-4	FIRST MIDWEST BANCORP		04/15/2014	ITG	1,300.000	20,625		10,047	22,789	(12,742)			(12,742)		10,047		10,578	10,578	182		L
33582V-10-8	FIRST NIAGARA FINL GRP INC		04/15/2014	ITG	5,600.000	49,859		42,448	59,472	(17,024)			(17,024)		42,448		7,411	7,411	448		L
33610F-10-9	FIRST POTOMAC REALTY TRUST		04/15/2014	ITG	800.000	10,266		9,403	9,304	99			99		9,403		863	863	120		L
33616C-10-0	FIRST REPUBLIC BANK		04/15/2014	ITG	100.000	5,239		3,364	5,235	(1,872)			(1,872)		3,364		1,875	1,875	12		L
336433-10-7	FIRST SOLAR		04/15/2014	ITG	1,700.000	112,561		52,930	92,888	(38,729)			(38,729)		52,930		59,631	59,631			L
337932-10-7	FIRSTENERGY CORP		04/15/2014	ITG	8,500.000	287,051		261,630	280,330	105,610			105,610		261,630		25,421	25,421	3,060		L
337915-10-2	FIRSTMERIT CORP		04/15/2014	ITG	2,859.000	56,135		37,803	63,556	(25,752)			(25,752)		37,803		18,332	18,332	457		L
337738-10-8	FISERV INC COM		05/30/2014	Various	8,778.000	503,971		279,939	518,341	(238,402)			(238,402)		279,939		224,032	224,032			L
33829M-10-1	FIVE BELOW INC		04/15/2014	ITG	200.000	7,711		7,708	8,640	1,076			1,076		7,708		3	3			L
337930-70-5	FLAGSTAR BANCORP INC.		04/15/2014	ITG	240.000	4,756		1,243	4,709	(3,466)			(3,466)		1,243		3,513	3,513			L
339041-10-5	FLEETCOR TECHNOLOGIES I		04/15/2014	ITG	800.000	87,536		44,751	93,736	(48,985)			(48,985)		44,751		42,785	42,785			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	04/15/2014	ITG	15,300.000	139,617		88,535	118,881	(30,346)			(30,346)		88,535		51,082	51,082			L
302445-10-1	FLIR SYSTEMS INC		04/15/2014	ITG	3,200.000	111,334		65,440	96,320	(30,880)			(30,880)		65,440		45,894	45,894	320		L
343389-10-2	FLOTEK INDUSTRIES INC		04/15/2014	ITG	1,100.000	31,684		5,516	22,077	(16,561)			(16,561)		5,516		26,169	26,169			L
343498-10-1	FLOWERS INDUSTRIES, INC.		04/15/2014	ITG	5,100.000	102,370		66,234	109,497	(43,263)			(43,263)		66,234		36,136	36,136	574		L
34354P-10-5	FLOWSERVE CORPORATION		04/15/2014	ITG	3,600.000	271,981		99,539	283,788	(184,249)			(184,249)		99,539		172,442	172,442	1,080		L
34385P-10-8	FLUIDIGM CORP DEL		04/15/2014	ITG	300.000	10,468		4,384	11,496	(7,112)			(7,112)		4,384		6,084	6,084			L
343412-10-2	FLUOR CORP		04/15/2014	ITG	4,100.000	307,979		222,342	272,986	(104,970)			(104,970)		222,342		85,637	85,637	1,405		L
343873-10-5	FLUSHING FINANCIAL CORP		04/15/2014	ITG	400.000	7,919		4,278	8,280	(4,002)			(4,002)		4,278		3,641	3,641	60		L
30249U-10-1	FMC TECHNLOGIES INC		04/15/2014	ITG	4,800.000	255,353		187,390	250,608	(63,218)			(63,218)		187,390		67,963	67,963			L
302520-10-1	FNB CORP		04/15/2014	ITG	2,300.000	29,293		19,346	29,026	(9,680)			(9,680)		19,346		9,947	9,947	276		L
344849-10-4	FOOT LOCKER INC		04/15/2014	ITG	4,600.000	204,772		101,027	190,624	(89,573)			(89,573)		101,051		103,721	103,721	1,932		L
345370-86-0	FORD MTR C O DEL COM PAR U		04/15/2014	ITG	68,800.000	1,083,762		688,041	1,061,584	(373,543)			(373,543)		688,041		395,721	395,721	8,600		L
345550-10-7	FOREST CITY ENTERPRISES INC		04/15/2014	ITG	2,100.000	39,066		23,129	40,110	(16,981)			(16,981)		23,129		15,938	15,938			L
345838-10-6	FOREST LABS INC		05/30/2014	Various	73,763.000	6,951,474		2,817,177	4,427,993	(1,610,816)			(1,610,816)		2,817,177		4,134,297	4,134,297			L
346091-70-5	FOREST OIL CORP.		04/15/2014	ITG	2,100.000	3,970		4,011	7,581	1,008			1,008		4,011		(41)	(41)			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)
346233-10-9	FORESTAR GROUP INC		04/15/2014	ITG	600.000	10,038		6,546	12,762	(6,216)			(6,216)		6,546		3,492	3,492			L
346375-10-8	FORMFACTOR INC		04/15/2014	ITG	1,000.000	5,861		5,060	6,020	(960)			(960)		5,060		801	801			L
346563-10-9	FORRESTER RESEARCH INC		04/15/2014	ITG	300.000	10,455		9,856	11,478	(1,622)			(1,622)		9,856		599	599	48		L
34959E-10-9	FORTINET INC		04/15/2014	ITG	1,800.000	36,899		29,847	34,434	(4,587)			(4,587)		29,847		7,052	7,052			L
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		04/15/2014	ITG	1,200.000	48,274		47,489	54,840	(6,633)			(6,633)		47,489		785	785	144		L
349853-10-1	FORWARD AIR CORP		04/15/2014	ITG	600.000	27,095		15,337	26,346	(11,009)			(11,009)		15,337		11,758	11,758	72		L
34988V-10-6	FOSSIL GROUP INC		04/15/2014	ITG	1,100.000	117,407		95,167	131,934	(36,767)			(36,767)		95,167		22,240	22,240			L
350060-10-9	FOSTER LB CO CL A		04/15/2014	ITG	100.000	4,757		2,226	4,729	(2,503)			(2,503)		2,226		2,531	2,531	3		L
H27178-10-4	FOSTER WHEELER AG	R	04/15/2014	ITG	2,400.000	79,409		45,109	79,248	(34,139)			(34,139)		45,109		34,300	34,300			L
353514-10-2	FRANKLIN ELECTRIC, INC.		04/15/2014	ITG	800.000	31,792		14,694	35,712	(21,018)			(21,018)		14,694		17,098	17,098	62		L
354613-10-1	FRANKLIN RES INC		04/15/2014	ITG	11,100.000	574,872		382,619	640,803	(258,184)			(258,184)		382,619		192,253	192,253	2,664		L
35471R-10-6	FRANKLIN STREET PROPERTIES		04/15/2014	ITG	1,000.000	12,240		10,903	11,950	(1,047)			(1,047)		10,903		1,337	1,337	190		L
356108-10-0	FRED'S INC		04/15/2014	ITG	500.000	8,708		5,402	9,260	(3,858)			(3,858)		5,402		3,307	3,307	30		L
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		04/15/2014	ITG	22,804.000	746,281		718,043	860,623	(142,580)			(142,580)		718,043		28,238	28,238	14,253		L
357023-10-0	FREIGHTCAR AMERICA INC		04/15/2014	ITG	200.000	4,820		2,882	5,324	(2,442)			(2,442)		2,882		1,938	1,938	12		L
G36738-10-5	FRESH DEL MONTE PRODUCE INC		04/15/2014	ITG	1,800.000	47,718		42,595	50,940	(8,345)			(8,345)		42,595		5,123	5,123	225		L
35804H-10-6	FRESH MKT INC		04/15/2014	ITG	600.000	21,130		20,100	24,300	(1,151)			(1,151)		20,100		1,030	1,030			L
35906A-10-8	FRONTIER COMMUNICATIONS CORP		04/15/2014	ITG	20,900.000	116,864		95,931	97,185	(1,254)			(1,254)		95,931		20,933	20,933	2,090		L
30281V-10-8	FTD INC		04/15/2014	ITG	300.000	9,274		4,437	9,774	(5,337)			(5,337)		4,437		4,837	4,837			L
302941-10-9	FTI CONSULTING INC		04/15/2014	ITG	800.000	25,532		20,808	32,912	(12,104)			(12,104)		20,808		4,724	4,724			L
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC		04/15/2014	ITG	300.000	3,023		3,228	4,161	786			786		3,228		(205)	(205)			L
359523-10-7	FUEL TECH INC		04/15/2014	ITG	400.000	2,106		1,728	2,836	(1,108)			(1,108)		1,728		378	378			L
359694-10-6	FULLER (H.B.) CO.		04/15/2014	ITG	800.000	36,036		14,698	41,632	(26,934)			(26,934)		14,698		21,338	21,338	80		L
360271-10-0	FULTON FINANCIAL CORP		04/15/2014	ITG	3,700.000	44,777		29,625	48,396	(18,771)			(18,771)		29,625		15,152	15,152	592		L
361086-10-1	FURMANITE CORP		04/15/2014	ITG	400.000	3,593		2,156	4,248	(2,092)			(2,092)		2,156		1,437	1,437			L
302695-10-1	FX ENERGY INC		04/15/2014	ITG	900.000	3,409		3,006	3,294	518			518		3,006		403	403			L
361268-10-5	G & K SERVICES		04/15/2014	ITG	400.000	23,134		10,422	24,892	(14,470)			(14,470)		10,422		12,713	12,713	108		L
H4407G-26-3	GAM HOLDINGS LTD CMN STK	D	06/27/2014	Various	3,887.000	145,302		137,533							137,533	2,950	4,819	7,769			U
361438-10-4	GAMCO INVESTORS INC		04/15/2014	ITG	100.000	7,142		3,919	8,697	(4,778)			(4,778)		3,919		3,223	3,223	6		L
36467W-10-9	GAMESTOP C ORP NEW CL A		04/15/2014	ITG	2,700.000	111,586		64,273	133,002	(68,729)			(68,729)		64,273		47,313	47,313	891		L
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		04/15/2014	ITG	1,702.000	60,637		34,552	66,053	(31,487)			(31,487)		34,552		26,085	26,085	885		L
364730-10-1	GANNETT IN C COM		04/15/2014	ITG	5,200.000	135,045		56,738	153,816	(97,078)			(97,078)		56,738		78,307	78,307	2,000		L
364760-10-8	GAP INC		04/15/2014	ITG	7,900.000	300,786		131,926	308,732	(176,806)			(176,806)		131,926		168,860	168,860	3,318		L
H2906T-10-9	GARMIN LTD		04/15/2014	ITG	2,400.000	132,686		75,620	110,928	(35,308)			(35,308)		75,620		57,066	57,066	1,080		L
366651-10-7	GARTNER GROUP INC NEW		04/15/2014	ITG	1,900.000	126,302		73,196	134,995	(61,799)			(61,799)		73,196		53,106	53,106			L
36729W-20-2	GASTAR EXPL INC		04/15/2014	ITG	800.000	4,900		1,328							1,328		3,572	3,572			L
361448-10-3	GATX CORP.		04/15/2014	ITG	700.000	46,444		22,114	36,519	(14,405)			(14,405)		22,114		24,330	24,330	231		L
F42768-10-5	GDF SUEZ CMN STK	D	05/15/2014	Various	194,357.000	5,177,939		4,488,783							4,488,783	54,139	635,017	689,156	49,924		U
Y2685T-10-7	GENCO SHIPPING & TRADING LIMITED		04/15/2014	ITG	400.000	720		656	1,000	(136)			(136)		656		64	64			L
368682-10-0	GENCORP, INC.		04/15/2014	ITG	500.000	8,353		2,025	9,010	(6,985)			(6,985)		2,025		6,328	6,328			L
368736-10-4	GENERAC HOLDINGS INC		04/15/2014	ITG	700.000	39,461		19,115	39,648	(20,533)			(20,533)		19,115		20,346	20,346			L
369300-10-8	GENERAL CABLE CORP		04/15/2014	ITG	900.000	23,015		21,635	26,469	(4,834)			(4,834)		21,635		1,379	1,379	162		L
369385-10-9	GENERAL COMMUNICATION - CL A		04/15/2014	ITG	600.000	6,303		5,030	6,690	(1,660)			(1,660)		5,030		1,273	1,273			L
369604-10-3	GENERAL EL EC CO COM		04/07/2014	Various	425,000.000	11,055,975		10,643,695							10,643,695		412,279	412,279	93,500		L
370023-10-3	GENERAL GROWTH PROPERTIES		04/15/2014	ITG	8,700.000	194,626		106,546	174,609	(68,063)			(68,063)		106,546		88,080	88,080	2,523		L
370334-10-4	GENERAL MLS INC		05/30/2014	Various	222.000	12,197		10,545	11,080	(535)			(535)		10,545		1,652	1,652	175		L
370373-10-2	GENERAL MOLY INC		04/15/2014	ITG	1,300.000	1,335		1,287	1,742	689			689		1,287		48	48			L
37045V-10-0	GENERAL MOTORS CO		06/30/2014	Various	14,861.000	487,833		291,638	580,354	(288,716)			(288,716)		291,638		196,194	196,194	4,260		L
37045V-12-6	GENERAL MOTORS WARRANT B		06/30/2014	CITIGROUP GLOBAL MARKETS	0.000	9,894											9,894	9,894			L
371532-10-2	GENESCO, INC.		04/15/2014	ITG	500.000	37,771		25,296	36,530	(11,234)			(11,234)		25,296		12,475	12,475			L
371559-10-5	GENESE WYOMING INC CL A		04/15/2014	ITG	800.000	75,598		37,485	76,840	(39,355)			(39,355)		37,485		38,113	38,113			L
372284-20-8	GENIE ENERGY LTD B SHARES		04/15/2014	ITG	400.000	3,333		3,623	4,084	(461)			(461)		3,623		(290)	(290)			L
37244C-10-1	GENOMIC HEALTH		04/15/2014	ITG	300.000	8,094		5,852	8,781	(2,929)			(2,929)		5,852		2,241	2,241			L
36866T-10-3	GEN-PROBE INC		06/26/2014	GOLDMAN, SACHS & CO.	5,000.000	156,883		120,000							120,000		36,883	36,883			L
371901-10-9	GENTEX CORP		04/15/2014	ITG	2,700.000	76,606		66,673	89,073	(22,400)			(22,400)		66,673		9,933	9,933	756		L
37253A-10-3	GENTHERM INC		04/15/2014	ITG	300.000	10,341		3,726	8,043	(4,317)			(4,317)		3,726		6,615	6,615			L
37247A-10-2	GENTIVA HEALTH SERVICES INC		04/15/2014	ITG	400.000	3,051		1,656	4,964	(3,308)			(3,308)		1,656		1,395	1,395			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
372460-10-5	GENUINE PARTS CO		05/30/2014	Various	3,413.000	289,482		188,006	283,927	(95,922)			(95,922)		188,006		101,476	101,476	3,797		L
37247D-10-6	GENWORTH FINL INC		04/15/2014	ITG	9,900.000	157,732		58,572	153,747	(95,175)			(95,175)		58,572		99,160	99,160			L
36159R-10-3	GEO GROUP INC		04/15/2014	ITG	1,152.000	36,819		19,121	37,117	(17,996)			(17,996)		19,121		17,697	17,697	657		L
37364X-10-9	GEOSPACE TECHNOLOGIES CORP		04/15/2014	ITG	200.000	12,655		5,685	18,966	(13,282)			(13,282)		5,685		6,970	6,970			L
374163-10-3	GERON CORP		04/15/2014	ITG	1,700.000	3,111		2,516	8,058	(5,542)			(5,542)		2,516		595	595			L
374297-10-9	GETTY REALTY CORP		04/15/2014	ITG	300.000	5,616		4,454	5,511	(1,040)			(1,040)		4,454		1,162	1,162	114		L
374396-10-9	GEVO INC		04/15/2014	ITG	100.000	98		117	143	17			17		117		(19)	(19)			L
361652-20-9	GFI GROUP INC		04/15/2014	ITG	1,100.000	3,900		3,905	4,301	(77)			(77)		3,905		(5)	(5)	55		L
374689-10-7	GIBRALTAR INDS INC		04/15/2014	ITG	500.000	8,545		4,175	9,295	(5,120)			(5,120)		4,175		4,369	4,369			L
36237H-10-1	G-III APPAREL GROUP LTD		04/15/2014	ITG	400.000	28,715		9,574	29,516	(19,942)			(19,942)		9,574		19,141	19,141			L
375558-10-3	GILEAD SCIENCES INC		05/07/2014	Various	250,979.000	18,714,838		15,682,758	2,352,195	(1,714,721)			(1,714,721)		15,682,758		3,032,080	3,032,080			L
37637Q-10-5	GLACIER BANCORP INC		04/15/2014	ITG	1,100.000	29,241		10,307	32,769	(22,462)			(22,462)		10,307		18,934	18,934	176		L
376535-10-0	GLADSTONE CAPITAL CORP		04/15/2014	ITG	400.000	3,846		2,885	3,840	(955)			(955)		2,885		961	961	84		L
377316-10-4	GLATFELTER		04/15/2014	ITG	700.000	17,926		9,320	19,348	(10,028)			(10,028)		9,320		8,606	8,606	147		L
379302-10-2	GLIMCHER REALTY TRUST		04/15/2014	ITG	1,900.000	18,797		12,470	17,784	(5,314)			(5,314)		12,470		6,328	6,328	380		L
378967-10-3	GLOBAL CASH ACCESS HLDGS INC		04/15/2014	ITG	700.000	4,618		1,825	6,993	(5,168)			(5,168)		1,825		2,794	2,794			L
37946S-10-7	GLOBAL GEOPHYSICAL SERVICES		04/15/2014	ITG	400.000	32		48	644						48		(16)	(16)			U
G39319-10-1	GLOBAL INDEMNITY PLC		04/15/2014	ITG	300.000	7,683		5,168	7,590	(2,422)			(2,422)		5,168		2,514	2,514			L
37940X-10-2	GLOBAL PAYMENTS INC.		04/15/2014	ITG	1,600.000	106,042		64,412	103,984	(39,572)			(39,572)		64,412		41,631	41,631	32		L
37954N-20-6	GLOBE SPECIALTY METALS		04/15/2014	ITG	1,200.000	23,994		17,945	21,612	(3,667)			(3,667)		17,945		6,049	6,049	90		L
36191G-10-7	GNC HOLDINGS INC CLASS A		04/15/2014	ITG	1,500.000	66,343		65,823	87,675	(6,728)			(6,728)		65,823		520	520	240		L
38068T-10-5	GOLD RESOURCE CORP		04/15/2014	ITG	700.000	3,369		3,346	3,171	1,470			1,470		3,346		23	23	28		L
380956-40-9	GOLDCORP INC	A	06/19/2014	Various	226,437.000	6,188,202		5,424,145							5,424,145		764,056	764,056	44,721		L
381119-10-6	GOLDEN MINERALS CO		04/15/2014	ITG	500.000	408		236	236						236		172	172			L
38173M-10-2	GOLUB CAPITAL BDC INC		04/15/2014	ITG	200.000	3,414		2,966	3,822	(856)			(856)		2,966		448	448	64		L
382410-40-5	GOODRICH PETROLEUM CORP		04/15/2014	ITG	500.000	12,182		6,344	8,510	(2,166)			(2,166)		6,344		5,838	5,838			L
382550-10-1	GOODYEAR T IRE AND RUBBER COM		04/15/2014	ITG	4,600.000	118,458		48,054	109,710	(61,656)			(61,656)		48,054		70,404	70,404	230		L
38259P-70-6	GOOGLE INC CLASS C		05/30/2014	Various	5,904.000	3,128,515		2,728,790							2,728,790		399,725	399,725			L
38259P-50-8	GOOGLE INC.		05/29/2014	Various	5,777.000	6,956,902		6,519,193	6,474,342	(1,087,591)			(1,087,591)		6,519,193		437,709	437,709			L
38269P-10-0	GORDMANS STORES INC		04/15/2014	ITG	100.000	457		546	767	455			455		546		(89)	(89)			L
383082-10-4	GORMAN RUPP CO		04/15/2014	ITG	500.000	14,977		10,187	16,715	(6,528)			(6,528)		10,187		4,790	4,790	45		L
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST		04/15/2014	ITG	500.000	12,624		10,571	12,425	(1,854)			(1,854)		10,571		2,053	2,053	215		L
384109-10-4	GRACO, INC.		04/15/2014	ITG	1,200.000	86,795		41,796	93,744	(51,948)			(51,948)		41,796		45,000	45,000	330		L
384313-10-2	GRAFTECH INTERNATIONAL LTD		04/15/2014	ITG	1,800.000	19,680		16,182	20,214	(4,032)			(4,032)		16,182		3,498	3,498			L
384637-10-4	GRAHAM HOLDINGS COMPANY CO CLASS B		04/15/2014	ITG	99.000	66,012		32,114	65,669	(33,555)			(33,555)		32,114		33,898	33,898	505		L
384802-10-4	GRAINGER W W INC		04/15/2014	ITG	1,456.000	362,617		240,372	371,892	(131,519)			(131,519)		240,372		122,244	122,244	1,354		L
38526M-10-6	GRAND CANYON EDUCATION INC		04/15/2014	ITG	600.000	26,818		9,888	26,160	(16,272)			(16,272)		9,888		16,931	16,931			L
387328-10-7	GRANITE CONSTRUCTION INC		04/15/2014	ITG	600.000	22,162		11,262	20,988	(9,726)			(9,726)		11,262		10,900	10,900	156		L
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		04/15/2014	ITG	3,000.000	29,003		11,042	28,800	(17,758)			(17,758)		11,042		17,960	17,960			L
	GREAT BASIN GOLD LTD	C	05/28/2014	EXCHANGE	31,800.000																U
390607-10-9	GREAT LAKES DREDGE DOCK CO		04/15/2014	ITG	500.000	4,296		2,067	4,600	(2,533)			(2,533)		2,067		2,229	2,229			L
391164-10-0	GREAT PLAINS ENERGY INC		04/15/2014	ITG	2,600.000	69,938		51,111	63,024	(11,913)			(11,913)		51,111		18,828	18,828	598		L
39153L-10-6	GREATBATCH INC		04/15/2014	ITG	400.000	18,382		8,234	17,696	(9,462)			(9,462)		8,234		10,149	10,149			L
39304D-10-2	GREEN DOT CORP-CLASS A		04/15/2014	ITG	400.000	7,556		4,892	10,060	(5,168)			(5,168)		4,892		2,664	2,664			L
393222-10-4	GREEN PLAINS RENEWABLE ENERG		04/15/2014	ITG	400.000	10,957		1,840	7,756	(5,916)			(5,916)		1,840		9,117	9,117	16		L
393657-10-1	GREENBRIER COMPANIES INC		04/15/2014	ITG	500.000	22,275		6,164	16,420	(10,257)			(10,257)		6,164		16,112	16,112			L
395259-10-4	GREENHILL CO		04/15/2014	ITG	600.000	28,559		19,493	28,970	(14,675)			(14,675)		19,493		9,066	9,066	270		L
G4095J-10-9	GREENLIGHT CAPITAL RE LTD A		04/15/2014	ITG	500.000	15,712		10,393	16,855	(6,462)			(6,462)		10,393		5,319	5,319			L
397624-10-7	GREIF INC.		04/15/2014	ITG	500.000	25,623		22,168	26,200	(4,033)			(4,033)		22,168		3,455	3,455	420		L
398433-10-2	GRIFFON CORP		04/15/2014	ITG	900.000	9,914		7,381	11,889	(4,508)			(4,508)		7,381		2,534	2,534	27		L
398905-10-9	GROUP 1 AUTOMOTIVE		04/15/2014	ITG	400.000	25,053		14,513	28,408	(13,895)			(13,895)		14,513		10,540	10,540	68		L
400110-10-2	GRUBHUB INC		04/04/2014	GOLDMAN, SACHS & CO.	2,000.000	76,624		52,000							52,000		24,624	24,624			L
36191U-10-6	GT ADVANCED TECHNOLOGIES INC		04/15/2014	ITG	2,500.000	38,369		8,425	21,800	(13,375)			(13,375)		8,425		29,944	29,944			L
401617-10-5	GUESS INC		04/15/2014	ITG	1,200.000	33,233		31,044	37,284	(6,240)			(6,240)		31,044		2,189	2,189	510		L
40171V-10-0	GUIDEWIRE SOFTWARE INC		04/15/2014	ITG	800.000	32,219		37,517	39,256	(1,739)			(1,739)		37,517		(5,298)	(5,298)			L
40222T-10-4	GULF COAST ULTRA DEEP ROYALTY TRUST		04/15/2014	ITG	2,185.000	6,438		4,632	4,545	87			87		4,632		1,806	1,806			U
402307-10-2	GULF ISLAND FABRICATION		04/15/2014	ITG	300.000	6,806		6,245	6,966	(721)			(721)		6,245		561	561	30		L
402629-20-8	GULFMARK OFFSHORE INC CLASS A		04/15/2014	ITG	100.000	4,307		3,518	4,713	(1,195)			(1,195)		3,518		789	789	25		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)
402635-30-4	GULFPORT ENERGY CORP		04/15/2014	ITG	1,500.000	109,880		59,409	94,725	(35,316)			(35,316)		59,409		50,472	50,472			L
404030-10-8	H E EQUIPMENT SERVICES		04/15/2014	ITG	500.000	19,000		4,146	14,815	(10,669)			(10,669)		4,146		14,854	14,854			L
093671-10-5	H&R BLOCK INC		04/15/2014	ITG	5,900.000	164,419		80,704	171,336	(90,632)			(90,632)		80,704		83,715	83,715	2,360		L
405024-10-0	HAEMONETICS CORP		04/15/2014	ITG	1,000.000	32,824		29,189	42,130	(12,941)			(12,941)		29,189		3,635	3,635			L
405217-10-0	HAIN CELESTIAL GROUP INC		04/15/2014	ITG	2,100.000	177,138		81,903	190,638	(108,735)			(108,735)		81,903		95,235	95,235			L
40537Q-20-9	HALCON RESOURCES CORPORATION		04/15/2014	ITG	772.000	3,877		2,941	2,980	1,853			1,853		2,941		936	936			L
406216-10-1	HALLIBURTON CO		04/15/2014	ITG	18,200.000	1,083,721		589,318	923,650	(334,332)			(334,332)		589,318		494,402	494,402	2,730		L
40637H-10-9	HALOZYME THERAPEUTICS INC		04/15/2014	ITG	1,200.000	8,847		7,225	17,988	(10,763)			(10,763)		7,225		1,622	1,622			L
409321-50-2	HAMPTON ROADS BANKSHARES INC		04/15/2014	ITG	100.000	163		150	175	(25)			(25)		150		13	13			L
410120-10-9	HANCOCK HLDG CO		04/15/2014	ITG	1,600.000	55,661		43,598	58,688	(15,090)			(15,090)		43,598		12,063	12,063	384		L
410345-10-2	HANESBRANDS, INC		04/15/2014	ITG	2,000.000	150,690		49,934	140,540	(90,606)			(90,606)		49,934		100,756	100,756	600		L
41043F-20-8	HANGER INC		04/15/2014	ITG	600.000	19,857		11,126	23,604	(12,478)			(12,478)		11,126		8,731	8,731			L
410867-10-5	HANOVER INS GROUP INC CO		04/15/2014	ITG	800.000	46,636		28,772	47,768	(18,996)			(18,996)		28,772		17,864	17,864	296		L
412822-10-8	HARLEY DAVIDSON INC		04/15/2014	ITG	5,600.000	363,319		227,379	387,744	(158,223)			(158,223)		227,379		135,940	135,940	1,540		L
413086-10-9	HARMAN INTERNATIONAL		04/15/2014	ITG	1,400.000	143,661		42,760	114,590	(71,830)			(71,830)		42,760		100,901	100,901	420		L
413160-10-2	HARMONIC LIGHTWAVES INC.		04/15/2014	ITG	2,300.000	14,813		9,945	16,974	(7,029)			(7,029)		9,945		4,868	4,868			L
413875-10-5	HARRIS CORP.		04/03/2014	Various	207,251.000	15,339,274		11,050,634	14,468,192	(3,417,559)			(3,417,559)		11,050,634		4,288,640	4,288,640	87,045		L
415864-10-7	HARSCO CORP.		04/15/2014	ITG	1,300.000	29,683		25,483	36,439	(10,956)			(10,956)		25,483		4,200	4,200	533		L
416196-10-3	HARTE HANKS COMMUNICATIONS		04/15/2014	ITG	700.000	5,682		5,593	5,474	430			430		5,593		89	89	60		L
416515-10-4	HARTFORD FINANCIAL SVCS GRP		04/15/2014	ITG	9,200.000	310,085		153,074	333,316	(180,242)			(180,242)		153,074		157,011	157,011	2,760		L
41754V-10-3	HARVEST NATURAL RESOURCES IN		04/15/2014	ITG	600.000	2,662		1,860	2,712	(852)			(852)		1,860		802	802			L
41902R-10-3	HATTERAS FINANCIAL CORP		04/15/2014	ITG	1,000.000	19,648		16,340	16,340						16,340		3,308	3,308	1,000		L
419596-10-1	HAVERTY FURNITURE		04/15/2014	ITG	200.000	4,936		1,916	6,260	(4,344)			(4,344)		1,916		3,020	3,020	16		L
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		04/15/2014	ITG	1,900.000	46,874		46,039	49,514	(3,475)			(3,475)		46,039		835	835	589		L
419879-10-1	HAWAIIAN HOLDINGS INC		04/15/2014	ITG	200.000	2,561		864	1,926	(1,063)			(1,063)		864		1,698	1,698			L
420261-10-9	HAWKINS INC		04/15/2014	ITG	200.000	7,151		6,707	7,438	(731)			(731)		6,707		444	444	72		L
420877-20-1	HAYN INTERNATIONAL		04/15/2014	ITG	300.000	15,458		13,715	16,572	(2,858)			(2,858)		13,715		1,744	1,744	66		L
40412C-10-1	HCA HOLDINGS INC		04/15/2014	ITG	5,800.000	281,648		167,208	262,405	(110,077)			(110,077)		167,208		114,440	114,440			L
404132-10-2	HCC INSURANCE HOLDINGS INC		04/15/2014	ITG	2,300.000	103,540		63,320	106,122	(42,802)			(42,802)		63,320		40,220	40,220	1,035		L
40414L-10-9	HCP INC		04/15/2014	ITG	8,900.000	365,174		309,320	323,248	(7,323)			(7,323)		309,320		55,854	55,854	4,851		L
42217K-10-6	HEALTH CARE REIT INC		04/15/2014	ITG	4,400.000	274,490		210,891	235,708	(19,290)			(19,290)		210,891		63,599	63,599	3,498		L
42222G-10-8	HEALTH NET INC		04/15/2014	ITG	1,800.000	58,180		43,093	53,406	(10,313)			(10,313)		43,093		15,088	15,088			L
421946-10-4	HEALTHCARE REALTY TRUST INC		04/15/2014	ITG	900.000	22,369		14,342	19,179	(4,837)			(4,837)		14,342		8,028	8,028	270		L
421906-10-8	HEALTHCARE SERVICES GROUP INC		04/15/2014	ITG	1,000.000	29,751		15,851	28,370	(12,519)			(12,519)		15,851		13,900	13,900	171		L
421924-30-9	HEALTHSOUTH CORP		05/29/2014	Various	2,000.000	69,460		29,852	66,640	(36,788)			(36,788)		29,852		39,608	39,608	720		L
422245-10-0	HEALTHWAYS INC		04/15/2014	ITG	700.000	11,653		4,557	10,745	(6,188)			(6,188)		4,557		7,096	7,096			L
422347-10-4	HEARTLAND EXPRESS INC		04/15/2014	ITG	1,100.000	24,066		14,985	21,582	(6,597)			(6,597)		14,985		9,081	9,081	22		L
422340-10-2	HEARTLAND FINANCIAL USA INC		04/15/2014	ITG	100.000	2,510		1,385	2,879	(1,494)			(1,494)		1,385		1,126	1,126	10		L
42235N-10-8	HEARTLAND PAYMENT SYSTEMS INC		04/15/2014	ITG	700.000	27,958		13,866	34,888	(21,022)			(21,022)		13,866		14,092	14,092	60		L
422368-10-0	HEARTWARE INTERNATIONAL INC		04/15/2014	ITG	200.000	17,173		12,909	18,792	(5,883)			(5,883)		12,909		4,264	4,264			L
422704-10-6	HECLA MINING CO.		04/15/2014	ITG	5,600.000	17,558		17,192	17,248						17,192		366	366	14		L
422806-10-9	HEICO CORP		04/15/2014	ITG	312.000	18,140		9,855	18,080	(8,225)			(8,225)		9,855		8,285	8,285	128		L
422819-10-2	HEIDRICK & STRUGGLES		04/15/2014	ITG	300.000	5,787		3,696	6,042	(2,346)			(2,346)		3,696		2,091	2,091	39		L
G4388N-10-6	HELEN OF TROY LTD		04/15/2014	ITG	600.000	38,807		15,192	29,706	(14,514)			(14,514)		15,192		23,615	23,615			L
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		04/15/2014	ITG	1,700.000	37,690		22,702	39,406	(16,704)			(16,704)		22,702		14,988	14,988			L
423452-10-1	HELMERICH & PAYNE, INC.		04/15/2014	ITG	2,500.000	270,705		116,017	210,200	(94,183)			(94,183)		116,017		154,687	154,687	1,563		L
426281-10-1	HENRY JACK & ASSOCIATES		04/15/2014	ITG	1,600.000	85,731		46,173	94,736	(48,563)			(48,563)		46,173		39,558	39,558	352		L
G4412G-10-1	HERBALIFE LTD		04/15/2014	ITG	4,800.000	255,037		266,459	377,760	(111,301)			(111,301)		266,459		(11,422)	(11,422)	1,440		L
427093-10-9	HERCULES OFFSHORE INC		04/15/2014	ITG	2,400.000	10,362		7,660	15,672	(8,012)			(8,012)		7,660		2,702	2,702			L
427096-50-8	HERCULES TECHNOLOGY GROWTH		04/15/2014	ITG	800.000	10,984		7,114	13,120	(6,006)			(6,006)		7,114		3,870	3,870	248		L
427825-10-4	HERSHA HOSPITALITY TRUST		04/15/2014	ITG	2,700.000	15,177		8,270	15,039	(6,769)			(6,769)		8,270		6,907	6,907	324		L
427866-10-8	HERSHEY COMPANY		04/15/2014	ITG	5,100.000	506,113		311,804	495,873	(184,062)			(184,062)		311,811		194,302	194,302	2,474		L
42805T-10-5	HERTZ GLOBAL HOLDINGS INC		04/15/2014	ITG	7,100.000	183,960		91,274	203,202	(111,928)			(111,928)		91,274		92,686	92,686			L
42809H-10-7	HESS CORP		04/15/2014	Various	160,001.000	13,442,278		11,456,165	13,280,083	(1,823,918)			(1,823,918)		11,456,165		1,986,113	1,986,113	40,000		L
428291-10-8	HEXCEL CORP.		04/15/2014	ITG	1,900.000	79,646		41,120	84,911	(43,791)			(43,791)		41,120		38,526	38,526			L
40418F-10-8	HFF INC-CLASS A		04/15/2014	ITG	800.000	25,394		6,769	21,480	(14,711)			(14,711)		6,769		18,625	18,625	1,464		L
42833L-10-8	HHGREGG INC		04/15/2014	ITG	300.000	2,400		2,064	4,191	(2,127)			(2,127)		2,064		336	336			L
428567-10-1	HIBBETT SPORTS INC		04/15/2014	ITG	400.000	21,165		13,561	26,884	(13,323)			(13,323)		13,561		7,604	7,604			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)
42983D-10-4	HIGHER ONE HOLDINGS INC		04/15/2014	ITG	600.000	3,570		4,338	5,856	(522)			(522)		4,338		(768)	(768)			L
431284-10-8	HIGHWOODS PROPERTIES		04/15/2014	ITG	1,400.000	53,457		39,085	50,638	(11,554)			(11,554)		39,085		14,373	14,373	595		L
431466-10-1	HILL INTERNATIONAL INC		04/15/2014	ITG	600.000	3,804		1,794	2,370	(576)			(576)		1,794		2,010	2,010			L
431475-10-2	HILL ROM HOLDINGS INC		04/15/2014	ITG	1,300.000	46,890		39,605	53,742	(14,138)			(14,138)		39,605		7,285	7,285	198		L
431571-10-8	HILLENBRAND INC		04/15/2014	ITG	800.000	24,267		14,788	23,536	(8,748)			(8,748)		14,788		9,478	9,478	158		L
432589-10-9	HILLSHIRE BRANDS CO		06/06/2014	Various	307,041.000	17,957,795		9,443,826	10,267,451	(823,625)			(823,625)		9,443,826		8,513,969	8,513,969	107,727		L
432748-10-1	HILLTOP HOLDINGS INC		04/15/2014	ITG	500.000	11,533		3,616	11,565	(7,949)			(7,949)		3,616		7,917	7,917			L
42840B-10-1	HI-TECH PHARMACAL CO INC		04/15/2014	ITG	200.000	8,695		6,631	8,678	(2,048)			(2,048)		6,631		2,065	2,065			L
43365Y-10-4	HITTITE MICROWAVE CORP		04/15/2014	ITG	600.000	35,678		30,363	37,038	(6,675)			(6,675)		30,363		5,314	5,314	90		L
40425J-10-1	HMS HLDGS CORP		04/15/2014	ITG	1,700.000	28,522		32,385	38,641	3,726			3,726		32,385		(3,863)	(3,863)			L
404251-10-0	HNI CORP		04/15/2014	ITG	600.000	20,533		11,511	23,298	(11,787)			(11,787)		11,511		9,022	9,022	144		L
H36940-13-0	HOLCIM	D	06/26/2014	JPMORGAN CHASE & CO.	671.000	58,005		58,229							58,229	(1,243)	1,020	(223)			U
436106-10-8	HOLLYFRONTIER CORP		04/15/2014	ITG	4,200.000	203,261		106,762	208,698	(101,936)			(101,936)		106,762		96,499	96,499	3,360		L
436440-10-1	HOLOGIC, INC.		04/15/2014	ITG	5,200.000	108,873		81,393	116,220	(34,827)			(34,827)		81,393		27,480	27,480			L
436893-20-0	HOME BANCSHARES INC		04/15/2014	ITG	800.000	25,882		8,525	29,880	(21,355)			(21,355)		8,525		17,357	17,357	60		L
437076-10-2	HOME DEPOT INC		05/30/2014	Various	32,111.000	2,429,273		1,094,325	2,644,020	(1,549,693)			(1,549,693)		1,094,327		1,334,946	1,334,946	15,092		L
437306-10-3	HOME PROPERTIES INC		04/15/2014	ITG	1,000.000	59,715		55,858	53,620	2,238			2,238		55,858		3,856	3,856	730		L
440327-10-4	HORACE MANN EDUCATORS		04/15/2014	ITG	500.000	13,956		5,646	15,770	(10,124)			(10,124)		5,646		8,310	8,310	115		L
440452-10-0	HORMEL FOODS CORP		05/30/2014	Various	6,437.000	307,844		195,824	290,759	(94,936)			(94,936)		195,824		112,020	112,020	1,655		L
440543-10-6	HORNBECK OFFSHORE SERVICES INC		04/15/2014	ITG	500.000	19,423		13,138	24,615	(11,478)			(11,478)		13,138		6,285	6,285			L
440694-30-5	HORSEHEAD HOLDING CORP		04/15/2014	ITG	900.000	14,318		6,729	14,589	(7,860)			(7,860)		6,729		7,589	7,589			L
441060-10-0	HOSPIRA INC.		04/15/2014	ITG	3,200.000	137,214		100,640	132,096	(31,456)			(31,456)		100,640		36,574	36,574			L
44106M-10-2	HOSPITALITY PROPERTY TRUST		04/15/2014	ITG	2,400.000	70,251		52,060	64,872	(12,812)			(12,812)		52,060		18,191	18,191	1,152		L
44107P-10-4	HOST HOTELS & RESORTS INC		04/15/2014	ITG	13,700.000	278,749		152,932	266,328	(113,396)			(113,396)		152,932		125,817	125,817	3,699		L
44183U-10-0	HOUSTON AMERICAN ENERGY CORP		04/15/2014	ITG	400.000	210		100	100						100		110	110			L
44244K-10-9	HOUSTON WIRE AND CABLE CO		04/15/2014	ITG	300.000	3,770		3,605	4,014	(409)			(409)		3,605		164	164	33		L
442487-20-3	HOVNANIAN ENTRPRS INC- CL A		04/15/2014	ITG	1,600.000	7,140		2,071	10,592	(8,521)			(8,521)		2,071		5,069	5,069			L
44267D-10-7	HOWARD HUGHES CORP		04/15/2014	ITG	500.000	69,062		21,050	60,050	(39,000)			(39,000)		21,050		48,012	48,012			L
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	06/26/2014	JPMORGAN CHASE & CO.	61,239.000	618,539		620,221							620,221	21,725	(23,407)	(1,681)	11,676		L
404303-10-9	HSN INC DE L COM		04/15/2014	ITG	800.000	45,165		27,192	49,840	(22,648)			(22,648)		27,192		17,973	17,973	200		L
443320-10-6	HUB GROUP INC		04/15/2014	ITG	800.000	33,430		22,868	31,904	(9,036)			(9,036)		22,868		10,563	10,563			L
443683-10-7	HUDSON CITY BANCORP		04/15/2014	ITG	8,700.000	84,988		50,156	82,041	(31,886)			(31,886)		50,156		34,832	34,832	348		L
444859-10-2	HUMANA INC COM		04/15/2014	ITG	3,400.000	371,085		255,811	350,948	(95,137)			(95,137)		255,811		115,274	115,274	1,836		L
445658-10-7	HUNT TRANSPORT SVC		05/30/2014	Various	4,027.000	305,343		220,387	311,287	(84,746)			(84,746)		220,387		84,956	84,956	1,211		L
446150-10-4	HUNTINGTON BANCSHARES INC		04/15/2014	ITG	17,200.000	161,425		85,020	165,980	(80,960)			(80,960)		85,020		76,406	76,406	1,720		L
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		04/15/2014	ITG	900.000	88,796		27,228	81,009	(53,781)			(53,781)		27,228		61,568	61,568	180		L
447011-10-7	HUNTSMAN		04/15/2014	ITG	3,900.000	93,937		38,816	95,940	(57,124)			(57,124)		38,816		55,121	55,121	488		L
447462-10-2	HURON CONSULTING GR INC		04/15/2014	ITG	400.000	23,329		12,295	25,088	(12,793)			(12,793)		12,295		11,034	11,034			L
449172-10-5	HYSTER YALE MATERIALS HANDLING INC CL A		04/15/2014	ITG	200.000	18,959		4,454	18,632	(14,178)			(14,178)		4,454		14,506	14,506	50		L
44919P-50-8	IAC/INTERACTIVE CORP		04/15/2014	ITG	1,700.000	113,240		67,893	116,773	(48,880)			(48,880)		67,893		45,347	45,347	408		L
450828-10-8	IBERIABANK CORP		04/15/2014	ITG	500.000	32,996		23,556	31,425	(7,870)			(7,870)		23,556		9,441	9,441	340		L
44925C-10-3	ICF INTERNATIONAL INC		04/15/2014	ITG	300.000	11,778		5,639	10,413	(4,774)			(4,774)		5,639		6,139	6,139			L
44928D-10-8	ICG GROUP INC		04/15/2014	ITG	800.000	15,452		7,266	14,904	(7,638)			(7,638)		7,266		8,186	8,186			L
451055-10-7	ICONIX BRAND GROUP INC		04/15/2014	ITG	1,400.000	51,825		22,981	55,580	(32,599)			(32,599)		22,981		28,843	28,843			L
44930G-10-7	ICU MEDICAL		04/15/2014	ITG	200.000	11,387		7,398	12,742	(5,344)			(5,344)		7,398		3,989	3,989			L
451107-10-6	IDACORP INC		04/15/2014	ITG	900.000	49,653		34,274	46,656	(12,382)			(12,382)		34,274		15,379	15,379	387		L
45166R-20-4	IDENIX PHARMACEUTICALS INC		04/15/2014	ITG	900.000	4,872		4,545	5,382	(837)			(837)		4,545		327	327			L
45167R-10-4	IDEX CORP		04/15/2014	ITG	1,600.000	112,214		51,820	118,160	(66,340)			(66,340)		51,820		60,394	60,394	368		L
45168D-10-4	IDEXX LABS CORP		04/15/2014	ITG	1,400.000	164,560		103,764	148,918	(45,154)			(45,154)		103,764		60,796	60,796			L
448947-50-7	IDT CORP CL B		04/15/2014	ITG	400.000	6,366		3,701	7,148	(3,447)			(3,447)		3,701		2,664	2,664	136		L
45169U-10-5	IGATE CORP		04/15/2014	ITG	600.000	21,951		7,089	24,096	(17,007)			(17,007)		7,089		14,862	14,862			L
451734-10-7	IHS INC CL A		04/15/2014	ITG	900.000	106,103		67,343	107,730	(40,387)			(40,387)		67,343		38,760	38,760			L
902104-10-8	II VI INC		04/15/2014	ITG	1,000.000	14,096		15,430	17,600	697			697		15,430		(1,334)	(1,334)			L
452327-10-9	ILLUMINA INC		04/15/2014	ITG	2,800.000	369,413		115,924	298,674	(197,616)			(197,616)		115,924		253,489	253,489			L
45245A-10-7	IMATION CORP		04/15/2014	ITG	500.000	2,583		2,140	2,340	(200)			(200)		2,140		443	443			L
45253H-10-1	IMMUNOGEN INC		04/15/2014	ITG	1,500.000	18,680		16,668	22,005	(5,337)			(5,337)		16,668		2,011	2,011			L
452907-10-8	IMMUNOMEDICS INC		04/15/2014	ITG	1,000.000	3,728		3,255	4,600	(1,346)			(1,346)		3,255		474	474			L
45256B-10-1	IMPAX LABORATORIES		04/15/2014	ITG	1,200.000	28,636		22,521	30,168	(7,647)			(7,647)		22,521		6,115	6,115			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)
45337C-10-2	INCYTE CORPORATION		04/15/2014	ITG	2,500.000	106,597		46,244	121,512	(80,620)			(80,620)		46,244		60,353	60,353			L
453836-10-8	INDEPENDENT BANK CORP MA		04/15/2014	ITG	300.000	11,377		6,482	11,757	(5,275)			(5,275)		6,482		4,895	4,895	138		L
45667G-10-3	INFINERA CORP		04/15/2014	ITG	2,000.000	16,191		11,160	19,560	(8,400)			(8,400)		11,160		5,031	5,031			L
45665Q-10-3	INFINITY PROPERTY & CASUALTY CORP		04/15/2014	ITG	200.000	13,165		10,371	14,350	(3,979)			(3,979)		10,371		2,794	2,794	72		L
45666Q-10-2	INFORMATICA CORP		04/15/2014	ITG	2,100.000	76,691		79,338	87,150	(167)			(167)		79,338		(2,647)	(2,647)			L
N4578E-41-3	ING GROEP NV -CVA OTHER	D	06/26/2014	JPMORGAN CHASE & CO.	12,070.000	167,939		145,302	167,981	(19,570)			(19,570)	(3,109)	145,302	1,966	20,670	22,637			L
457030-10-4	INGLES MARKETS INC CL A		04/15/2014	ITG	300.000	6,698		4,303	8,130	(3,827)			(3,827)		4,303		2,395	2,395	99		L
457153-10-4	INGRAM MICRO		04/15/2014	ITG	3,200.000	96,178		52,988	75,072	(22,084)			(22,084)		52,988		43,190	43,190			L
457187-10-2	INGREDION INC		04/15/2014	ITG	2,500.000	167,750		99,437	171,150	(71,713)			(71,713)		99,437		68,313	68,313	2,100		L
457461-20-0	INLAND REAL ESTATE CORP		04/15/2014	ITG	1,000.000	10,371		7,303	10,520	(3,217)			(3,217)		7,303		3,068	3,068	190		L
45773Y-10-5	INNERWORKINGS INC		04/15/2014	ITG	500.000	3,626		3,818	3,895	(78)			(78)		3,818		(191)	(191)			L
45774N-10-8	INNOPHOS HOLDINGS INC		04/15/2014	ITG	400.000	20,996		15,596	19,440	(3,844)			(3,844)		15,596		5,401	5,401	160		L
45768S-10-5	INNOSPEC INC		04/15/2014	ITG	400.000	17,531		9,788	18,488	(8,700)			(8,700)		9,788		7,743	7,743			L
45772F-10-7	INPHI CORP		04/15/2014	ITG	400.000	5,881		3,446	5,160	(1,714)			(1,714)		3,446		2,435	2,435			L
45765U-10-3	INSIGHT ENTERPRISES INC		04/15/2014	ITG	800.000	21,094		12,476	18,168	(5,692)			(5,692)		12,476		8,618	8,618			L
45778Q-10-7	INSPERITY INC		04/15/2014	ITG	500.000	15,066		11,062	18,065	(7,004)			(7,004)		11,062		4,004	4,004	85		L
45774W-10-8	INSTEEL INDS INC		04/15/2014	ITG	300.000	5,978		2,989	6,819	(3,830)			(3,830)		2,989		2,989	2,989	9		L
45784P-10-1	INSULET CORP		04/15/2014	ITG	900.000	37,391		14,333	33,390	(19,058)			(19,058)		14,333		23,058	23,058			L
457985-20-8	INTEGRA LIFE SCIENCES		04/15/2014	ITG	400.000	17,794		11,808	19,084	(7,276)			(7,276)		11,808		5,986	5,986			L
458118-10-6	INTEGRATED DEVISE TECHNOLOGY		04/15/2014	ITG	2,900.000	32,200		15,251	29,551	(14,300)			(14,300)		15,251		16,950	16,950			L
45822P-10-5	INTEGRYS E NERGY GROUP INC COM		04/15/2014	ITG	2,000.000	121,826		99,595	108,820	(9,225)			(9,225)		99,595		22,231	22,231	1,360		L
458140-10-0	INTEL CORP		04/15/2014	ITG	104,300.000	2,775,560		2,335,100	2,707,628	(372,528)			(372,528)		2,335,100		440,460	440,460	23,468		L
45825N-10-7	INTELIQUENT INC		04/15/2014	ITG	700.000	9,665		1,939	7,994	(6,055)			(6,055)		1,939		7,726	7,726	53		L
458334-10-9	INTER PARFUMS INC		04/15/2014	ITG	700.000	23,554		10,744	25,067	(14,323)			(14,323)		10,744		12,809	12,809	168		L
45841N-10-7	INTERACTIVE BKRS GRP A		04/15/2014	ITG	800.000	17,105		11,304	19,472	(8,168)			(8,168)		11,304		5,801	5,801	80		L
45841V-10-9	INTERACTIVE INTELLIGENCE GROUP		04/15/2014	ITG	300.000	20,074		8,376	20,208	(11,832)			(11,832)		8,376		11,698	11,698			L
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		04/15/2014	ITG	2,466.000	476,323		372,696	554,653	(180,178)			(180,178)		372,696		103,627	103,627	1,603		L
45867G-10-1	INTERDIGITAL INC		04/15/2014	ITG	900.000	28,928		27,450	26,541	7,056			7,056		27,450		1,478	1,478	180		L
458665-30-4	INTERFACE INC		04/15/2014	ITG	1,200.000	22,536		14,732	26,352	(11,620)			(11,620)		14,732		7,805	7,805	36		L
45884X-10-3	INTERMUNE INC		04/15/2014	ITG	1,100.000	29,058		10,076	16,203	(6,127)			(6,127)		10,076		18,982	18,982			L
45885A-30-0	INTERNAP NETWORK SERVICES		04/15/2014	ITG	600.000	4,012		2,895	4,512	(1,617)			(1,617)		2,895		1,117	1,117			L
459902-10-2	INTERNATIO NAL GAME TECHNOLOGY COM		04/15/2014	ITG	5,800.000	79,436		81,548	105,328	(18,722)			(18,722)		81,548		(2,112)	(2,112)	1,276		L
459044-10-3	INTERNATIONAL BANCSHARES CRP		04/15/2014	ITG	800.000	18,656		10,831	21,112	(10,281)			(10,281)		10,831		7,825	7,825	200		L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		05/30/2014	Various	12,264.000	2,395,701		2,247,964	2,300,358	(50,593)			(50,593)		2,247,965		147,736	147,736	6,348		L
460146-10-3	INTERNATIONAL PAPER CO		04/15/2014	ITG	8,400.000	374,752		203,315	411,852	(208,537)			(208,537)		203,315		171,437	171,437	2,940		L
460254-10-5	INTERNATIONAL RECTIFIER CORP		04/15/2014	ITG	1,200.000	30,823		22,771	31,284	(8,513)			(8,513)		22,771		8,051	8,051			L
460335-20-1	INTERNATIONAL SPEEDWAY		04/15/2014	ITG	400.000	12,599		9,180	14,196	(5,016)			(5,016)		9,180		3,419	3,419			L
460690-10-0	INTERPUBLIC GROUP OF COS INC		04/15/2014	ITG	9,700.000	158,091		72,014	171,690	(99,676)			(99,676)		72,014		86,077	86,077	922		L
46069S-10-9	INTERSIL CORP		04/15/2014	ITG	2,400.000	28,985		21,192	27,528	(6,336)			(6,336)		21,192		7,793	7,793	288		L
46113M-10-8	INTERVAL LEISURE GROUP		04/15/2014	ITG	400.000	10,462		5,329	12,360	(7,031)			(7,031)		5,329		5,133	5,133	44		L
T55067-10-1	INTESA SANPAOLO EURO.52	D	06/26/2014	JPMORGAN CHASE & CO.	362,384.000	1,222,275		1,038,112							1,038,112	10,259	173,904	184,163	5,483		U
461148-10-8	INTEVAC INC		04/15/2014	ITG	500.000	4,255		2,360	3,715	(1,355)			(1,355)		2,360		1,895	1,895			L
46116V-10-5	INTL FCSTONE INC		04/15/2014	ITG	300.000	5,384		5,457	5,562	848			848		5,457		(73)	(73)			L
46118H-10-4	INTRALINKS HOLDINGS INC		04/15/2014	ITG	700.000	6,343		3,703	8,477	(4,774)			(4,774)		3,703		2,640	2,640			L
46121Y-10-2	INTREPID POTASH INC		04/15/2014	ITG	1,100.000	16,218		16,291	17,424	3,212			3,212		16,291		(73)	(73)			L
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		04/15/2014	ITG	1,600.000	148,282		91,523	137,568	(46,045)			(46,045)		91,523		56,758	56,758	1,248		L
461202-10-3	INTUIT INC.		05/30/2014	Various	8,498.000	641,124		447,378	648,567	(201,189)			(201,189)		447,378		193,746	193,746	3,229		L
46120E-60-2	INTUITIVE SURGICAL INC		06/20/2014	Various	10,374.000	4,193,998		3,893,229	339,527	3,837			3,837		3,893,229		300,768	300,768			L
461203-10-1	INVACARE CORP		04/15/2014	ITG	600.000	10,221		10,248	13,926	(3,678)			(3,678)		10,248		(27)	(27)	15		L
G491BT-10-8	INVESCO LTD		04/15/2014	ITG	9,200.000	316,673		149,296	334,880	(185,584)			(185,584)		149,296		167,377	167,377	2,070		L
46131B-10-0	INVESCO MORTGAGE CAPITAL INC		04/15/2014	ITG	700.000	11,650		10,091	10,276	(185)			(185)		10,091		1,559	1,559	700		L
46145F-10-5	INVESTMENT TECHNOLOGY GROUP		04/15/2014	ITG	700.000	13,127		7,378	14,392	(7,014)			(7,014)		7,378		5,750	5,750			L
46146P-10-2	INVESTORS BANCORP INC		04/15/2014	ITG	800.000	20,927		10,109	20,464	(10,355)			(10,355)		10,109		10,818	10,818	40		L
461730-10-3	INVESTORS REAL ESTATE TRUST		04/15/2014	ITG	800.000	6,953		5,251	6,864	(1,613)			(1,613)		5,251		1,702	1,702	208		L
462044-10-8	ION GEOPHYSICAL CORP		04/15/2014	ITG	2,600.000	11,236		10,582	8,580	4,624			4,624		10,582		654	654			L
44984A-10-5	IPC THE HOSPITALIST CO		04/15/2014	ITG	400.000	19,158		15,025	23,756	(8,731)			(8,731)		15,025		4,133	4,133			L
44980X-10-9	IPG PHOTONICS CORP		04/15/2014	ITG	700.000	51,464		34,407	54,327	(19,920)			(19,920)		34,407		17,057	17,057			L
46269C-10-2	IRIDIUM COMMUNICATIONS INC		04/15/2014	ITG	800.000	5,704		5,035	5,008	27			27		5,035		669	669			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)
462726-10-0	IROBOT		04/15/2014	ITG	500.000	18,344		12,366	17,385	(5,019)			(5,019)		12,366		5,978	5,978			L
462846-10-6	IRON MTN INC PA		05/13/2014	Various	237,776.000	6,535,056		6,553,988	7,216,502	(431,526)			(431,526)		6,553,988		(18,932)	(18,932)	128,399		L
46333X-10-8	IRONWOOD PHARMACEUTICALS INC		04/15/2014	ITG	900.000	8,865		9,683	10,449	(766)			(766)		9,683		(819)	(819)			L
464330-10-9	ISIS PHARMACEUTICALS INC		04/15/2014	ITG	1,800.000	58,522		15,703	67,728	(56,346)			(56,346)		15,703		42,819	42,819			L
464592-10-4	ISLE OF CAPRI CASINOS		04/15/2014	ITG	200.000	1,400		990	1,800	(811)			(811)		990		411	411			L
45031U-10-1	ISTAR FINANCIAL		04/15/2014	ITG	1,700.000	23,892		10,224	24,259	(14,035)			(14,035)		10,224		13,668	13,668			L
465685-10-5	ITC HOLDINGS		04/15/2014	ITG	3,300.000	121,619		82,371	105,402	(23,031)			(23,031)		82,371		39,248	39,248	470		L
465741-10-6	ITRON INC		04/15/2014	ITG	800.000	27,202		25,616	33,144	(7,528)			(7,528)		25,616		1,586	1,586			L
450911-20-1	ITT CORP		04/15/2014	ITG	1,700.000	71,825		24,396	73,814	(49,418)			(49,418)		24,396		47,429	47,429	187		L
45068B-10-9	ITT EDUCATIONAL SVCS INC		04/15/2014	ITG	1,300.000	33,663		27,924	43,654	(15,717)			(15,717)		27,937		5,726	5,726			L
46600W-10-6	IXYS CORPORATION		04/15/2014	ITG	500.000	5,385		5,510	6,485	(926)			(926)		5,510		(125)	(125)	30		L
466032-10-9	J & J SNACK FOODS CORP.		04/15/2014	ITG	400.000	37,952		19,453	35,436	(15,983)			(15,983)		19,453		18,499	18,499	256		L
708160-10-6	J.C. PENNEY CO. INC.		04/15/2014	ITG	3,100.000	22,469		22,568	28,365						22,568		(99)	(99)			L
48123V-10-2	J2 GLOBAL INC		04/15/2014	ITG	900.000	41,357		25,103	45,009	(19,906)			(19,906)		25,103		16,254	16,254	236		L
466313-10-3	JABIL CIRC UIT INC COM		04/15/2014	ITG	3,900.000	67,709		70,200	68,016	3,827			3,827		70,200		(2,491)	(2,491)	312		L
466367-10-9	JACK IN THE BOX INC		04/15/2014	ITG	700.000	39,065		14,216	35,014	(20,798)			(20,798)		14,216		24,849	24,849			L
469814-10-7	JACOBS ENGINEERING GROUP INC		04/15/2014	ITG	2,500.000	153,930		85,609	157,475	(71,866)			(71,866)		85,609		68,321	68,321			L
47012E-10-6	JAKKS PACIFIC		04/15/2014	ITG	500.000	4,223		3,365	3,365						3,365		858	858			L
470355-20-7	JAMES RIVER COAL CO		04/15/2014	ITG	600.000	171		444	810						444		(273)	(273)			L
47102X-10-5	JANUS CAP GROUP INC		04/15/2014	ITG	3,800.000	41,677		23,994	47,006	(23,012)			(23,012)		23,994		17,683	17,683	266		L
471109-10-8	JARDEN CORP		04/15/2014	ITG	2,700.000	148,809		52,325	165,645	(113,320)			(113,320)		52,325		96,484	96,484			L
G50871-10-5	JAZZ PHARMACEUTICALS PLC		04/15/2014	ITG	1,100.000	140,393		60,687	139,216	(78,529)			(78,529)		60,687		79,706	79,706			L
46612J-50-7	JDS UNIPHA SE CORP COM PAR 0		04/15/2014	ITG	4,600.000	59,374		47,795	59,708	(11,913)			(11,913)		47,795		11,579	11,579			L
477839-10-4	JOHN BEAN TECH		04/15/2014	ITG	500.000	14,659		7,172	14,665	(7,494)			(7,494)		7,172		7,488	7,488	45		L
478160-10-4	JOHNSON & JOHNSON		05/30/2014	Various	38,474.000	3,793,227		2,980,730	3,200,155	(531,893)			(531,893)		2,980,730		812,498	812,498	27,610		L
478366-10-7	JOHNSON CONTROLS INC		04/15/2014	ITG	15,200.000	693,483		457,717	779,760	(316,870)			(316,870)		457,717		235,766	235,766	6,248		L
480200-10-7	JONES LANG LASALLE INC.		04/15/2014	ITG	1,400.000	166,092		94,840	143,346	(48,506)			(48,506)		94,840		71,252	71,252			L
480838-10-1	JOS A BANK CLOTHIERS INC		04/15/2014	ITG	500.000	32,216		23,760	27,365	(3,605)			(3,605)		23,760		8,456	8,456			L
481130-10-2	JOURNAL COMMUNICATIONS INC CL A		04/15/2014	ITG	600.000	4,920		1,841	5,586	(3,745)			(3,745)		1,841		3,078	3,078			L
481165-10-8	JOY GLOBAL INC		04/15/2014	ITG	2,200.000	133,249		121,000	128,678	14,826			14,826		121,000		12,249	12,249	385		L
46625H-10-0	JP MORGAN CHASE & CO		04/15/2014	ITG	81,000.000	4,439,228		2,579,144	4,736,880	(2,157,736)			(2,157,736)		2,579,144		1,860,084	1,860,084	61,560		L
48203R-10-4	JUNIPER NETWORKS INC		04/15/2014	ITG	10,500.000	258,464		180,600	236,985	(56,385)			(56,385)		180,600		77,864	77,864			L
48273U-10-2	K12		04/15/2014	ITG	500.000	10,871		11,315	10,875	2,338			2,338		11,315		(444)	(444)			L
48282T-10-4	KADANT INC		04/15/2014	ITG	200.000	6,986		3,513	8,104	(4,591)			(4,591)		3,513		3,473	3,473	55		L
483007-70-4	KAISER ALUMINUM CORP		04/15/2014	ITG	300.000	21,767		13,709	21,072	(7,364)			(7,364)		13,709		8,058	8,058	105		L
483548-10-3	KAMAN CORP		04/15/2014	ITG	400.000	15,937		11,275	15,892	(4,617)			(4,617)		11,275		4,662	4,662	128		L
484836-10-1	KANSAS CITY LIFE INSURANCE CO.		04/15/2014	ITG	100.000	4,354		3,047	4,774	(1,728)			(1,728)		3,047		1,308	1,308	27		L
48562P-10-3	KAPSTONE PAPER AND PACKAGING CORP		04/15/2014	ITG	1,600.000	39,505		11,317	44,688	(33,371)			(33,371)		11,317		28,188	28,188			L
48238T-10-9	KAR AUCTION SERVICES INC		04/15/2014	ITG	900.000	26,481		11,025	26,595	(15,570)			(15,570)		11,025		15,456	15,456	450		L
485865-10-9	KATE SPADE & CO		04/15/2014	ITG	1,800.000	58,336		9,503							9,503		48,833	48,833			L
48666K-10-9	KB HOME COM		04/15/2014	ITG	1,400.000	23,076		8,204	25,592	(17,388)			(17,388)		8,204		14,872	14,872	35		L
B5337G-16-2	KBC GROUP NV	D	04/08/2014	JPMORGAN CHASE & CO.	6,685.000	402,546		326,063	379,976	(42,014)			(42,014)	(11,899)	326,063	10,909	65,574	76,483			U
48242W-10-6	KBR INC		04/15/2014	ITG	2,900.000	74,786		73,055	92,481	(19,426)			(19,426)		73,055		1,731	1,731	464		L
48244B-10-0	KCG HOLDINGS INC CLASS A		04/15/2014	ITG	599.000	5,795		6,439	7,164	(725)			(725)		6,439		(644)	(644)			L
488152-20-8	KELLY SERVICES INC. CLASS A		04/15/2014	ITG	600.000	12,580		6,983	14,964	(7,981)			(7,981)		6,983		5,597	5,597	30		L
488360-20-7	KEMET CORP		04/15/2014	ITG	1,000.000	5,407		4,420	5,640	(1,220)			(1,220)		4,420		987	987			L
488401-10-0	KEMPER CORP		04/15/2014	ITG	1,000.000	37,468		24,454	40,880	(16,426)			(16,426)		24,454		13,014	13,014	240		L
489170-10-0	KENNAMETAL, INC.		04/15/2014	ITG	1,600.000	70,577		53,013	83,312	(30,299)			(30,299)		53,013		17,565	17,565	288		L
492515-10-1	KERYX BIOPHARMACEUTICAL COMMON STOCK		04/15/2014	ITG	500.000	6,824		7,832							7,832		(1,007)	(1,007)			L
49271M-10-0	KEURIG GREEN MOUNTAIN INC		04/15/2014	ITG	2,609.000	252,295		61,572							61,572		190,723	190,723	652		L
492914-10-6	KEY ENERGY SERVICES INC		04/15/2014	ITG	2,600.000	25,639		15,470	20,540	(5,070)			(5,070)		15,470		10,169	10,169			L
493723-10-0	KEYW HOLDING CORP		04/15/2014	ITG	100.000	1,420		687	1,344	(658)			(658)		687		733	733			L
493732-10-1	KFORCE INC		04/15/2014	ITG	700.000	14,244		6,962	14,322	(7,360)			(7,360)		6,962		7,281	7,281	70		L
49427F-10-8	KILROY REALTY CORPORATION		04/15/2014	ITG	1,100.000	63,753		33,004	55,198	(22,194)			(22,194)		33,004		30,749	30,749	770		L
494274-10-3	KIMBALL INTERNATIONAL INC CL B		04/15/2014	ITG	300.000	5,188		1,441	4,509	(3,068)			(3,068)		1,441		3,747	3,747	30		L
49446R-10-9	KIMCO REALTY CORP		04/15/2014	ITG	8,400.000	184,837		127,457	165,900	(38,443)			(38,443)		127,457		57,380	57,380	3,780		L
49456B-10-1	KINDER MORGAN INC DEL		05/30/2014	Various	61,333.000	2,041,566		1,975,074	2,207,988	(68,850)			(68,850)		1,975,074		66,492	66,492	47,292		L
49455U-10-0	KINDER MORGAN MANAGEMENT LLC		05/30/2014	Various	10,528.258	867,758		807,879	571,914	(58,564)			(58,564)		807,879		59,879	59,879			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)
494580-10-3	KINDRED HEALTHCARE INC		04/15/2014	ITG	800.000	19,854		6,896	15,792	(8,896)			(8,896)		6,896		12,958	12,958	96		L
497266-10-6	KIRBY CORP		04/15/2014	ITG	1,000.000	97,421		53,461	99,250	(45,789)			(45,789)		53,461		43,960	43,960			L
497498-10-5	KIRKLAND'S INC		04/15/2014	ITG	200.000	3,506		1,901	4,734	(2,833)			(2,833)		1,901		1,605	1,605			L
49803T-10-2	KITE REALTY GROUP TRUST		04/15/2014	ITG	600.000	3,489		1,915	3,942	(2,027)			(2,027)		1,915		1,574	1,574	75		L
482480-10-0	KLA TENCOR CORP		04/15/2014	ITG	4,200.000	276,155		185,529	270,732	(85,203)			(85,203)		185,529		90,626	90,626	1,890		L
499064-10-3	KNIGHT TRANSPORTATION INC		04/15/2014	ITG	1,300.000	31,685		17,558	23,842	(6,284)			(6,284)		17,558		14,126	14,126	78		L
498904-20-0	KNOLL INC		04/15/2014	ITG	700.000	11,617		9,511	12,817	(3,306)			(3,306)		9,511		2,106	2,106	84		L
49926D-10-9	KNOWLES CORP		04/15/2014	ITG	1,800.000	54,266		29,054							29,054		25,212	25,212			L
50015Q-10-0	KODIAK OIL AND GAS GROUP		04/15/2014	ITG	4,000.000	53,028		21,456	44,840	(23,384)			(23,384)		21,456		31,572	31,572			L
N0139V-14-2	KONINKLIJKE AHOLD EUR 0.3	D	06/02/2014	Various	212,852.311	4,152,624		4,152,624	2,177,457	8,494			8,494	(27,500)	4,152,624						U
N0139V-16-7	KONINKLIJKE AHOLD N.V.	D	04/29/2014	Various	5,192.308	435,432		432,887							432,887	6,590	(4,045)	2,545			U
500600-10-1	KOPIN CORP		04/15/2014	ITG	1,200.000	4,074		4,126	5,064	(938)			(938)		4,126		(52)	(52)			L
50060P-10-6	KOPPERS CO.		04/15/2014	ITG	400.000	17,335		10,415	18,300	(7,885)			(7,885)		10,415		6,920	6,920	200		L
500643-20-0	KORN/FERRY INTERNATIONAL		04/15/2014	ITG	900.000	25,370		11,407	23,508	(12,101)			(12,101)		11,407		13,963	13,963			L
500760-10-6	KRAFT FOODS GROUP INC		04/15/2014	ITG	12,366.000	694,509		442,435	666,775	(224,340)			(224,340)		442,435		252,074	252,074	12,984		L
50077C-10-6	KRATON PERFORMANCE POLYMERS		04/15/2014	ITG	600.000	15,897		9,708	13,830	(4,122)			(4,122)		9,708		6,189	6,189			L
50077B-20-7	KRATOS DEFENSE & SECURITY		04/15/2014	ITG	400.000	2,824		2,012	3,072	(1,060)			(1,060)		2,012		812	812			L
501014-10-4	KRISPY KREME DOUGHNUTS INC		04/15/2014	ITG	900.000	15,900		6,409	17,361	(10,952)			(10,952)		6,409		9,491	9,491			L
501044-10-1	KROGER CO		04/15/2014	ITG	11,500.000	507,110		254,628	454,595	(199,967)			(199,967)		254,628		252,482	252,482	1,898		L
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.		04/15/2014	ITG	1,400.000	16,637		10,648	18,620	(7,972)			(7,972)		10,648		5,989	5,989			L
501797-10-4	L BRANDS INC		04/15/2014	ITG	5,300.000	285,713		210,279	327,805	(117,526)			(117,526)		210,279		75,434	75,434	7,102		L
50420D-10-8	LA QUINTA HOLDINGS INC		05/20/2014	Various	300,000.000	4,981,507		5,100,000							5,100,000		(118,493)	(118,493)			L
50540R-40-9	LABORATORY CORP AMER HLDGS		05/30/2014	Various	109,473.000	10,906,380		9,980,246	10,002,548	(22,302)			(22,302)		9,980,246		926,134	926,134			L
505597-10-4	LACLEDE GROUP INC		04/15/2014	ITG	300.000	14,118		11,585	13,662	(2,077)			(2,077)		11,585		2,533	2,533	264		L
F54432-11-1	LAFARGE (FRANCE)	D	05/08/2014	UNION BANK OF SWITZERLAND	24,864.000	2,178,207		2,248,623							2,248,623	16,507	(86,923)	(70,416)			U
511637-10-0	LAKELAND BANCORP INC		04/15/2014	ITG	315.000	3,434		2,336	3,897	(1,561)			(1,561)		2,336		1,099	1,099	24		L
511656-10-0	LAKELAND FINANCIAL CORP		04/15/2014	ITG	300.000	11,255		6,335	11,700	(5,365)			(5,365)		6,335		4,920	4,920	57		L
512807-10-8	LAM RESEARCH CORP.		04/15/2014	ITG	4,525.000	235,152		168,368	246,386	(78,019)			(78,019)		168,368		66,784	66,784			L
512815-10-1	LAMAR ADVERTISING CO		04/15/2014	ITG	2,400.000	119,595		77,074	125,400	(48,326)			(48,326)		77,074		42,522	42,522			L
513847-10-3	LANCASTER COLONY CORP.		04/15/2014	ITG	800.000	75,116		48,331	70,520	(22,189)			(22,189)		48,331		26,785	26,785	352		L
51476K-10-3	LANDAUER INC		04/15/2014	ITG	200.000	8,552		9,066	10,522	(666)			(666)		9,066		(514)	(514)	220		L
514766-10-4	LANDEC CORP		04/15/2014	ITG	300.000	3,551		1,650	3,636	(1,986)			(1,986)		1,650		1,901	1,901			L
51509F-10-5	LANDS END INC		05/01/2014	Various	240.640	6,277		6,792							6,792		(515)	(515)			L
515098-10-1	LANDSTAR SYSTEMS INC		04/15/2014	ITG	1,000.000	59,864		39,927	57,450	(17,524)			(17,524)		39,927		19,937	19,937	410		L
516806-10-6	LAREDO PETROLEUM HOLDINGS INC		05/28/2014	GOLDMAN, SACHS & CO.	9,048.000	245,176		249,155							249,155		(3,979)	(3,979)			L
517834-10-7	LAS VEGAS SANDS CORP		04/15/2014	ITG	8,400.000	611,591		358,597	662,508	(303,911)			(303,911)		358,597		252,994	252,994	4,200		L
517942-10-8	LASALLE HOTELS		04/15/2014	ITG	1,800.000	56,515		36,357	55,548	(19,163)			(19,163)		36,357		20,158	20,158	1,008		L
518415-10-4	LATTICE SEMICONDUCTOR		04/15/2014	ITG	2,400.000	18,670		12,891	13,224	(333)			(333)		12,891		5,779	5,779			L
521050-10-4	LAYNE CHRISTENSEN CO		04/15/2014	ITG	300.000	5,514		5,328	5,124	1,206			1,206		5,328		186	186			L
505336-10-7	LA-Z-BOY CHAIR CO.		04/15/2014	ITG	1,100.000	26,908		8,345	34,100	(25,755)			(25,755)		8,345		18,563	18,563	66		L
52186N-10-6	LEAPFROG ENTERPRISES INC		04/15/2014	ITG	1,000.000	6,821		3,393	7,940	(4,548)			(4,548)		3,393		3,429	3,429			L
521865-20-4	LEAR CORP		04/15/2014	ITG	1,900.000	153,878		83,289	153,843	(70,554)			(70,554)		83,289		70,589	70,589	380		L
524901-10-5	LEGG MASON INC COM		04/15/2014	ITG	2,800.000	124,076		74,073	121,744	(47,671)			(47,671)		74,073		50,003	50,003	728		L
524660-10-7	LEGGETT & PLATT INC		04/15/2014	ITG	2,900.000	93,688		59,308	89,726	(30,418)			(30,418)		59,308		34,380	34,380	1,740		L
F56196-18-5	LEGRAND	D	06/26/2014	JPMORGAN CHASE & CO.	697.000	41,623		37,788	38,475	(420)			(420)	(266)	37,788	(261)	4,096	3,835	847		U
525327-10-2	LEIDOS HOLDINGS INC		04/15/2014	ITG	1,350.000	50,061		44,944	62,762	(17,818)			(17,818)		44,944		5,117	5,117	864		L
526057-10-4	LENNAR COR P CL A		04/15/2014	ITG	3,200.000	123,839		44,390	126,592	(82,202)			(82,202)		44,390		79,449	79,449	128		L
526107-10-7	LENNOX INTERNATIONAL INC		04/15/2014	ITG	700.000	60,833		20,035	59,542	(39,507)			(39,507)		20,035		40,798	40,798	336		L
527288-10-4	LEUCADIA NATIONAL C		04/15/2014	ITG	6,387.000	163,702		145,741	181,008	(35,267)			(35,267)		145,741		17,961	17,961	399		L
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		04/15/2014	ITG	3,086.000	114,741		69,031	102,363	(33,331)			(33,331)		69,031		45,710	45,710			L
528872-10-4	LEXICON PHARMACEUTICALS INC		04/15/2014	ITG	3,200.000	4,782		2,987	5,760	(2,773)			(2,773)		2,987		1,794	1,794			L
529043-10-1	LEXINGTON REALTY TRUST		04/15/2014	ITG	2,600.000	27,587		16,932	26,546	(9,614)			(9,614)		16,932		10,655	10,655	858		L
529771-10-7	LEXMARK IN TL INC CL A		04/15/2014	ITG	1,600.000	73,231		27,984	56,832	(28,848)			(28,848)		27,984		45,247	45,247	480		L
50187A-10-7	LHC GROUP INC		04/15/2014	ITG	300.000	6,406		4,170	7,212	(3,042)			(3,042)		4,170		2,236	2,236			L
529898-10-8	LIBBEY INC		04/15/2014	ITG	500.000	13,283		5,313	10,500	(5,187)			(5,187)		5,313		7,970	7,970			L
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	R	04/15/2014	ITG	5,984.000	232,372		150,514	532,516	(237,839)			(237,839)		150,514		81,858	81,858			L
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	R	04/15/2014	ITG	13,398.000	502,648		326,413	312,574	(130,324)			(130,324)		326,413		176,235	176,235			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)
53071M-10-4	LIBERTY INTERACTIVE CORP		04/15/2014	ITG	11,200.000	322,440		154,417	328,720	(174,303)			(174,303)		154,417		168,023	168,023			L
531229-10-2	LIBERTY MEDIA CORP		04/15/2014	ITG	2,081.000	258,044		131,465	304,762	(173,298)			(173,298)		131,465		126,579	126,579			L
531172-10-4	LIBERTY PROPERTY TRUST		04/15/2014	ITG	2,300.000	85,761		66,298	77,901	(11,603)			(11,603)		66,298		19,463	19,463	2,185		L
53071M-88-0	LIBERTY VENTURES SERIES A		04/15/2014	ITG	1,120.000	64,108		18,328	68,650	(50,322)			(50,322)		18,328		45,780	45,780			L
53215T-10-6	LIFE PARTNERS HLDGS INC		04/15/2014	ITG	100.000	279		241	178	95			95		241		38	38	10		L
53217R-20-7	LIFE TIME FITNESS INC		04/15/2014	ITG	700.000	34,934		26,335	32,900	(6,565)			(6,565)		26,335		8,599	8,599			L
53219L-10-9	LIFEPOINT HOSPITALS INC		04/15/2014	ITG	1,000.000	51,632		36,330	52,840	(16,510)			(16,510)		36,330		15,302	15,302			L
53220K-50-4	LIGAND PHARMACEUTICALS		04/15/2014	ITG	300.000	17,975		4,136	15,780	(11,644)			(11,644)		4,136		13,839	13,839			L
53261M-10-4	LIMELIGHT NETWORKS INC		04/15/2014	ITG	1,100.000	2,269		2,376	2,178	501			501		2,376		(107)	(107)			L
532771-10-2	LIN MEDIA LLC		04/15/2014	ITG	600.000	14,360		1,315	17,226	(15,911)			(15,911)		1,315		13,045	13,045			L
533535-10-0	LINCOLN EDUCATIONAL SERVICES		04/15/2014	ITG	200.000	739		754	996	(156)			(156)		754		(15)	(15)	14		L
533900-10-6	LINCOLN ELEC HLDGS		04/15/2014	ITG	1,600.000	107,375		48,255	114,144	(65,889)			(65,889)		48,255		59,120	59,120	736		L
535678-10-6	LINEAR TEC HNOLOGY CORP COM		04/15/2014	ITG	4,500.000	210,958		128,567	204,975	(76,408)			(76,408)		128,567		82,391	82,391	1,215		L
53578A-10-8	LINKEDIN CORP		04/15/2014	ITG	2,100.000	348,591		268,834	433,660	(173,216)			(173,216)		268,834		79,758	79,758			L
535782-10-6	LINNCO LLC		04/15/2014	ITG	1,680.000	45,690		45,444	51,761	(4,116)			(4,116)		45,444		246	246	1,624		L
536252-10-9	LIONBRIDGE TECHNOLOGIES INC		04/15/2014	ITG	700.000	4,054		1,681	4,172	(2,491)			(2,491)		1,681		2,373	2,373			L
535919-20-3	LIONS GATE ENTERTAINMENT		04/15/2014	ITG	1,100.000	28,429		7,471	34,826	(27,355)			(27,355)		7,471		20,958	20,958	88		L
53635B-10-7	LIQUIDITY SERVICES INC		04/15/2014	ITG	400.000	7,403		10,248	9,064	3,992			3,992		10,248		(2,845)	(2,845)			L
536797-10-3	LITHIA MTRS INC		04/15/2014	ITG	500.000	33,076		12,007	34,710	(22,652)			(22,652)		12,007		21,069	21,069	65		L
537008-10-4	LITTLEFUSE INC		04/15/2014	ITG	400.000	39,022		16,453	37,172	(20,719)			(20,719)		16,453		22,570	22,570	88		L
538034-10-9	LIVE NATION ENTERTAINMENT INC		04/15/2014	ITG	2,300.000	45,729		18,857	45,448	(26,591)			(26,591)		18,857		26,872	26,872			L
538146-10-1	LIVEPERSON INC		04/15/2014	ITG	900.000	9,027		9,498	13,338	(3,840)			(3,840)		9,498		(471)	(471)			L
501889-20-8	LKQ CORP		04/15/2014	ITG	5,200.000	140,155		64,393	171,080	(106,687)			(106,687)		64,393		75,762	75,762			L
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	06/26/2014	JPMORGAN CHASE & CO.	100,869.000	125,420		122,523	32,192	(1,561)			(1,561)	(1,183)	122,523	2,747	150	2,897			U
539830-10-9	LOCKHEED MARTIN CORP		05/30/2014	Various	54,298.000	8,887,923		5,314,386	8,071,941	(2,757,555)			(2,757,555)		5,314,386		3,573,538	3,573,538	144,433		L
540424-10-8	LOEWS CORP		04/15/2014	ITG	6,800.000	296,869		237,225	328,032	(90,807)			(90,807)		237,225		59,644	59,644	425		L
54142L-10-9	LOGMELN INC		04/15/2014	ITG	300.000	12,117		6,729	10,065	(3,336)			(3,336)		6,729		5,388	5,388			L
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	D	04/08/2014	JPMORGAN CHASE & CO.	2,650.000	83,609		65,577	76,063	(7,691)			(7,691)	(2,795)	65,577	3,270	14,762	18,032	439		U
W5650X-10-4	LOOMIS AB	D	06/26/2014	Various	44,693.000	1,310,576		971,077	1,061,203	(85,540)			(85,540)	(4,585)	971,077	(25,511)	365,010	339,499	26,530		U
543881-10-6	LORAL SPACE AND COMMUNICATIONS		04/15/2014	ITG	200.000	14,585		10,164	16,196	(6,032)			(6,032)		10,164		4,421	4,421			L
546347-10-5	LOUISIANA-PACIFIC CORP.		04/15/2014	ITG	2,600.000	39,199		14,492	48,126	(33,634)			(33,634)		14,492		24,707	24,707			L
50212V-10-0	LPL FINANCIAL HOLDINGS INC		04/15/2014	ITG	600.000	28,199		15,311	28,218	(12,908)			(12,908)		15,311		12,889	12,889	144		L
502160-10-4	LSB INDUSTRIES INC		04/15/2014	ITG	400.000	14,843		12,480	16,408	(3,928)			(3,928)		12,480		2,364	2,364			L
502161-10-2	LSI CORP		04/15/2014	ITG	12,100.000	133,749		64,677	133,342	(68,665)			(68,665)		64,677		69,072	69,072			L
502175-10-2	LTC PROPERTIES INC		04/15/2014	ITG	500.000	19,176		12,507	17,695	(5,188)			(5,188)		12,507		6,669	6,669	255		L
502403-20-7	LTX-CREDENCE CORP		04/15/2014	ITG	1,000.000	8,905		5,458	7,990	(2,532)			(2,532)		5,458		3,447	3,447			L
550021-10-9	LULULEMON ATHLETICA INC	I	06/12/2014	Various	122,000.000	4,583,277		5,426,325	118,060	(15,290)			(15,290)		5,426,325		(843,048)	(843,048)			L
55003T-10-7	LUMBER LIQUIDATORS HOLDINGS INC		04/15/2014	ITG	400.000	33,775		6,237	41,156	(34,919)			(34,919)		6,237		27,538	27,538			L
55027E-10-2	LUMINEX CORP		04/15/2014	ITG	700.000	11,532		12,677	13,580	2,299			2,299		12,677		(1,145)	(1,145)			L
550283-10-5	LUMOS NETWORKS CORP		04/15/2014	ITG	300.000	3,573		3,099	6,300	(3,201)			(3,201)		3,099		475	475	84		L
55261F-10-4	M & T BANK CORP		04/15/2014	ITG	4,500.000	541,170		380,967	523,890	(142,923)			(142,923)		380,967		160,203	160,203	3,150		L
552690-10-9	M D U RESOURCES GROUP, INC.		04/15/2014	ITG	3,900.000	135,340		76,205	119,145	(42,940)			(42,940)		76,205		59,135	59,135	1,385		L
553777-10-3	M T S SYSTEMS		04/15/2014	ITG	300.000	19,128		9,318	21,375	(12,057)			(12,057)		9,318		9,810	9,810	180		L
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC		04/15/2014	ITG	400.000	8,874		2,404	10,180	(7,776)			(7,776)		2,404		6,470	6,470			L
554382-10-1	MACERICH COMPANY		04/15/2014	ITG	4,800.000	308,728		241,740	282,672	(38,057)			(38,057)		241,740		66,988	66,988	2,976		L
554489-10-4	MACK-CALI REALTY CORP		04/15/2014	ITG	1,600.000	32,502		33,264	34,368	7,362			7,362		33,264		(762)	(762)	960		L
55608B-10-5	MACQUARIE INFRASTRUCTURE CO	R	04/15/2014	ITG	900.000	49,544		20,319	48,987	(28,668)			(28,668)		20,319		29,225	29,225	821		L
559079-20-7	MAGELLAN HEALTH SERVICES INC		04/15/2014	ITG	500.000	27,709		23,826	29,955	(6,129)			(6,129)		23,826		3,883	3,883			L
559080-10-6	MAGELLAN MIDSTREAM PARTNERS		04/08/2014	Various	132,748.000	9,482,475		7,329,991	7,962,403	(1,101,831)			(1,101,831)		7,329,991		2,152,484	2,152,484	73,621		L
55973B-10-2	MAGNUM HUNTER RESOURCES CORP		04/15/2014	ITG	2,200.000	19,188		8,322	16,082	(7,760)			(7,760)		8,322		10,866	10,866			L
G5753U-11-2	MAIDEN HOLDINGS LTD		04/15/2014	ITG	700.000	8,280		5,331	7,651	(2,321)			(2,321)		5,331		2,949	2,949	154		L
56035L-10-4	MAIN STREET CAPITAL CORP		04/15/2014	ITG	400.000	12,639		7,136	13,076	(5,940)			(5,940)		7,136		5,504	5,504	264		L
56062Y-10-2	MAINSOURCE FINANCIAL GROUP 1		04/15/2014	ITG	300.000	5,089		2,648	5,409	(2,761)			(2,761)		2,648		2,441	2,441	30		L
G5785G-10-7	MALLINCKRODT PLC		04/15/2014	ITG	1,225.000	74,691		40,097	64,019	(23,922)			(23,922)		40,097		34,594	34,594			L
562750-10-9	MANHATTAN ASSOCIATES		04/15/2014	ITG	1,600.000	51,601		13,449	46,992	(33,543)			(33,543)		13,449		38,153	38,153			L
563571-10-8	MANITOWOC INC COM		04/15/2014	ITG	2,500.000	75,388		18,444	58,300	(39,856)			(39,856)		18,444		56,944	56,944			L
56400P-20-1	MANNKIND CORP		04/15/2014	ITG	1,500.000	9,212		3,510	7,815	(4,305)			(4,305)		3,510		5,702	5,702			L
56418H-10-0	MANPOWERGROUP		04/15/2014	ITG	1,700.000	125,514		63,159	145,962	(82,622)			(82,622)		63,159		62,355	62,355			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
564563-10-4	MANTECH INTL CORP		04/15/2014	ITG	400.000	11,607		9,388	11,972	(2,584)			(2,584)		9,388		2,219	2,219	84		L
565849-10-6	MARATHON OIL CORP		04/15/2014	ITG	13,900.000	497,826		310,088	490,670	(180,582)			(180,582)		310,088		187,738	187,738	2,641		L
56624R-10-8	MARCHEX INC CL B		04/15/2014	ITG	500.000	4,719		2,260	4,325	(2,065)			(2,065)		2,260		2,459	2,459	10		L
566330-10-6	MARCUS CORP		04/15/2014	ITG	200.000	3,513		2,024	2,688	(664)			(664)		2,024		1,489	1,489	17		L
567908-10-8	MARINEMAX INC		04/15/2014	ITG	300.000	4,582		1,991	4,824	(2,833)			(2,833)		1,991		2,592	2,592			L
57060D-10-8	MARKETAXESS HOLDINGS INC		04/15/2014	ITG	600.000	32,341		15,906	40,122	(24,216)			(24,216)		15,906		16,434	16,434	96		L
G58249-10-6	MARKIT LTD	F	06/19/2014	GOLDMAN, SACHS & CO.	1,000.000	26,592		24,000							24,000		2,592	2,592			L
570759-10-0	MARKWEST ENERGY PARTNERS LP		05/15/2014	CITIGROUP GLOBAL MARKETS	102,129.000	6,417,223		6,671,066	6,753,791	304,184			304,184		6,671,066		(253,843)	(253,843)	176,683		L
57164Y-10-7	MARRIOTT VACATIONS WORLD		04/15/2014	ITG	560.000	29,914		9,221	29,546	(20,325)			(20,325)		9,221		20,694	20,694			L
571748-10-2	MARSH + MCLENNAN COS INC		05/30/2014	Various	11,955.000	570,646		324,149	578,144	(253,993)			(253,993)		324,150		246,496	246,496	5,978		L
573075-10-8	MARTEN TRANSPORT LTD		04/15/2014	ITG	450.000	9,243		5,273	9,086	(3,812)			(3,812)		5,273		3,970	3,970	11		L
573083-10-2	MARTHA STEWART OMNIMEDIA INC		04/15/2014	ITG	600.000	2,378		1,446	2,520	(1,074)			(1,074)		1,446		932	932			L
573284-10-6	MARTIN MARIETTA MATERIALS		04/15/2014	ITG	900.000	112,109		59,234	89,946	(30,713)			(30,713)		59,234		52,876	52,876	360		L
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		04/15/2014	ITG	10,200.000	154,090		103,836	146,676	(42,840)			(42,840)		103,836		50,254	50,254	612		L
574599-10-6	MASCO CORP		04/15/2014	ITG	7,100.000	151,972		50,552	161,667	(111,115)			(111,115)		50,552		101,420	101,420	1,065		L
574795-10-0	MASIMO CORP		04/15/2014	ITG	1,100.000	28,775		21,582	32,153	(10,571)			(10,571)		21,582		7,193	7,193			L
576323-10-9	MASTEC INC.		04/15/2014	ITG	800.000	32,754		14,658	26,176	(11,518)			(11,518)		14,658		18,096	18,096			L
57636Q-10-4	MASTERCARD INC CLASS A		05/30/2014	Various	73,936.000	5,548,243		3,234,232	6,177,057	(2,942,824)			(2,942,824)		3,234,233		2,314,010	2,314,010	16,952		L
576690-10-1	MATERION CORP		04/15/2014	ITG	400.000	13,831		8,496	12,340	(3,844)			(3,844)		8,496		5,335	5,335	32		L
576853-10-5	MATRIX SERVICE COMPANY		04/15/2014	ITG	500.000	15,862		4,342	12,235	(7,894)			(7,894)		4,342		11,521	11,521			L
57686G-10-5	MATSON INC		04/15/2014	ITG	700.000	16,880		13,707	18,277	(4,570)			(4,570)		13,707		3,173	3,173	112		L
577081-10-2	MATTEL INC COM		06/30/2014	Various	115,966.000	4,512,263		4,234,529	759,662	(162,666)			(162,666)		4,234,529		277,733	277,733	47,474		L
577128-10-1	MATTHEWS INTL CORP		04/15/2014	ITG	500.000	20,721		15,352	21,305	(5,954)			(5,954)		15,352		5,370	5,370	55		L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		04/15/2014	ITG	5,800.000	185,347		137,029	161,878	(24,849)			(24,849)		137,029		48,318	48,318	1,508		L
577933-10-4	MAXIMUS INC		04/15/2014	ITG	800.000	33,432		14,017	35,192	(21,175)			(21,175)		14,017		19,415	19,415	36		L
57776J-10-0	MAXLINEAR INC-CLASS A		04/15/2014	ITG	200.000	1,786		1,268	2,086	(819)			(819)		1,268		518	518			L
577767-10-6	MAXWELL TECHNOLOGIES INC		04/15/2014	ITG	600.000	7,982		4,566	4,662	(96)			(96)		4,566		3,416	3,416			L
55264U-10-8	MB FINANCIAL INC		04/15/2014	ITG	1,000.000	29,193		14,774	32,090	(17,317)			(17,317)		14,774		14,419	14,419	120		L
55262C-10-0	MBIA INC		04/15/2014	ITG	2,800.000	34,069		20,762	33,432	(12,670)			(12,670)		20,762		13,307	13,307			L
579489-10-5	MCCLATCHY CO CL A		04/15/2014	ITG	700.000	4,247		900	2,380	(1,481)			(1,481)		900		3,347	3,347			L
579780-20-6	MCCORMICK & CO.		04/15/2014	ITG	5,300.000	371,551		263,879	358,384	(101,042)			(101,042)		263,892		107,659	107,659	3,885		L
580037-10-9	MCDERMOTT INTERNATIONAL, INC.		04/15/2014	ITG	4,600.000	31,821		34,178	42,136	(7,958)			(7,958)		34,178		(2,357)	(2,357)			L
580135-10-1	MCDONALDS CORP		05/30/2014	Various	978.000	99,213		75,375	94,895	(19,520)			(19,520)		75,375		23,838	23,838	1,584		L
58039P-10-7	MCEWEN MINING INC		04/15/2014	ITG	2,400.000	5,524		4,032	4,704	(672)			(672)		4,032		1,492	1,492			L
58047P-10-7	MCG CAPITAL CORP		04/15/2014	ITG	1,100.000	3,996		4,169	4,840	(344)			(344)		4,169		(173)	(173)	138		L
580589-10-9	MCGRATH RENTCORP.		04/15/2014	ITG	300.000	9,723		7,100	11,940	(4,840)			(4,840)		7,100		2,622	2,622	146		L
580645-10-9	MCGRAW HILL FINANCIAL INC		04/15/2014	ITG	6,100.000	445,566		261,883	477,020	(215,137)			(215,137)		261,883		183,683	183,683	1,830		L
58155Q-10-3	MCKESSON CORP		05/30/2014	Various	5,855.000	982,743		458,361	944,997	(486,636)			(486,636)		458,361		524,383	524,383	2,810		L
552676-10-8	MDC HOLDINGS INC		04/15/2014	ITG	800.000	22,156		14,158	25,792	(11,634)			(11,634)		14,158		7,998	7,998	200		L
582839-10-6	MEAD JOHNSON NUTRITION CO A		04/15/2014	ITG	4,800.000	394,566		345,169	402,048	(56,879)			(56,879)		345,169		49,397	49,397	3,432		L
58319P-10-8	MEADOWBROOK INSURANCE GRP		04/15/2014	ITG	700.000	3,877		3,759	4,872	1,342			1,342		3,759		118	118	14		L
583334-10-7	MEADWESTVA CO CORP COM		04/15/2014	ITG	3,400.000	128,142		77,510	125,562	(48,052)			(48,052)		77,510		50,631	50,631	4,250		L
583421-10-2	MEASUREMENT SPECIALTIES INC		04/15/2014	ITG	300.000	19,314		7,783	18,207	(10,424)			(10,424)		7,783		11,532	11,532			L
584045-10-8	MEDASSETS INC		04/15/2014	ITG	900.000	21,127		8,970	17,847	(8,877)			(8,877)		8,970		12,157	12,157			L
58404W-10-9	MEDCATH CORP		06/02/2014	CANCELLED TRADE	0.000	800											800	800			L
58463J-30-4	MEDICAL PPTYS TRUST INC		04/15/2014	ITG	1,900.000	24,863		16,929	23,218	(6,289)			(6,289)		16,929		7,934	7,934	798		L
584688-10-5	MEDICINES COMPANY		04/15/2014	ITG	1,000.000	24,323		14,707	38,620	(23,914)			(23,914)		14,707		9,616	9,616			L
58471A-10-5	MEDIDATA SOLUTIONS INC		04/15/2014	ITG	800.000	38,090		6,622	48,456	(41,834)			(41,834)		6,622		31,468	31,468			L
58470H-10-1	MEDIFAST INC		04/15/2014	ITG	600.000	18,436		9,970	15,678	(5,708)			(5,708)		9,970		8,466	8,466			L
58501N-10-1	MEDIVATION INC		04/15/2014	ITG	2,000.000	114,129		50,239	127,640	(77,401)			(77,401)		50,239		63,890	63,890			L
58502B-10-6	MEDNAX INC		04/15/2014	ITG	2,000.000	119,594		64,063	106,760	(42,697)			(42,697)		64,063		55,530	55,530			L
585055-10-6	MEDTRONIC INC.		05/30/2014	DEUTSCHE BANK AG	1,625.000	99,197		82,891	93,259	(10,368)			(10,368)		82,891		16,306	16,306	910		L
58605Q-10-9	MEMORIAL RESOURCE DEVELOPMENT		06/18/2014	Various	50,000.000	1,161,037		950,000							950,000		211,037	211,037			L
587118-10-0	MENS WEARHOUSE		04/15/2014	ITG	900.000	42,935		24,363	45,972	(21,609)			(21,609)		24,363		18,572	18,572	162		L
587200-10-6	MENTOR GRAPHICS CORP.		04/15/2014	ITG	1,800.000	35,720		17,810	43,326	(25,516)			(25,516)		17,810		17,910	17,910	171		L
58733R-10-2	MERCADOLIBRE INC	R	04/15/2014	ITG	600.000	50,329		33,569	64,674	(31,105)			(31,105)		33,569		16,760	16,760	185		L
588056-10-1	MERCER INTERNATIONAL INC		04/15/2014	ITG	5,300.000	39,057		37,774	52,841	(15,067)			(15,067)		37,774		1,284	1,284			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)
58933Y-10-5	MERCK & CO. INC.		05/30/2014	Various	23,058.000	1,334,053		829,079	1,154,053	(324,927)			(324,927)		829,126		504,928	504,928	20,291		L
589400-10-0	MERCURY GENERAL CORP		04/15/2014	ITG	600.000	27,316		23,016	29,826	(6,810)			(6,810)		23,016		4,300	4,300	369		L
589378-10-8	MERCURY SYSTEMS INC		04/15/2014	ITG	600.000	8,019		4,410	6,570	(2,160)			(2,160)		4,410		3,609	3,609			L
589433-10-1	MEREDITH C ORP COM		04/15/2014	ITG	700.000	32,913		16,041	36,260	(20,219)			(20,219)		16,041		16,872	16,872	303		L
589499-10-2	MERGE HEALTHCARE INC		04/15/2014	ITG	1,200.000	2,840		2,928	2,784	1,008			1,008		2,928		(88)	(88)			L
589584-10-1	MERIDIAN BIOSCIENCE INC		04/15/2014	ITG	800.000	16,660		12,946	21,224	(8,278)			(8,278)		12,946		3,713	3,713	160		L
589889-10-4	MERIT MEDICAL SYSTEMS INC		04/15/2014	ITG	800.000	10,640		10,799	12,592	(1,793)			(1,793)		10,799		(159)	(159)			L
59001A-10-2	MERITAGE HOMES CORP		04/15/2014	ITG	600.000	25,248		9,369	28,794	(19,425)			(19,425)		9,369		15,878	15,878			L
59001K-10-0	MERITOR INC		04/15/2014	ITG	1,800.000	20,066		7,632	18,774	(11,142)			(11,142)		7,632		12,434	12,434			L
59047Q-10-3	MERU NETWORKS INC		04/15/2014	ITG	200.000	876		568	862	(294)			(294)		568		308	308			L
591018-80-9	METABOLIX INC		04/15/2014	ITG	500.000	507		565	630	(65)			(65)		565		(58)	(58)			L
591176-10-2	METALICO INC		04/15/2014	ITG	900.000	1,480		1,080	1,863	(783)			(783)		1,080		400	400			L
591520-20-0	METHODE ELECTRONICS CLASS A		04/15/2014	ITG	600.000	16,546		4,565	20,514	(15,950)			(15,950)		4,565		11,982	11,982	96		L
59156R-10-8	METLIFE INC COM		04/15/2014	ITG	21,500.000	1,064,887		631,410	1,159,280	(527,870)			(527,870)		631,410		433,477	433,477	5,913		L
592688-10-5	METTLER TOLEDO INTERNATIONAL		04/15/2014	ITG	622.000	139,075		87,984	150,891	(62,907)			(62,907)		87,984		51,091	51,091			L
55272X-10-2	MFA FINANCIAL INC		04/15/2014	ITG	5,000.000	39,351		35,088	35,300	(213)			(213)		35,088		4,264	4,264	2,000		L
55277P-10-4	MGE ENERGY INC		04/15/2014	ITG	600.000	23,030		16,340	23,160	(6,820)			(6,820)		16,340		6,690	6,690	163		L
552848-10-3	MGIC INVT CORP WIS		04/15/2014	ITG	3,300.000	26,005		6,355	27,852	(21,497)			(21,497)		6,355		19,650	19,650			L
552953-10-1	MGM RESORTS INTERNATIONAL		04/15/2014	ITG	6,700.000	155,477		66,798	157,584	(90,786)			(90,786)		66,798		88,680	88,680			L
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	F	04/15/2014	ITG	3,900.000	344,843		296,826	316,641	(19,815)			(19,815)		296,826		48,016	48,016			L
594793-10-1	MICREL INC		04/15/2014	ITG	1,000.000	10,469		9,679	9,870	(192)			(192)		9,679		790	790	50		L
594901-10-0	MICRO SYSTEMS INC		04/15/2014	ITG	1,600.000	82,028		72,019	91,792	(19,773)			(19,773)		72,019		10,009	10,009			L
595017-10-4	MICROCHIP TECHNOLOGY INC		04/15/2014	ITG	3,800.000	177,890		123,034	170,050	(47,016)			(47,016)		123,034		54,856	54,856	1,349		L
595112-10-3	MICRON TEC HNOLOGY INC COM		05/29/2014	Various	17,700.000	388,271		103,253	385,152	(281,899)			(281,899)		103,253		285,018	285,018			L
595137-10-0	MICROSEMI CORP.		04/15/2014	ITG	1,400.000	33,084		23,316	34,930	(11,614)			(11,614)		23,316		9,768	9,768			L
594918-10-4	MICROSOFT CORP		04/15/2014	ITG	156,400.000	6,180,557		4,083,983	5,854,052	(1,770,069)			(1,770,069)		4,083,983		2,096,573	2,096,573	43,792		L
594972-40-8	MICROSTRATEGY INC CL A		04/15/2014	ITG	157.000	15,778		18,103	19,506	(1,403)			(1,403)		18,103		(2,325)	(2,325)			L
594960-30-4	MICROVISION INC		04/15/2014	ITG	188.000	308		350	248	102			102		350		(42)	(42)			L
59522J-10-3	MID AMERICA APT		04/15/2014	ITG	1,312.000	89,584		80,567	79,691	876			876		80,567		9,017	9,017	1,916		L
596278-10-1	MIDDLEBY CORP		04/15/2014	ITG	300.000	76,379		21,346	71,991	(50,645)			(50,645)		21,346		55,033	55,033			L
596680-10-8	MIDDLESEX WATER CO		04/15/2014	ITG	200.000	4,043		3,382	4,188	(806)			(806)		3,382		661	661	38		L
600544-10-0	MILLER HERMAN, INC.		04/15/2014	ITG	800.000	23,758		14,842	23,616	(8,774)			(8,774)		14,842		8,917	8,917	212		L
603158-10-6	MINERAL TECH INC		04/15/2014	ITG	800.000	48,444		20,231	48,056	(27,825)			(27,825)		20,231		28,213	28,213	40		L
60649T-10-7	MISTRAS GROUP INC		04/15/2014	ITG	300.000	6,878		5,427	6,264	(837)			(837)		5,427		1,451	1,451			L
55306N-10-4	MKS INSTRUMENTS		04/15/2014	ITG	1,000.000	28,457		21,925	29,940	(8,016)			(8,016)		21,925		6,532	6,532	160		L
60740F-10-5	MOBILE MINI INC		04/15/2014	ITG	600.000	25,661		9,783	24,708	(14,925)			(14,925)		9,783		15,877	15,877	102		L
607828-10-0	MODINE MANUFACTURING CO.		04/15/2014	ITG	700.000	9,618		6,565	8,974	(2,409)			(2,409)		6,565		3,053	3,053			L
60786L-10-7	MODUSLINK GLOBAL SOLUTIONS		04/15/2014	ITG	400.000	1,588		1,387	2,292	(905)			(905)		1,387		201	201			L
608190-10-4	MOHAWK INDUSTRIES INC		04/15/2014	ITG	1,600.000	214,800		97,273	238,240	(140,284)			(140,284)		97,273		117,527	117,527			L
60855R-10-0	MOLINA HEALTHCARE INC		04/15/2014	ITG	500.000	17,380		8,027	17,375	(9,349)			(9,349)		8,027		9,354	9,354			L
60871R-20-9	MOLSON COORS BREWING CO. CL B		04/15/2014	ITG	400.000	22,843		21,988	22,460	(472)			(472)		21,988		855	855	148		L
608753-10-9	MOLYCORP INC		04/15/2014	ITG	1,200.000	5,575		5,628	6,744	696			696		5,628		(53)	(53)			L
60877T-10-0	MOMENTA PHARMACEUTICALS INC		04/15/2014	ITG	800.000	8,958		9,001	14,144	(5,143)			(5,143)		9,001		(43)	(43)			L
609207-10-5	MONDELEZ INTERNATIONAL INC		05/30/2014	Various	38,305.000	1,315,997		862,147	1,352,167	(490,020)			(490,020)		862,147		453,850	453,850	10,725		L
60935Y-20-8	MONEYGRAM INTERNATIONAL INC		04/15/2014	ITG	187.000	3,357		3,301	3,886	(430)			(430)		3,301		56	56			L
609720-10-7	MONMOUTH REIT-CLASS A		04/15/2014	ITG	200.000	1,868		1,425	1,818	(393)			(393)		1,425		443	443	30		L
609839-10-5	MONOLITHIC POWER SYSTEMS		04/15/2014	ITG	600.000	21,330		6,108	20,796	(14,688)			(14,688)		6,108		15,222	15,222			L
61022P-10-0	MONOTYPE IMAGING HOLDINGS INC		04/15/2014	ITG	700.000	19,698		8,397	22,302	(13,905)			(13,905)		8,397		11,301	11,301	98		L
610236-10-1	MONRO MUFFLER BRAKE INC		04/15/2014	ITG	500.000	26,863		16,626	28,180	(11,554)			(11,554)		16,626		10,237	10,237	55		L
61166W-10-1	MONSANTO CO		04/15/2014	ITG	10,800.000	1,189,721		686,589	1,258,740	(572,151)			(572,151)		686,589		503,132	503,132	9,288		L
611740-10-1	MONSTER BEVERAGE CORPORATION		04/15/2014	ITG	2,700.000	172,444		119,661	182,979	(63,318)			(63,318)		119,661		52,783	52,783			L
611742-10-7	MONSTER WORLDWIDE INC		04/15/2014	ITG	2,400.000	16,095		12,168	17,112	(4,944)			(4,944)		12,168		3,927	3,927			L
62185-10-6	MONTPELIER RE HOLDINGS		04/15/2014	ITG	1,200.000	36,114		20,640	34,920	(14,280)			(14,280)		20,640		15,475	15,475	300		L
615369-10-5	MOODYS CORP		04/15/2014	ITG	4,100.000	309,514		126,140	321,727	(195,587)			(195,587)		126,140		183,374	183,374	1,148		L
615394-20-2	MOOG, INC. CLASS A		04/15/2014	ITG	700.000	43,110		23,003	47,558	(24,555)			(24,555)		23,003		20,107	20,107			L
617446-44-8	MORGAN STANLEY		04/15/2014	ITG	28,300.000	827,457		428,477	856,128	(457,821)			(457,821)		428,477		398,980	398,980	1,365		L
617700-10-9	MORNINGSTAR INC		04/15/2014	ITG	500.000	36,794		27,847	39,045	(11,198)			(11,198)		27,847		8,947	8,947	170		L
61945C-10-3	MOSAIC COMPANY		04/04/2014	Various	373,186.000	18,456,310		16,035,066	17,640,502	(1,605,436)			(1,605,436)		16,035,066		2,421,244	2,421,244	93,297		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)
620076-30-7	MOTOROLA SOLUTIONS INC		04/15/2014	ITG	6,100.000	385,787		257,183	411,750	(154,567)			(154,567)		257,183		128,604	128,604	3,782		L
62010U-10-1	MOTORS LIQUIDATION COMPANY GUC TRUST		06/30/2014	CITIGROUP GLOBAL MARKETS	159.000	3,687											3,687	3,687			U
624580-10-6	MOVADO GROUP, INC		04/15/2014	ITG	400.000	16,829		5,213	17,604	(12,391)			(12,391)		5,213		11,616	11,616	40		L
62458M-20-7	MOVE INC		04/15/2014	ITG	525.000	5,439		3,164	8,395	(5,231)			(5,231)		3,164		2,274	2,274			L
553498-10-6	MSA SAFETY INC		04/15/2014	ITG	600.000	33,347		16,392							16,392		16,954	16,954			L
553530-10-6	MSC INDL DIRECT INC		04/15/2014	ITG	900.000	77,393		50,506	72,783	(22,277)			(22,277)		50,506		26,887	26,887	594		L
55354G-10-0	MSCI INC A		04/15/2014	ITG	2,400.000	98,536		76,143	104,928	(28,785)			(28,785)		76,143		22,393	22,393			L
624756-10-2	MUELLER INDUSTRIES INC		04/15/2014	ITG	1,400.000	40,499		27,416	44,107	(16,692)			(16,692)		27,416		13,084	13,084	105		L
624758-10-8	MUELLER WATER PRODUCTS INC CL A		04/15/2014	ITG	3,000.000	27,261		7,898	28,110	(20,212)			(20,212)		7,898		19,363	19,363	53		L
62541B-10-1	MULTI FINELINE ELECTRONIX INC	R	04/15/2014	ITG	200.000	2,459		2,560	2,778	1,167			1,167		2,560		(101)	(101)			L
625383-10-4	MULTI-COLOR CORP		04/15/2014	ITG	300.000	10,651		6,885	11,322	(4,437)			(4,437)		6,885		3,766	3,766	15		L
626717-10-2	MURPHY OIL CORP		04/15/2014	ITG	3,600.000	219,931		139,600	233,568	(93,968)			(93,968)		139,600		80,331	80,331	1,125		L
626755-10-2	MURPHY USA INC		04/15/2014	ITG	900.000	36,445		22,164	37,404	(15,240)			(15,240)		22,164		14,281	14,281			L
553829-10-2	MVC CAPITAL INC		04/15/2014	ITG	300.000	3,937		3,272	4,050	(778)			(778)		3,272		665	665	41		L
55402X-10-5	MWI VETERINARY SUPPLY INC		04/15/2014	ITG	200.000	30,842		14,011	34,118	(20,107)			(20,107)		14,011		16,831	16,831			L
628464-10-9	MYERS INDS INC		04/15/2014	ITG	600.000	13,943		6,089	12,672	(6,583)			(6,583)		6,089		7,854	7,854	132		L
628530-10-7	MYLAN INC		04/15/2014	ITG	8,500.000	389,994		150,779	368,900	(218,121)			(218,121)		150,779		239,215	239,215			L
55405W-10-4	MYR GROUP INC DELAWARE		04/15/2014	ITG	400.000	9,681		6,990	10,032	(3,042)			(3,042)		6,990		2,691	2,691			L
62855J-10-4	MYRIAD GENETICS INC		04/15/2014	ITG	1,300.000	49,344		24,028	27,274	(3,246)			(3,246)		24,028		25,315	25,315			L
628778-10-2	N B T BANCORP INC		04/15/2014	ITG	600.000	14,116		11,076	15,540	(4,464)			(4,464)		11,076		3,040	3,040	126		L
G6359F-10-3	NABORS INDUSTRIES LTD		05/21/2014	Various	662,709.000	16,920,038		10,391,656	11,259,426	(867,770)			(867,770)		10,391,656		6,528,382	6,528,382	26,508		L
629579-10-3	NACCO INDUSTRIES, INC., CLASS A		04/15/2014	ITG	100.000	5,293		2,082	6,219	(4,137)			(4,137)		2,082		3,211	3,211	25		L
630077-10-5	NANOMETRICS INCORPORATED		04/15/2014	ITG	400.000	6,494		6,056	7,620	(1,564)			(1,564)		6,056		438	438			L
631103-10-8	NASDAQ OMX GROUP		04/15/2014	ITG	2,500.000	85,058		59,503	99,500	(39,997)			(39,997)		59,503		25,555	25,555	325		L
635017-10-6	NATIONAL BEVERAGE CORP		04/15/2014	ITG	800.000	15,494		12,181	16,128	(3,947)			(3,947)		12,181		3,313	3,313			L
635309-10-7	NATIONAL CINEMEDIA		04/15/2014	ITG	1,100.000	16,310		13,310	21,956	(8,646)			(8,646)		13,310		3,000	3,000	792		L
G6374M-10-9	NATIONAL EXPRESS GROUP PLC	D	04/08/2014	JPMORGAN CHASE & CO.	13,466.000	61,721		56,854	61,378	(3,746)			(3,746)	(779)	56,854	1,381	3,486	4,867			U
636180-10-1	NATIONAL FUEL GAS CO.		04/15/2014	ITG	1,400.000	96,972		71,046	99,960	(28,914)			(28,914)		71,046		25,926	25,926	1,050		L
63633D-10-4	NATIONAL HEALTH INVESTORS		04/15/2014	ITG	400.000	23,716		16,934	22,440	(5,506)			(5,506)		16,934		6,782	6,782	602		L
636518-10-2	NATIONAL INSTRUMENTS CORP		04/15/2014	ITG	2,000.000	54,131		45,907	64,040	(18,133)			(18,133)		45,907		8,224	8,224	300		L
63654U-10-0	NATIONAL INTERSTATE CORP		04/15/2014	ITG	200.000	5,466		4,418	4,600	(182)			(182)		4,418		1,048	1,048	24		L
637071-10-1	NATIONAL OILWELL VARCO INC		04/15/2014	ITG	9,000.000	724,382		495,316	691,911	(218,127)			(218,127)		495,316		229,066	229,066	2,340		L
637138-10-8	NATIONAL PENN BANCSHARES INC.		04/15/2014	ITG	1,800.000	18,741		12,558	20,394	(7,836)			(7,836)		12,558		6,183	6,183	180		L
637215-10-4	NATIONAL PRESTO INDUSTRIES, INC.		04/15/2014	ITG	100.000	7,546		7,704	8,050						7,704		(158)	(158)	505		L
637417-10-6	NATIONAL RETAIL PROPERTIES		04/15/2014	ITG	1,800.000	61,613		47,176	54,594	(7,418)			(7,418)		47,176		14,436	14,436	729		L
638522-10-2	NATL WESTERN LIFE INS CL A		04/15/2014	ITG	38.000	9,001		5,197	8,495	(3,298)			(3,298)		5,197		3,803	3,803			L
63886Q-10-9	NATURAL GAS SERVICES GROUP INC		04/15/2014	ITG	200.000	6,187		2,576	5,514	(2,938)			(2,938)		2,576		3,611	3,611			L
639050-10-3	NATUS MEDICAL INC		04/15/2014	ITG	600.000	13,547		5,160	13,500	(8,340)			(8,340)		5,160		8,387	8,387			L
63937X-10-3	NAVIDEA BIOPHARMACEUTICALS INC		04/15/2014	ITG	1,500.000	2,421		2,775	3,105	1,385			1,385		2,775		(354)	(354)			L
63935N-10-7	NAVIGANT CONSULTING SERVICES		04/15/2014	ITG	700.000	12,588		6,573	13,440	(6,867)			(6,867)		6,573		6,015	6,015			L
638904-10-2	NAVIGATORS GROUP INC		04/15/2014	ITG	300.000	17,477		12,983	18,948	(5,965)			(5,965)		12,983		4,494	4,494			L
63934E-10-8	NAVISTAR INTERNATIONAL CORP.		04/15/2014	ITG	1,300.000	43,512		36,881	49,647	(12,766)			(12,766)		36,881		6,631	6,631			L
628852-20-4	NCI BUILDING SYSTEMS INC.		04/15/2014	ITG	300.000	4,809		2,297	5,262	(2,965)			(2,965)		2,297		2,512	2,512			L
62886E-10-8	NCR CORP.		04/15/2014	ITG	3,200.000	107,727		55,406	108,992	(53,586)			(53,586)		55,406		52,321	52,321			L
640079-10-9	NEENAH PAPER		04/15/2014	ITG	300.000	15,289		4,376	12,831	(8,456)			(8,456)		4,376		10,913	10,913	72		L
640268-10-8	NEKTAR THERAPEUTICS		04/15/2014	ITG	2,100.000	22,093		10,525	23,835	(13,310)			(13,310)		10,525		11,568	11,568			L
64031N-10-8	NELNET INC CL A		04/15/2014	ITG	500.000	19,562		9,252	21,070	(11,818)			(11,818)		9,252		10,310	10,310	50		L
640491-10-6	NEOGEN CORP		04/15/2014	ITG	750.000	31,264		17,143	34,275	(17,133)			(17,133)		17,143		14,122	14,122			L
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC	R	04/15/2014	ITG	500.000	4,724		3,327	4,365	(1,038)			(1,038)		3,327		1,397	1,397			L
64110D-10-4	NETAPP INC		04/15/2014	ITG	7,300.000	269,695		196,370	300,322	(103,952)			(103,952)		196,370		73,325	73,325	2,190		L
64110L-10-6	NETFLIX INC		04/15/2014	ITG	1,076.000	348,002		80,469	396,151	(315,682)			(315,682)		80,469		267,533	267,533			L
64111Q-10-4	NETGEAR INC		04/15/2014	ITG	700.000	23,580		18,468	23,058	(4,590)			(4,590)		18,468		5,112	5,112			L
64115T-10-4	NETSCOUT SYSTEMS INC		04/15/2014	ITG	600.000	20,348		6,973	17,754	(10,781)			(10,781)		6,973		13,375	13,375			L
641180-10-7	NETSUITE INC		04/15/2014	ITG	1,500.000	118,678		109,141	154,530	(44,832)			(44,832)		109,141		9,536	9,536			L
64125C-10-9	NEUROCRINE BIOSCIENCES INC		04/15/2014	ITG	600.000	7,776		3,489	5,604	(2,115)			(2,115)		3,489		4,287	4,287			L
64126X-20-1	NEUSTAR INC CLASS A		04/15/2014	ITG	1,400.000	38,681		35,241	69,804	(34,563)			(34,563)		35,241		3,441	3,441			L
646025-10-6	NEW JERSEY RESOURCES CORP.		04/15/2014	ITG	600.000	29,280		25,943	27,744	(1,801)			(1,801)		25,943		3,337	3,337	504		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)
651587-10-7	NEW MARKET CORP		04/15/2014	ITG	227.000	87,888		34,330	75,852	(41,522)			(41,522)		34,330		53,558	53,558	499		L
64704V-10-6	NEW MEDIA INVESTMENT GROUP INC		04/15/2014	ITG	158.000	2,332		665							665		1,666	1,666			L
64828T-10-2	NEW RESIDENTIAL INVESTMENT		04/15/2014	ITG	2,200.000	13,848		5,214	14,696	(9,482)			(9,482)		5,214		8,634	8,634	935		L
649295-10-2	NEW YORK CO INC		04/15/2014	ITG	400.000	1,810		1,264	1,748	(484)			(484)		1,264		546	546			L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		04/15/2014	ITG	8,500.000	134,053		102,937	143,225	(40,288)			(40,288)		102,937		31,116	31,116	2,125		L
650111-10-7	NEW YORK T IMES CO CL A		04/15/2014	ITG	2,500.000	39,913		14,831	39,675	(24,844)			(24,844)		14,831		25,082	25,082	200		L
65105M-10-8	NEWCASTLE INVESTMENT CORP		04/15/2014	ITG	2,200.000	9,852		3,536	12,628	(8,423)			(8,423)		3,536		6,316	6,316	440		L
651229-10-6	NEWELL RUBBERMAID INC		04/15/2014	ITG	6,000.000	173,506		71,893	194,460	(122,567)			(122,567)		71,893		101,613	101,613	900		L
651290-10-8	NEWFIELD EXPLORATION CORP		04/15/2014	ITG	2,600.000	84,556		62,114	64,038	(1,924)			(1,924)		62,114		22,442	22,442			L
651639-10-6	NEWMONT MINING CORP		04/15/2014	ITG	9,500.000	224,362		220,970	218,785	65,740			65,740		220,970		3,392	3,392	1,425		L
651718-50-4	NEWPARK RES INC		04/15/2014	ITG	1,500.000	17,445		9,464	18,435	(8,971)			(8,971)		9,464		7,981	7,981			L
651824-10-4	NEWPORT CORP.		04/15/2014	ITG	800.000	15,161		8,548	14,456	(5,908)			(5,908)		8,548		6,612	6,612			L
65249B-10-9	NEWS CORP CLASS A		05/30/2014	Various	77,707.000	1,321,202		1,249,501	1,400,280	(119,473)			(119,473)		1,249,501		71,701	71,701			L
65249B-20-8	NEWS CORP CLASS B		04/15/2014	ITG	5,575.000	90,245		41,536	99,402	(57,866)			(57,866)		41,536		48,709	48,709			L
65251F-10-5	NEWSTAR FINL INC		04/15/2014	ITG	600.000	7,386		5,592	10,662	(5,070)			(5,070)		5,592		1,795	1,795			L
65336K-10-3	NEXSTAR BROADCASTING GROUP-A		04/15/2014	ITG	100.000	4,028		3,752							3,752		276	276	15		L
65341B-10-6	NEXTERA ENERGY PARTNERS LP		06/30/2014	GOLDMAN, SACHS & CO.	15,000.000	488,797		375,000							375,000		113,797	113,797			L
62914B-10-0	NIC INC		04/15/2014	ITG	800.000	14,445		8,994	19,896	(10,902)			(10,902)		8,994		5,451	5,451	280		L
N63218-10-6	NIELSEN NV		04/15/2014	ITG	1,800.000	77,908		48,140	82,602	(34,462)			(34,462)		48,140		29,769	29,769	306		L
62913F-20-1	NII HOLDINGS INC		04/15/2014	ITG	3,400.000	3,501		3,910	9,350	7,888			7,888		3,910		(409)	(409)			L
654106-10-3	NIKE INC CL B		04/15/2014	ITG	15,000.000	1,083,002		655,933	1,179,600	(523,667)			(523,667)		655,933		427,069	427,069	7,200		L
65473P-10-5	NISOURCE I NC		04/15/2014	ITG	5,700.000	201,221		122,955	187,416	(64,461)			(64,461)		122,955		78,266	78,266	1,425		L
G65431-10-1	NOBLE CORPORATION PLC	E	04/15/2014	ITG	4,900.000	149,931		147,311	183,603	(36,292)			(36,292)		147,311		2,620	2,620	1,838		L
655044-10-5	NOBLE ENER GY INC COM		04/15/2014	ITG	6,800.000	483,903		244,714	463,148	(218,434)			(218,434)		244,714		239,189	239,189	952		L
65542W-10-7	NORANDA ALUMINUM HOLDING		04/15/2014	ITG	500.000	2,062		1,615	1,645	(30)			(30)		1,615		447	447	5		L
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	D	06/26/2014	JPMORGAN CHASE & CO.	23,215.000	326,107		276,324	313,203	(32,862)		(4,017)	(32,862)		276,324	(6,760)	56,543	49,783			U
655663-10-2	NORDSON CORP.		04/15/2014	ITG	1,100.000	78,135		44,656	81,730	(37,074)			(37,074)		44,656		33,479	33,479	396		L
D5813Z-10-4	NORMA GROUP ORD	D	06/26/2014	JPMORGAN CHASE & CO.	1,573.000	84,602		72,939	78,214	(3,971)		(1,305)	(3,971)		72,939	915	10,748	11,663	403		U
665531-10-9	NORTHERN OIL AND GAS INC		04/15/2014	ITG	1,100.000	16,206		15,312	16,577	(759)			(759)		15,312		894	894			L
665859-10-4	NORTHERN TRUST CORP		04/15/2014	ITG	4,900.000	290,763		184,961	303,261	(118,300)			(118,300)		184,961		105,803	105,803	3,038		L
66611T-10-8	NORTHFIELD BANCORP INC NJ		04/15/2014	ITG	420.000	5,260		3,877	5,544	(1,667)			(1,667)		3,877		1,383	1,383	25		L
66704R-10-0	NORTHSTAR REALTY FINANCE COR		04/15/2014	ITG	1,500.000	21,889		4,875	20,175	(15,300)			(15,300)		4,875		17,014	17,014	375		L
667340-10-3	NORTHWEST BANCSHARES INC		04/15/2014	ITG	2,000.000	29,401		23,685	29,560	(5,875)			(5,875)		23,685		5,716	5,716	460		L
667655-10-4	NORTHWEST NATURAL GAS CO.		04/15/2014	ITG	300.000	13,323		12,861	12,846	356			356		12,861		462	462	138		L
667746-10-1	NORTHWEST PIPE CO		04/15/2014	ITG	100.000	3,363		2,117	3,776	(1,660)			(1,660)		2,117		1,246	1,246			L
668074-30-5	NORTHWESTERN CORP		04/15/2014	ITG	700.000	33,719		22,470	30,324	(7,854)			(7,854)		22,470		11,249	11,249	280		L
H5820Q-15-0	NOVARTIS AG-REG CMN STK	D	04/24/2014	JPMORGAN CHASE & CO.	14,863.000	1,267,118		1,092,759	1,189,909	(68,999)		(28,151)	(68,999)		1,092,759	35,294	139,064	174,358	26,706		U
62936P-10-3	NPS PHARMACEUTICALS INC		04/15/2014	ITG	1,700.000	39,523		13,320	48,576	(38,249)			(38,249)		13,320		26,203	26,203			L
629377-50-8	NRG ENERGY INC		04/15/2014	ITG	6,424.000	207,205		141,361	184,497	(43,137)			(43,137)		141,361		65,844	65,844	771		L
67020Q-30-5	NTELOS HOLDINGS CORP		04/15/2014	ITG	300.000	3,764		3,933	6,069	(2,136)			(2,136)		3,933		(169)	(169)	252		L
67018T-10-5	NU SKIN ASIA PAC INC		04/15/2014	ITG	1,500.000	118,912		66,620	207,330	(140,576)			(140,576)		66,620		52,292	52,292	518		L
67020Y-10-0	NUANCE COMMUNICATIONS INC		04/15/2014	ITG	4,800.000	76,857		73,392	72,960	26,369			26,369		73,392		3,465	3,465			L
67069D-10-8	NUTRISYSTEM INC		04/15/2014	ITG	400.000	5,644		3,196	6,576	(3,380)			(3,380)		3,196		2,448	2,448	70		L
670704-10-5	NUVASIVE, INC.		04/15/2014	ITG	800.000	26,014		11,040	25,864	(14,824)			(14,824)		11,040		14,974	14,974			L
67091K-20-3	NUVERRA ENVIRONMENTAL SOLUTION		04/15/2014	ITG	380.000	6,639		6,460	6,380	4,640			4,640		6,460		179	179			L
629445-20-6	NVE CORP		04/15/2014	ITG	100.000	5,501		4,682	5,828	(1,146)			(1,146)		4,682		819	819			L
67066G-10-4	NVIDIA CORP		04/15/2014	ITG	11,800.000	216,578		155,270	189,036	(33,766)			(33,766)		155,270		61,308	61,308	1,003		L
62944T-10-5	NVR INC		04/15/2014	ITG	114.000	130,143		69,545	116,965	(47,421)			(47,421)		69,545		60,598	60,598			L
67072V-10-3	NXSTAGE MEDICAL INC		04/15/2014	ITG	700.000	8,499		8,918	7,000	1,925			1,925		8,918		(419)	(419)			L
674215-10-8	OASIS PETROLEUM INC		06/09/2014	Various	170,100.000	8,584,257		7,047,921	51,667	(23,068)			(23,068)		7,047,921		1,536,335	1,536,335			L
674599-10-5	OCCIDENTAL PETROLEUM CORP		04/15/2014	ITG	16,700.000	1,576,380		1,268,149	1,578,660	(319,335)			(319,335)		1,268,149		308,231	308,231	22,648		L
675232-10-2	OCEANEERING INTERNATIONAL INC		04/15/2014	ITG	2,200.000	156,140		81,080	173,536	(92,456)			(92,456)		81,080		75,060	75,060	484		L
67555N-20-6	OCLARO INC		04/15/2014	ITG	1,394.000	4,188		1,756	3,471	(1,715)			(1,715)		1,756		2,432	2,432			L
675746-30-9	OCWEN FINL CORP		04/15/2014	ITG	1,900.000	75,620		39,505	105,355	(54,813)			(54,813)		39,505		36,115	36,115			L
67086E-30-3	OCZ TECHNOLOGY GROUP IN		04/15/2014	ITG	900.000	7		22	32						22		(15)	(15)			U
676220-10-6	OFFICE DEPOT INC		04/15/2014	ITG	9,135.000	35,863		27,171	48,324	(15,020)			(15,020)		27,171		8,693	8,693			L
67103X-10-2	OFG BANCORP		04/15/2014	ITG	900.000	14,873		8,706	15,606	(6,900)			(6,900)		8,706		6,167	6,167	130		L
670837-10-3	OGE ENERGY CORP		04/15/2014	ITG	4,000.000	145,832		94,141	135,600	(41,459)			(41,459)		94,141		51,692	51,692	1,800		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)
678026-10-5	OIL STATES INTL		04/15/2014	ITG	1,600.000	153,508		104,291	162,752	(56,710)			(56,710)		104,291		49,217	49,217			L
678046-10-3	OILSANDS QUEST INC		04/15/2014	ITG	7,200.000	102			158	(158)			(158)				102	102			U
679580-10-0	OLD DOMINION FREIGHT LINE INC		04/15/2014	ITG	1,350.000	73,172		26,138	71,577	(45,439)			(45,439)		26,138		47,034	47,034			L
680033-10-7	OLD NATL BANCORP IND		04/15/2014	ITG	1,700.000	23,957		16,137	26,129	(9,992)			(9,992)		16,137		7,821	7,821	187		L
680223-10-4	OLD REPUBLIC INTL CORP		04/15/2014	ITG	4,800.000	76,298		42,816	82,896	(40,080)			(40,080)		42,816		33,482	33,482	876		L
680665-20-5	OLIN CORP.		04/15/2014	ITG	1,600.000	44,125		29,201	46,160	(16,959)			(16,959)		29,201		14,924	14,924	320		L
68162K-10-6	OLYMPIC STEEL INC		04/15/2014	ITG	200.000	5,315		3,346	5,796	(2,450)			(2,450)		3,346		1,969	1,969	4		L
670872-10-0	OM GROUP INC		04/15/2014	Various	600.000	19,779		11,064	21,846	(10,782)			(10,782)		11,064		8,715	8,715	45		L
681936-10-0	OMEGA HEALTHCARE INVESTORS		04/15/2014	ITG	1,500.000	51,923		22,738	44,700	(21,962)			(21,962)		22,738		29,185	29,185	735		L
681904-10-8	OMNICARE INC		04/15/2014	ITG	2,300.000	132,193		60,146	138,828	(78,682)			(78,682)		60,146		72,047	72,047	460		L
68213N-10-9	OMNICELL INC		04/15/2014	ITG	700.000	18,993		9,825	17,871	(8,047)			(8,047)		9,825		9,169	9,169			L
682128-10-3	OMNIVISION TECHNOLOGIES INC		04/15/2014	ITG	1,100.000	20,250		13,459	18,920	(5,462)			(5,462)		13,459		6,792	6,792			L
682129-10-1	OMNOVA SOLUTIONS INC		04/15/2014	ITG	800.000	7,465		3,031	7,288	(4,257)			(4,257)		3,031		4,434	4,434			L
682159-10-8	ON ASSIGNMENT INC		04/15/2014	ITG	800.000	27,967		5,730	27,936	(22,206)			(22,206)		5,730		22,236	22,236			L
682189-10-5	ON SEMICONDUCTOR CORP		04/15/2014	ITG	8,800.000	84,439		65,280	72,512	(7,232)			(7,232)		65,280		19,159	19,159			L
68235P-10-8	ONE GAS INC		04/15/2014	ITG	1,375.000	49,043		26,504							26,504		22,539	22,539			L
G67742-10-9	ONEBEACON INSURANCE GROUP LT		04/15/2014	ITG	500.000	7,582		6,507	7,910	(1,403)			(1,403)		6,507		1,075	1,075	105		L
682680-10-3	ONEOK INC		04/15/2014	ITG	5,500.000	325,565		186,307	341,990	(129,179)			(129,179)		186,307		139,259	139,259	2,200		L
68268N-10-3	ONEOK PARTNERS LP		04/16/2014	Various	133,815.000	7,430,178		6,875,040	7,045,360	(102,250)			(102,250)		6,875,040		555,138	555,138	97,685		L
68372A-10-4	OPEN TABLE		04/15/2014	ITG	300.000	22,000		14,026	23,811	(9,785)			(9,785)		14,026		7,974	7,974			L
68375Q-40-3	OPLINK COMMUNICATIONS INC		04/15/2014	ITG	300.000	5,157		4,592	5,580	(989)			(989)		4,592		566	566			L
683797-10-4	OPPENHEIMER HOLDINGS INC		04/15/2014	ITG	200.000	5,219		3,206	4,956	(1,750)			(1,750)		3,206		2,013	2,013	22		L
68554V-10-8	ORASURE TECHNOLOGIES INC		04/15/2014	ITG	700.000	4,437		2,716	4,403	(1,687)			(1,687)		2,716		1,721	1,721			L
685564-10-6	ORBITAL SCIENCES CORP		04/15/2014	ITG	1,000.000	25,045		12,945	23,300	(10,355)			(10,355)		12,945		12,100	12,100			L
67103H-10-7	OREILLY AUTOMOTIVE INC		05/30/2014	Various	17,777.000	2,616,252		1,719,456	2,288,078	(568,622)			(568,622)		1,719,456		896,796	896,796			L
G67743-10-7	ORIENT EXPRESS HOTELS, INC.		04/15/2014	ITG	1,500.000	19,223		10,785	22,665	(11,880)			(11,880)		10,785		8,438	8,438			L
68628V-30-8	ORION MARINE GROUP INC		04/15/2014	ITG	200.000	2,540		1,154	2,406	(1,252)			(1,252)		1,154		1,386	1,386			L
68633D-10-3	ORITANI FINACIAL CORP		04/15/2014	ITG	1,100.000	16,718		13,949	17,655	(3,706)			(3,706)		13,949		2,770	2,770	193		L
686688-10-2	ORMAT TECHNOLOGIES INC		04/15/2014	ITG	200.000	5,511		3,291	5,442	(2,152)			(2,152)		3,291		2,221	2,221	12		L
N6748L-10-2	ORTHOFIX INTERNATIONAL NV		04/15/2014	ITG	1,300.000	39,674		28,886	29,666						28,886		10,788	10,788			L
688239-20-1	OSHKOSH CORP		04/15/2014	ITG	1,700.000	95,466		27,389	85,646	(58,257)			(58,257)		27,389		68,078	68,078	255		L
671044-10-5	OSI SYSTEMS INC		04/15/2014	ITG	400.000	23,421		13,532	21,244	(7,712)			(7,712)		13,532		9,889	9,889			L
68827R-10-8	OSIRIS THERAPEUTICS INC		04/15/2014	ITG	200.000	2,513		1,013	3,216	(2,204)			(2,204)		1,013		1,500	1,500			L
689648-10-3	OTTER TAIL POWER CO.		04/15/2014	ITG	600.000	17,649		11,294	17,562	(6,268)			(6,268)		11,294		6,355	6,355	182		L
690070-10-7	OUTERWALL INC		04/15/2014	ITG	700.000	45,597		32,666	47,089	(14,423)			(14,423)		32,666		12,931	12,931			L
690368-10-5	OVERSEAS SHIPHOLDING GROUP, INC.		04/15/2014	ITG	500.000	3,196		610	3,825	(3,215)			(3,215)		610		2,586	2,586			U
690732-10-2	OWENS & MINOR, INC.		04/15/2014	ITG	1,300.000	44,460		37,233	47,528	(10,295)			(10,295)		37,233		7,227	7,227	325		L
690742-10-1	OWENS CORNING INC		04/15/2014	ITG	2,300.000	92,793		51,618	93,656	(42,038)			(42,038)		51,618		41,176	41,176	368		L
690768-40-3	OWENS-ILLINOIS, INC.		04/15/2014	ITG	3,400.000	110,677		56,471	121,652	(65,181)			(65,181)		56,471		54,206	54,206			L
691497-30-9	OXFORD INDUSTRIES, INC.		04/15/2014	ITG	300.000	20,502		10,483	24,201	(13,718)			(13,718)		10,483		10,020	10,020	117		L
69331C-10-8	P G & E CORP		06/18/2014	Various	235,436.000	11,199,669		10,254,959	318,212	19,281			19,281		10,254,959		944,710	944,710	7,189		L
69404D-10-8	PACIFIC BIOSCIENCES CAL		04/15/2014	ITG	500.000	2,057		985	2,615	(1,630)			(1,630)		985		1,072	1,072			L
695127-10-0	PACIRA PHARMACEUTICALS INC.		04/15/2014	ITG	400.000	25,259		19,532	22,996	(3,464)			(3,464)		19,532		5,727	5,727			L
695156-10-9	PACKAGING CORPORATION OF AMERICA		04/15/2014	ITG	2,100.000	140,605		50,941	132,888	(81,947)			(81,947)		50,941		89,664	89,664	1,680		L
695263-10-3	PACWEST BANCORP		04/16/2014	Various	2,572.420	104,114		98,464	29,554	(16,903)			(16,903)		98,464		5,650	5,650	175		L
69562K-10-0	PAIN THERAPEUTICS INC		04/15/2014	ITG	700.000	3,609		2,401	3,402	(1,001)			(1,001)		2,401		1,208	1,208			L
697435-10-5	PALO ALTO NETWORKS INC		04/15/2014	ITG	200.000	13,164		11,447	5,747	(352)			(352)		11,447		1,717	1,717			L
698354-10-7	PANDORA MEDIA INC		04/15/2014	ITG	600.000	15,470		18,192							18,192		(2,722)	(2,722)			L
69840W-10-8	PANERA BREAD COMPANY		04/15/2014	ITG	753.000	127,947		91,878	133,048	(41,170)			(41,170)		91,878		36,070	36,070			L
698813-10-2	PAPA JOHNS INTL INC		04/15/2014	ITG	600.000	28,684		9,205	27,240	(18,035)			(18,035)		9,205		19,479	19,479	75		L
699462-10-7	PAREXEL INTERNATIONAL CORP		04/15/2014	ITG	1,200.000	58,724		26,130	49,698	(28,408)			(28,408)		26,130		32,594	32,594			L
700416-20-9	PARK ELECTROCHEMICAL CORP		04/15/2014	ITG	300.000	8,024		6,577	8,616	(2,039)			(2,039)		6,577		1,447	1,447	810		L
700658-10-7	PARK NATIONAL CORP		04/15/2014	ITG	200.000	14,668		10,536	17,014	(6,478)			(6,478)		10,536		4,132	4,132	188		L
701081-10-1	PARKER DRILLING CO.		04/15/2014	ITG	2,200.000	14,403		9,700	17,886	(8,186)			(8,186)		9,700		4,703	4,703			L
70159Q-10-4	PARKWAY PROPERTIES		04/15/2014	ITG	300.000	5,378		2,831	5,787	(2,957)			(2,957)		2,831		2,547	2,547	56		L
G6852T-10-5	PARTNERRE LTD		05/30/2014	Various	2,105.000	218,801		146,553	221,930	(75,377)			(75,377)		146,553		72,248	72,248	2,017		L
703395-10-3	PATTERSON COS INC		04/15/2014	ITG	2,000.000	81,980		58,136	82,400	(24,264)			(24,264)		58,136		23,844	23,844	720		L
703481-10-1	PATTERSON UTI ENERGY INC		04/15/2014	ITG	3,100.000	98,454		56,201	78,492	(22,291)			(22,291)		56,201		42,253	42,253	310		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)
704326-10-7	PAYCHEX INC		05/30/2014	Various	7,019.000	284,336		195,681	319,575	(123,894)			(123,894)		195,681		88,655	88,655	2,673		L
69327R-10-1	PDC ENERGY INC		04/15/2014	ITG	500.000	30,813		10,553	26,610	(16,057)			(16,057)		10,553		20,260	20,260			L
69329Y-10-4	PDL BIOPHARMA INC		04/15/2014	ITG	2,400.000	19,372		13,585	20,256	(6,671)			(6,671)		13,585		5,787	5,787	360		L
704549-10-4	PEABODY ENERGY		04/15/2014	ITG	5,300.000	89,019		86,602	103,509	(12,084)			(12,084)		86,602		2,417	2,417	451		L
70509V-10-0	PEBBLEBROOK HOTEL TRUST		04/15/2014	ITG	700.000	23,662		10,746	21,532	(10,786)			(10,786)		10,746		12,916	12,916	273		L
705573-10-3	PEGASYSTEMS INC		04/15/2014	ITG	600.000	9,758		9,740	14,754	(5,015)			(5,015)		9,740		19	19	18		L
707569-10-9	PENN NATIONAL GAMING INC		04/15/2014	ITG	1,300.000	16,078		10,096	18,629	(8,533)			(8,533)		10,096		5,983	5,983			L
707882-10-6	PENN VIRGINIA CORP		04/15/2014	ITG	700.000	10,885		3,899	6,601	(2,702)			(2,702)		3,899		6,986	6,986			L
708062-10-4	PENNANTPARK INVESTMENT CORP		04/15/2014	ITG	800.000	8,732		7,292	9,280	(1,988)			(1,988)		7,292		1,439	1,439	448		L
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS		04/15/2014	ITG	900.000	15,398		6,635	17,082	(10,447)			(10,447)		6,635		8,762	8,762	180		L
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT TRUST		04/15/2014	ITG	200.000	4,605		3,148	4,592	(1,444)			(1,444)		3,148		1,456	1,456	236		L
70959W-10-3	PENSKE AUTO GROUP INC		04/15/2014	ITG	800.000	33,336		13,084	37,728	(24,644)			(24,644)		13,084		20,252	20,252	144		L
H6169Q-10-8	PENTAIR LTD		06/04/2014	EXCHANGE	55,562.000	3,995,989		3,996,078	318,991	(213,345)			(213,345)		3,996,078		(88)	(88)	14,917		L
709789-10-1	PEOPLES BANCORP INC		04/15/2014	ITG	100.000	2,512		1,098	2,251	(1,153)			(1,153)		1,098		1,414	1,414	15		L
712704-10-5	PEOPLES UNITED FINANCIAL INC		04/15/2014	ITG	7,100.000	104,271		82,464	107,352	(24,888)			(24,888)		82,464		21,807	21,807	1,154		L
713278-10-9	PEPBOYS MANNY MOE & JACK		04/15/2014	ITG	900.000	9,284		8,999	10,926	(1,927)			(1,927)		8,999		285	285			L
713291-10-2	PEPCO HLDG S INC		04/15/2014	ITG	4,400.000	93,250		83,436	84,172	(736)			(736)		83,436		9,813	9,813	1,188		L
71375U-10-1	PERFICIENT INC		04/15/2014	ITG	400.000	6,826		2,956	9,368	(6,412)			(6,412)		2,956		3,870	3,870			L
713831-10-5	PERICOM SEMICONDUCTOR CORP		04/15/2014	ITG	300.000	2,230		2,211	2,658	(447)			(447)		2,211		18	18			L
714046-10-9	PERKINELMER INC		04/15/2014	ITG	2,100.000	91,791		40,379	86,583	(46,204)			(46,204)		40,379		51,412	51,412	294		L
G97822-10-3	PERRIGO PLC	E	05/30/2014	Various	2,474.000	345,954		282,890	287,584	(97,489)			(97,489)		282,890		63,063	63,063	268		L
288853-10-4	PERRY ELLIS INTERNATIONAL		04/15/2014	ITG	300.000	4,180		4,122	4,737	869			869		4,122		58	58			L
716382-10-6	PETMED EXPRESS INC		04/15/2014	ITG	200.000	2,567		1,811	3,326	(1,515)			(1,515)		1,811		756	756	34		L
716748-10-8	PETROSQUEST ENERGY INC		04/15/2014	ITG	1,100.000	6,045		5,203	4,752	1,612			1,612		5,203		842	842			L
716768-10-6	PETSMART INC		05/30/2014	Various	3,293.000	210,251		170,364	239,566	(64,983)			(64,983)		170,364		39,887	39,887	855		L
717081-10-3	PFIZER INC		05/30/2014	Various	161,259.000	4,808,161		2,895,083	4,939,363	(2,044,281)			(2,044,281)		2,895,083		1,913,078	1,913,078	43,633		L
716933-10-6	PHARMACYCLICS INC		04/15/2014	ITG	1,300.000	116,241		49,268	126,936	(85,148)			(85,148)		49,268		66,973	66,973			L
71714F-10-4	PHARMERICA CORP		04/15/2014	ITG	600.000	15,721		8,550	12,900	(4,350)			(4,350)		8,550		7,171	7,171			L
693320-20-2	PHH CORP		04/15/2014	ITG	1,000.000	24,221		16,534	24,350	(7,816)			(7,816)		16,534		7,687	7,687			L
69336T-20-5	PHI INC NON VOTING		04/15/2014	ITG	200.000	8,703		3,966	8,680	(4,714)			(4,714)		3,966		4,737	4,737			L
718546-10-4	PHILLIPS 66		06/06/2014	Various	86,122.000	7,235,169		5,300,966	6,642,590	(1,341,624)			(1,341,624)		5,300,966		1,934,203	1,934,203	76,649		L
719405-10-2	PHOTRONICS INC		04/15/2014	ITG	1,000.000	7,983		5,136	9,030	(3,895)			(3,895)		5,136		2,847	2,847			L
693366-20-5	PICO HOLDINGS INC		04/15/2014	ITG	400.000	9,544		8,204	9,244	(1,040)			(1,040)		8,204		1,340	1,340			L
720186-10-5	PIEDMONT NATURAL GAS CO., INC.		04/15/2014	ITG	1,400.000	49,994		40,605	46,424	(5,819)			(5,819)		40,605		9,389	9,389	882		L
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		04/15/2014	ITG	3,100.000	53,494		50,411	51,212	(801)			(801)		50,411		3,083	3,083	620		L
720279-10-8	PIER 1, INC.		04/15/2014	ITG	2,100.000	38,520		21,144	48,468	(27,324)			(27,324)		21,144		17,376	17,376	126		L
721283-10-9	PIKE CORP		04/15/2014	ITG	200.000	2,007		1,367	2,114	(747)			(747)		1,367		640	640			L
72147K-10-8	PILGRIM'S PRIDE CORP		04/15/2014	ITG	3,100.000	65,676		12,262	50,375	(38,113)			(38,113)		12,262		53,414	53,414			L
723456-10-9	PINNACLE ENTERTAINMENT INC		04/15/2014	ITG	900.000	19,793		8,473	23,391	(14,918)			(14,918)		8,473		11,320	11,320			L
723460-10-4	PINNACLE FINANCIAL PARTNERS		04/15/2014	ITG	600.000	20,659		6,681	19,518	(12,837)			(12,837)		6,681		13,978	13,978	48		L
723484-10-1	PINNACLE WEST CAPITAL CORP		04/15/2014	ITG	2,100.000	116,276		90,543	111,132	(20,589)			(20,589)		90,543		25,733	25,733	1,192		L
723664-10-8	PIONEER ENERGY SERVICES CORP		04/15/2014	ITG	1,200.000	16,474		8,784	9,612	(828)			(828)		8,784		7,691	7,691			L
724078-10-0	PIPER JAFFRAY COS INC		04/15/2014	ITG	300.000	12,124		5,379	11,865	(6,486)			(6,486)		5,379		6,745	6,745			L
724479-10-0	PITNEY BOWES INC		04/15/2014	ITG	4,100.000	100,444		55,924	95,530	(39,606)			(39,606)		55,924		44,520	44,520	769		L
727493-10-8	PLANTRONICS INC		04/15/2014	ITG	1,000.000	41,751		29,429	46,450	(17,022)			(17,022)		29,429		12,323	12,323	100		L
G7127P-10-0	PLATINUM UNERWRITERS HLDGS		04/15/2014	ITG	700.000	41,781		21,419	42,896	(21,477)			(21,477)		21,419		20,362	20,362	56		L
729132-10-0	PLEXUS CORP		04/15/2014	ITG	700.000	27,660		16,221	30,303	(14,082)			(14,082)		16,221		11,439	11,439			L
69344F-10-6	PMC - SIERRA INC		04/15/2014	ITG	4,500.000	32,070		23,940	28,935	(4,995)			(4,995)		23,940		8,130	8,130			L
69345P-10-3	PMFG INC		04/15/2014	ITG	200.000	1,104		1,194	1,810	(192)			(192)		1,194		(90)	(90)			L
693475-10-5	PNC FINL SVCS GROUP INC		04/15/2014	ITG	12,100.000	987,786		620,832	938,718	(317,886)			(317,886)		620,832		366,954	366,954	11,132		L
69349H-10-7	PNM RESOURCES INC		04/15/2014	ITG	1,700.000	46,611		28,329	41,004	(12,675)			(12,675)		28,329		18,282	18,282	629		L
731068-10-2	POLARIS INDUSTRIES INC		04/15/2014	ITG	1,800.000	239,738		106,915	262,152	(155,237)			(155,237)		106,915		132,823	132,823	864		L
73172K-10-4	POLYCOM INC.		04/15/2014	ITG	3,500.000	44,969		34,545	39,305	(4,760)			(4,760)		34,545		10,424	10,424			L
73179P-10-6	POLYONE CORPORATION		04/15/2014	ITG	1,600.000	59,800		17,375	56,560	(39,185)			(39,185)		17,375		42,425	42,425	256		L
73179V-10-3	POLYPORE INTERNATIONAL INC		04/15/2014	ITG	700.000	23,758		22,694	27,230	(4,536)			(4,536)		22,694		1,064	1,064			L
73278L-10-5	POOL CORP		04/15/2014	ITG	900.000	51,491		24,221	52,326	(28,105)			(28,105)		24,221		27,270	27,270	171		L
732872-10-6	POPEYES LOUISIANA KITCHEN INC		04/15/2014	ITG	400.000	16,559		4,761							4,761		11,798	11,798			L
733174-70-0	POPULAR INC		04/15/2014	ITG	1,730.000	50,397		27,309	49,703	(21,983)			(21,983)		27,309		23,088	23,088			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)
736400-10-5	PORTFOLIO RECOVERY ASSOCIATES INC		04/15/2014	ITG	1,200.000	69,110		24,989	63,408	(38,419)			(38,419)		24,989		44,121	44,121			L
736508-84-7	PORTLAND GENERAL ELECTRIC CO		04/15/2014	ITG	1,400.000	45,432		33,143	42,280	(9,137)			(9,137)		33,143		12,289	12,289	770		L
737446-10-4	POST HOLDINGS INC		04/15/2014	ITG	1,600.000	82,054		39,279	78,832	(39,553)			(39,553)		39,279		42,774	42,774			L
737464-10-7	POST PROPERTIES, INC.		04/15/2014	ITG	1,000.000	49,454		34,887	45,230	(10,343)			(10,343)		34,887		14,567	14,567	690		L
737630-10-3	POTLATCH CORP.		04/15/2014	ITG	800.000	30,033		24,834	33,392	(8,558)			(8,558)		24,834		5,199	5,199	280		L
739128-10-6	POWELL INDUSTRIES INC		04/15/2014	ITG	200.000	12,420		6,278	13,398	(7,120)			(7,120)		6,278		6,142	6,142	50		L
739276-10-3	POWER INTEGRATIONS INC		04/15/2014	ITG	500.000	29,922		15,692	27,910	(12,218)			(12,218)		15,692		14,230	14,230	50		L
693506-10-7	PPG INDUSTRIES INC		04/15/2014	ITG	4,100.000	769,044		349,749	777,606	(427,857)			(427,857)		349,749		419,294	419,294	2,501		L
74005P-10-4	PRAXAIR INC.		04/15/2014	ITG	6,200.000	795,557		591,572	806,186	(214,614)			(214,614)		591,572		203,985	203,985	4,030		L
740189-10-5	PRECISION CASTPARTS CORP COM		05/30/2014	Various	3,842.000	946,691		669,232	1,034,651	(365,418)			(365,418)		669,232		277,459	277,459	115		L
740585-10-4	PREMIERE GLOBAL SERVICES INC.		04/15/2014	ITG	1,000.000	11,528		6,537	11,590	(5,053)			(5,053)		6,537		4,991	4,991			L
74112D-10-1	PRESTIGE BRANDS		04/15/2014	ITG	1,400.000	39,414		12,523	50,120	(37,597)			(37,597)		12,523		26,891	26,891			L
741503-40-3	PRICELINE.COM		04/15/2014	ITG	1,076.000	1,251,535		568,553	1,250,742	(682,189)			(682,189)		568,553		682,982	682,982			L
741511-10-9	PRICESMART INC		04/15/2014	ITG	400.000	37,290		25,326	46,216	(20,890)			(20,890)		25,326		11,964	11,964	140		L
74164M-10-8	PRIMERICA INC		04/15/2014	ITG	700.000	31,582		14,812	30,037	(15,225)			(15,225)		14,812		16,770	16,770	84		L
74165N-10-5	PRIMO WTR CORP		04/15/2014	ITG	1,100.000	4,407		1,133	2,893	(1,760)			(1,760)		1,133		3,274	3,274			L
74164F-10-3	PRIMORIS SERVICES CORP		04/15/2014	ITG	500.000	13,169		5,171	15,565	(10,394)			(10,394)		5,171		7,998	7,998	35		L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		04/15/2014	ITG	7,000.000	307,992		164,788	345,170	(180,382)			(180,382)		164,788		143,205	143,205	1,960		L
742962-10-3	PRIVATEBANCORP INC.		04/15/2014	ITG	1,300.000	36,193		11,388	37,609	(26,221)			(26,221)		11,388		24,805	24,805	13		L
74267C-10-6	PROASSURANCE CORP		04/15/2014	ITG	1,200.000	52,767		42,637	58,176	(15,539)			(15,539)		42,637		10,130	10,130	720		L
742718-10-9	PROCTER & GAMBLE CO		04/15/2014	MORGAN STANLEY	25,918.000	2,097,681		1,993,983	1,116,782	(55,699)			(55,699)		1,993,983		103,698	103,698	8,251		L
743187-10-6	PROGENICS PHARMACEUTICALS INC		04/15/2014	ITG	600.000	2,019		1,788	3,198	(1,410)			(1,410)		1,788		231	231			L
743312-10-0	PROGRESS SOFTWARE CORP.		04/15/2014	ITG	1,200.000	25,947		21,382	30,996	(9,614)			(9,614)		21,382		4,564	4,564			L
743315-10-3	PROGRESSIVE CORP		04/15/2014	ITG	12,800.000	304,307		228,897	349,056	(120,159)			(120,159)		228,897		75,410	75,410	19,109		L
74340W-10-3	PROLOGIS INC		04/15/2014	ITG	9,400.000	379,531		238,131	347,330	(109,199)			(109,199)		238,131		141,400	141,400	3,102		L
74346Y-10-3	PROS HOLDINGS INC		04/15/2014	ITG	400.000	11,990		5,088	15,960	(10,872)			(10,872)		5,088		6,902	6,902			L
74348T-10-2	PROSPECT CAPITAL CORP		04/15/2014	ITG	2,000.000	21,670		17,269	22,440	(5,171)			(5,171)		17,269		4,401	4,401	883		L
743606-10-5	PROSPERITY BANCSHARES INC		06/12/2014	Various	46,334.000	2,824,552		2,813,883	805,053	(41,411)			(41,411)		2,813,883		10,669	10,669	9,128		L
743674-10-3	PROTECTIVE LIFE CORP		04/15/2014	ITG	1,600.000	78,900		25,297	81,056	(55,759)			(55,759)		25,297		53,602	53,602	320		L
74386T-10-5	PROVIDENT FINANCIAL SERVICES		04/15/2014	ITG	500.000	8,650		5,571	9,660	(4,089)			(4,089)		5,571		3,079	3,079	75		L
744320-10-2	PRUDENTIAL FINL INC		04/15/2014	ITG	12,300.000	963,290		594,855	1,134,306	(539,451)			(539,451)		594,855		368,436	368,436	6,519		L
69360J-10-7	PS BUSINESS PKS INC CALIF COM		04/15/2014	ITG	300.000	24,900		15,116	22,926	(7,811)			(7,811)		15,116		9,785	9,785	150		L
69370C-10-0	PTC INC		04/15/2014	ITG	2,300.000	76,706		36,260	81,397	(45,137)			(45,137)		36,260		40,446	40,446			L
74460D-10-9	PUBLIC STORAGE		04/15/2014	ITG	3,981.000	678,910		484,714	599,220	(114,506)			(114,506)		484,714		194,196	194,196	5,573		L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		04/15/2014	ITG	10,200.000	404,176		346,426	326,808	19,618			19,618		346,426		57,751	57,751	3,774		L
F7607Z-16-5	PUBLICIS GROUPE	D	06/26/2014	JPMORGAN CHASE & CO.	563.000	47,237		43,988	51,597	(6,648)			(6,648)	(962)	43,988	218	3,032	3,250			U
74586W-20-5	PULSE ELECTRONICS CORP		04/15/2014	ITG	70.000	249		224	202	22			22		224		25	25			L
745867-10-1	PULTE GROUP INC		04/15/2014	ITG	6,700.000	124,682		27,681	136,479	(108,798)			(108,798)		27,681		97,001	97,001	670		L
693656-10-0	PVH CORP		04/15/2014	ITG	1,782.000	217,487		141,272	242,388	(101,062)			(101,062)		141,272		76,215	76,215	67		L
74733V-10-0	QEP RESOURCES INC		04/15/2014	ITG	3,500.000	109,152		96,663	107,275	(10,612)			(10,612)		96,663		12,489	12,489	70		L
74733T-10-5	QLIK TECHNOLOGIES INC		04/15/2014	ITG	1,400.000	34,504		31,574	37,282	(5,709)			(5,709)		31,574		2,930	2,930			L
747277-10-1	QLOGIC COR P COM		04/15/2014	ITG	2,100.000	24,979		19,698	24,843	(5,145)			(5,145)		19,698		5,281	5,281			L
747316-10-7	QUAKER CHEMICAL CORP.		04/15/2014	ITG	300.000	23,607		8,128	23,121	(14,993)			(14,993)		8,128		15,479	15,479	150		L
747525-10-3	QUALCOMM INC		05/30/2014	Various	37,513.000	2,982,269		1,941,498	2,785,340	(843,835)			(843,835)		1,941,505		1,040,764	1,040,764	13,130		L
74756M-10-2	QUALITY DISTRIBUTION INC		04/15/2014	ITG	400.000	4,972		3,579	5,132	(1,553)			(1,553)		3,579		1,393	1,393			L
747582-10-4	QUALITY SYSTEMS INC		04/15/2014	ITG	800.000	12,611		13,504	16,848	(2,712)			(2,712)		13,504		(893)	(893)	280		L
747619-10-4	QUANEX BUILDING PRODUCTS		04/15/2014	ITG	600.000	11,867		6,515	11,952	(5,437)			(5,437)		6,515		5,352	5,352	24		L
74762E-10-2	QUANTA SERVICES		04/15/2014	ITG	4,100.000	143,945		77,629	129,396	(51,767)			(51,767)		77,629		66,316	66,316			L
747906-20-4	QUANTUM CORP		04/15/2014	ITG	3,600.000	4,039		4,212	4,320						4,212		(173)	(173)			L
74834L-10-0	QUEST DIAGNOSTICS INC		05/30/2014	DEUTSCHE BANK AG	3,186.000	190,855		170,578	170,578						170,578		20,277	20,277	2,007		L
748356-10-2	QUESTAR CORP.		04/15/2014	ITG	3,700.000	85,108		65,970	85,063	(19,093)			(19,093)		65,970		19,139	19,139	666		L
74835Y-10-1	QUESTCOR PHARMACEUTICALS		04/15/2014	ITG	1,100.000	85,663		29,837	59,895	(30,058)			(30,058)		29,837		55,826	55,826	660		L
74838C-10-6	QUICKSILVER INC		04/15/2014	ITG	2,700.000	17,193		8,291	23,679	(15,388)			(15,388)		8,291		8,903	8,903			L
74837R-10-4	QUICKSILVER RESOURCES INC		04/15/2014	ITG	1,800.000	5,125		4,050	5,526	(1,476)			(1,476)		4,050		1,075	1,075			L
74838J-10-1	QUIDEL CORP		04/15/2014	ITG	600.000	14,547		9,626	18,534	(8,909)			(8,909)		9,626		4,921	4,921			L
74874Q-10-0	QUINSTREET INC		04/15/2014	ITG	500.000	3,078		2,985	4,345	(1,360)			(1,360)		2,985		93	93			L
749941-10-0	R F MICRODEVICES INC		04/15/2014	ITG	5,500.000	43,136		24,640	28,380	(3,740)			(3,740)		24,640		18,496	18,496			L
749607-10-7	R L I CORP.		04/15/2014	ITG	800.000	33,863		24,761	38,952	(14,191)			(14,191)		24,761		9,102	9,102	136		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)
750086-10-0	RACKSPACE HOSTING INC		04/15/2014	ITG	2,000.000	61,227		65,640	78,260	(10,732)			(10,732)		65,640		(4,413)	(4,413)			L
750236-10-1	RADIAN GROUP INC		04/15/2014	ITG	2,300.000	31,352		4,968	32,476	(27,508)			(27,508)		4,968		26,384	26,384	6		L
750438-10-3	RADIOSHACK CORP		04/15/2014	ITG	1,900.000	3,488		4,028	4,940	(323)			(323)		4,028		(540)	(540)			L
750459-10-9	RADISYS CORP		04/15/2014	ITG	400.000	1,309		900	916	(16)			(16)		900		409	409			L
749227-60-9	RAIT FINANCIAL TRUST		04/15/2014	ITG	300.000	2,382		845	2,691	(1,847)			(1,847)		845		1,537	1,537	99		L
751212-10-1	RALPH LAUREN CORP		04/15/2014	ITG	1,400.000	216,058		194,087	247,198	(51,304)			(51,304)		194,087		21,971	21,971	1,260		L
750917-10-6	RAMBUS INC		04/15/2014	ITG	1,900.000	22,225		9,671	17,993	(8,322)			(8,322)		9,671		12,554	12,554			L
751452-20-2	RAMCO-GERSHENSON PPTYS TR COM		04/15/2014	ITG	500.000	8,120		3,947	7,870	(3,923)			(3,923)		3,947		4,174	4,174	188		L
75281A-10-9	RANGE RESOURCES CORP		04/15/2014	ITG	3,200.000	284,122		188,150	269,792	(81,642)			(81,642)		188,150		95,972	95,972	128		L
754212-10-8	RAVEN INDUSTRIES INC		04/15/2014	ITG	600.000	19,445		14,518	24,684	(10,166)			(10,166)		14,518		4,927	4,927	144		L
754730-10-9	RAYMOND JAMES FINANCIAL INC		04/15/2014	ITG	2,200.000	108,483		59,252	114,818	(55,566)			(55,566)		59,252		49,231	49,231	704		L
754907-10-3	RAYONIER INC		06/30/2014	Various	2,500.000	3,762,244		3,745,592	105,250	(12,077)			(12,077)		3,745,592		16,651	16,651	1,225		L
75524B-10-4	RBC BEARING INS		04/15/2014	ITG	300.000	18,555		10,035	21,225	(11,190)			(11,190)		10,035		8,520	8,520			L
75525F-10-4	REACHLOCAL INC		04/15/2014	ITG	200.000	2,013		1,236	2,542	(1,306)			(1,306)		1,236		777	777			L
75604L-10-5	REALD INC		04/15/2014	ITG	700.000	7,047		5,558	5,978	(420)			(420)		5,558		1,489	1,489			L
75605L-70-8	REALNETWORKS INC		04/15/2014	ITG	300.000	2,269		2,253	2,265	283			283		2,253		16	16			L
75605Y-10-6	REALOGY HOLDINGS CORP		04/15/2014	ITG	2,200.000	92,258		95,518	108,834	(6,674)			(6,674)		95,518		(3,260)	(3,260)			L
75606N-10-9	REALPAGE INC		04/15/2014	ITG	700.000	12,337		12,390	16,366	(3,661)			(3,661)		12,390		(53)	(53)			L
756109-10-4	REALTY INCOME CORP		04/15/2014	ITG	2,600.000	109,398		86,134	97,058	(10,924)			(10,924)		86,134		23,264	23,264	1,895		L
756577-10-2	RED HAT INC.		04/15/2014	ITG	3,800.000	188,566		165,794	212,952	(47,158)			(47,158)		165,794		22,773	22,773			L
75689M-10-1	RED ROBIN GOURMENT BURGERS INC		04/15/2014	ITG	300.000	20,280		7,271	22,062	(14,791)			(14,791)		7,271		13,008	13,008			L
758075-40-2	REDWOOD TRUST INC		04/15/2014	ITG	1,100.000	22,611		11,989	21,307	(9,318)			(9,318)		11,989		10,622	10,622	308		L
758750-10-3	REGAL BELOIT CORP		04/15/2014	ITG	700.000	51,404		33,692	51,604	(17,912)			(17,912)		33,692		17,712	17,712	280		L
758766-10-9	REGAL ENTMT GROUP A		04/15/2014	ITG	1,700.000	31,669		20,298	33,065	(12,767)			(12,767)		20,298		11,371	11,371	374		L
758849-10-3	REGENCY CENTERS CORPORATION		04/15/2014	ITG	1,800.000	92,941		62,950	83,340	(20,390)			(20,390)		62,950		29,991	29,991	846		L
75886F-10-7	REGENERON PHARMACEUTICALS INC		04/15/2014	ITG	2,000.000	571,537		159,733	550,480	(390,747)			(390,747)		159,733		411,804	411,804			L
7591EP-10-0	REGIONS FINANCIAL CORP		04/15/2014	ITG	24,500.000	249,052		81,585	242,305	(160,720)			(160,720)		81,585		167,467	167,467	1,470		L
758932-10-7	REGIS CORP		04/15/2014	ITG	900.000	11,867		12,330	13,059	(150)			(150)		12,330		(463)	(463)			L
759351-60-4	REINSURANCE GROUP AMERICA INC		04/15/2014	ITG	1,500.000	116,208		70,360	116,115	(45,755)			(45,755)		70,360		45,847	45,847	450		L
759509-10-2	RELIANCE STEEL & ALUMINUM		04/15/2014	ITG	1,600.000	110,124		59,028	121,344	(62,316)			(62,316)		59,028		51,096	51,096	560		L
G74966-10-3	RENAISSANCE RE HOLDINGS LTD		05/30/2014	Various	4,841.000	500,225		396,491	471,223	(74,731)			(74,731)		396,491		103,734	103,734	1,404		L
75970E-10-7	RENASANT CORP		04/15/2014	ITG	300.000	8,138		3,924	9,438	(5,514)			(5,514)		3,924		4,214	4,214	102		L
F77098-10-5	RENAULT SA COMMON STOCK	D	06/26/2014	JPMORGAN CHASE & CO.	1,517.000	144,281		120,595	122,180	1,047			1,047	(2,632)	120,595	2,071	21,614	23,685	1,197		U
76009N-10-0	RENT-A-CENTER INC		04/15/2014	ITG	1,200.000	31,432		30,168	40,008	(6,993)			(6,993)		30,168		1,264	1,264	552		L
760112-10-2	RENTECH INC		04/15/2014	ITG	3,300.000	6,969		2,729	5,775	(3,046)			(3,046)		2,729		4,239	4,239			L
760281-20-4	REPUBLIC BANCORP INC CL A		04/15/2014	ITG	100.000	2,221		1,720	2,454	(734)			(734)		1,720		501	501	35		L
760759-10-0	REPUBLIC S VCS INC COM		05/30/2014	Various	9,344.000	323,545		276,488	310,221	(33,732)			(33,732)		276,488		47,057	47,057	4,859		L
761152-10-7	RESMED INC.		04/15/2014	ITG	3,100.000	143,811		89,756	145,948	(56,192)			(56,192)		89,756		54,056	54,056	775		L
76116A-10-8	RESOLUTE ENERGY CORP		04/15/2014	ITG	900.000	6,639		6,480	8,127	(135)			(135)		6,480		159	159			L
76117W-10-9	RESOLUTE FOREST PRODUCTS		04/15/2014	ITG	1,600.000	26,979		21,200	25,632	(4,432)			(4,432)		21,200		5,779	5,779			L
76120W-30-2	RESOURCE CAPITAL CORP		04/15/2014	ITG	1,100.000	6,030		4,989	6,523	(1,534)			(1,534)		4,989		1,040	1,040	440		L
76122Q-10-5	RESOURCES CONNECTION INC		04/15/2014	ITG	900.000	11,963		8,802	12,897	(4,095)			(4,095)		8,802		3,161	3,161	63		L
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		04/15/2014	ITG	500.000	7,748		5,440	7,360	(1,920)			(1,920)		5,440		2,308	2,308	80		L
761525-60-9	REVLON, INC.		04/15/2014	ITG	500.000	12,796		6,095	12,480	(6,385)			(6,385)		6,095		6,701	6,701			L
761565-10-0	REX ENERGY CORP		04/15/2014	ITG	700.000	13,700		9,284	13,797	(4,513)			(4,513)		9,284		4,416	4,416			L
F7782J-36-6	REXEL S.A.	D	05/27/2014	Various	106,837.000	2,701,228		2,720,796	2,176,072	(42,299)			(42,299)	(44,167)	2,720,796	53,052	(72,620)	(19,568)			U
766559-60-3	RIGEL PHARMACEUTICALS INC		04/15/2014	ITG	1,100.000	3,288		3,784	3,135	803			803		3,784		(496)	(496)			L
203668-11-6	Rights on COMMUNITY HEALTH SYSTEMS INC.		04/15/2014	ITG	0.000	288											288	288			U
766582-10-0	RIGNET INC		04/15/2014	ITG	100.000	5,102		1,530	4,793	(3,263)			(3,263)		1,530		3,572	3,572			L
G75754-10-4	RIO TINTO CMN STK	D	06/26/2014	JPMORGAN CHASE & CO.	1,382.000	73,809		66,591	78,042	(8,584)			(8,584)	(2,867)	66,591	4,391	2,828	7,219	1,526		U
767754-10-4	RITE AID CORP.		04/15/2014	ITG	11,900.000	83,008		12,101	60,214	(48,113)			(48,113)		12,101		70,907	70,907			L
768573-10-7	RIVERBDE TECHNOLOGYH INC		04/15/2014	ITG	2,983.000	55,911		53,677	53,933	(256)			(256)		53,677		2,234	2,234			L
769730-10-5	ROADRUNNER TRANSPORTATION SY		04/15/2014	ITG	300.000	7,392		4,114	8,085	(3,971)			(3,971)		4,114		3,279	3,279			L
770323-10-3	ROBERT HALF INTL INC		04/15/2014	ITG	2,800.000	112,114		60,867	117,572	(56,705)			(56,705)		60,867		51,247	51,247	504		L
772739-20-7	ROCK TENN CO.		04/15/2014	ITG	1,500.000	144,637		80,596	157,515	(76,919)			(76,919)		80,596		64,041	64,041	525		L
774188-10-6	ROCKVILLE FINANCIAL INC		04/15/2014	ITG	600.000	7,999		5,622	8,526	(2,904)			(2,904)		5,622		2,377	2,377	60		L
774341-10-1	ROCKWELL COLLINS INC		04/15/2014	ITG	3,000.000	230,497		159,664	221,760	(62,096)			(62,096)		159,664		70,833	70,833	900		L
774415-10-3	ROCKWOOD HOLDINGS INC		04/15/2014	ITG	1,700.000	118,775		68,423	122,264	(53,841)			(53,841)		68,423		50,352	50,352	765		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)
775043-10-2	ROFIN SINAR TECHNOLOGIES INC		04/15/2014	ITG	600.000	13,572		11,840	16,212	(4,372)			(4,372)		11,840		1,732	1,732			L
775133-10-1	ROGERS CORP		04/15/2014	ITG	300.000	17,732		11,987	18,450	(6,463)			(6,463)		11,987		5,745	5,745			L
775711-10-4	ROLLINS, INC		04/15/2014	ITG	900.000	26,574		16,834	27,261	(10,427)			(10,427)		16,834		9,739	9,739	95		L
777779-30-7	ROSETTA RESOURCES INC		04/15/2014	ITG	1,300.000	62,013		47,974	62,452	(12,556)			(12,556)		47,974		14,040	14,040			L
777780-10-7	ROSETTA STONE INC		04/15/2014	ITG	100.000	1,093		913	1,222	(309)			(309)		913		180	180			L
778296-10-3	ROSS STORES, INC.		04/15/2014	ITG	5,200.000	359,701		209,483	389,636	(180,142)			(180,142)		209,494		150,207	150,207	1,040		L
779287-10-1	ROUSE PROPERTIES INC		04/15/2014	ITG	326.000	5,450		3,129	7,234	(4,105)			(4,105)		3,129		2,322	2,322	98		L
779376-10-2	ROVI CORP		04/15/2014	ITG	2,200.000	45,980		29,436	43,318	(13,882)			(13,882)		29,436		16,544	16,544			L
G7665A-10-1	ROWAN COMPANIES PLC		04/15/2014	ITG	2,500.000	76,705		79,975	88,400	(8,425)			(8,425)		79,975		(3,270)	(3,270)			L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		04/15/2014	ITG	3,100.000	156,507		79,508	147,002	(67,494)			(67,494)		79,508		76,999	76,999	1,450		L
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	06/26/2014	Various	12,464.000	507,900		418,644	470,675	(34,737)			(34,737)	(17,294)	418,644	23,534	65,723	89,256	7,665		U
780287-10-8	ROYAL GOLD INC		04/15/2014	ITG	1,000.000	65,571		62,620	46,070	18,587			18,587		62,620		2,951	2,951	420		L
749660-10-6	RPC INC		04/15/2014	ITG	1,350.000	27,560		15,875	24,098	(8,222)			(8,222)		15,875		11,685	11,685	142		L
749685-10-3	RPM INTERNATIONAL INC		04/15/2014	ITG	2,600.000	107,012		48,935	107,926	(58,991)			(58,991)		48,935		58,076	58,076	1,248		L
74973M-10-7	RTI INTERNATIONAL METALS		04/15/2014	ITG	600.000	16,467		14,276	20,526	(6,251)			(6,251)		14,276		2,191	2,191			L
74975N-10-5	RTI SURGICAL INC		04/15/2014	ITG	1,200.000	4,467		4,121	4,248	(127)			(127)		4,121		346	346			L
78112T-10-7	RUBICON TECHNOLOGY INC		04/15/2014	ITG	300.000	3,157		1,980	2,985	(1,005)			(1,005)		1,980		1,177	1,177			L
781182-10-0	RUBY TUESDAY INC		04/15/2014	ITG	1,000.000	6,810		5,610	6,930	(30)			(30)		5,610		1,200	1,200			L
781270-10-3	RUDOLPH TECHNOLOGIES		04/15/2014	ITG	500.000	5,238		3,250	5,870	(2,620)			(2,620)		3,250		1,988	1,988			L
781846-20-9	RUSH ENTERPRISES CL A		04/15/2014	ITG	500.000	17,007		7,528	14,825	(7,297)			(7,297)		7,528		9,479	9,479			L
783513-10-4	RYANAIR HOLDINGS PLC-SP ADR	F	06/26/2014	Various	1,710.000	96,493		80,045	80,250	(205)			(205)		80,045		16,448	16,448			L
783549-10-8	RYDER SYSTEM INC		04/15/2014	ITG	1,100.000	86,907		43,010	81,158	(38,148)			(38,148)		43,010		43,897	43,897	374		L
783764-10-3	RYLAND GROUP, INC.		04/15/2014	ITG	900.000	34,378		9,757	39,069	(29,312)			(29,312)		9,757		24,622	24,622	54		L
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		04/15/2014	ITG	1,229.000	55,747		30,404	51,348	(20,504)			(20,504)		30,404		25,342	25,342	1,290		L
784117-10-3	S E I CORP.		04/15/2014	ITG	3,000.000	90,900		47,235	104,190	(56,955)			(56,955)		47,235		43,665	43,665	660		L
783859-10-1	S T BANCORP INC		04/15/2014	ITG	500.000	11,304		8,154	12,655	(4,502)			(4,502)		8,154		3,150	3,150	80		L
785060-10-4	S Y BANCORP INC		04/15/2014	ITG	100.000	2,855		1,895	3,192	(1,297)			(1,297)		1,895		960	960	21		L
78573L-10-6	SABRA HEALTHCARE REIT INC		04/15/2014	ITG	500.000	14,781		4,648	13,070	(8,422)			(8,422)		4,648		10,134	10,134	180		L
786449-20-7	SAFEGUARD SCIENTIFICS INC		04/15/2014	ITG	400.000	8,042		5,894	8,036	(2,142)			(2,142)		5,894		2,148	2,148			L
78648T-10-0	SAFETY INS GROUP INC		04/15/2014	ITG	200.000	10,717		7,576	11,260	(3,685)			(3,685)		7,576		3,142	3,142	120		L
786514-20-8	SAFEWAY INC		04/30/2014	Various	7,200.000	258,780		121,838	234,504	(112,666)			(112,666)		121,838		136,942	136,942	2,880		L
78709Y-10-5	SAIA INC		04/15/2014	ITG	450.000	16,194		3,136	14,423	(11,286)			(11,286)		3,136		13,058	13,058			L
79466L-30-2	SALESFORCE.COM INC		04/15/2014	ITG	12,216.000	661,009		395,625	674,201	(278,576)			(278,576)		395,625		265,384	265,384			L
795435-10-6	SALIX PHARMACEUTICALS LTD		04/15/2014	ITG	1,400.000	135,476		58,372	116,922	(68,190)			(68,190)		58,372		77,104	77,104			L
79546E-10-4	SALLY BEAUTY HOLDIN		04/15/2014	ITG	1,900.000	50,411		32,070	57,437	(25,367)			(25,367)		32,070		18,342	18,342			L
800013-10-4	SANDERSON FARMS INC		04/15/2014	ITG	700.000	54,603		32,358	50,631	(18,273)			(18,273)		32,358		22,245	22,245	140		L
80004C-10-1	SANDISK CORP		04/15/2014	ITG	6,000.000	447,792		275,351	423,240	(147,889)			(147,889)		275,351		172,442	172,442	1,350		L
80007P-30-7	SANDRIDGE ENERGY INC		04/15/2014	ITG	7,300.000	46,340		43,323	44,311	(988)			(988)		43,323		3,017	3,017			L
800363-10-3	SANDY SPRING BANCORP INC		04/15/2014	ITG	300.000	7,009		4,411	8,457	(4,046)			(4,046)		4,411		2,598	2,598	54		L
800677-10-6	SANGAMO BIOSCIENCIES INC		04/15/2014	ITG	1,000.000	13,922		2,840	13,890	(11,050)			(11,050)		2,840		11,082	11,082			L
X7568G-11-5	SANITEC CORPORATION	D	04/08/2014	JPMORGAN CHASE & CO.	4,665.000	52,796		43,552	49,028	(4,641)			(4,641)	(836)	43,552	261	8,983	9,244			U
801056-10-2	SANMINA CORP		04/15/2014	ITG	1,700.000	28,401		12,045	28,390	(16,345)			(16,345)		12,045		16,356	16,356			L
F5548N-10-1	SANOFI S.A.	D	06/26/2014	Various	6,733.000	714,823		646,403							646,403	2,296	66,124	68,420	17,041		U
803062-10-8	SAPIENT CORP		04/15/2014	ITG	2,100.000	33,255		21,710	36,456	(14,746)			(14,746)		21,710		11,545	11,545			L
803607-10-0	SAREPTA THERAPEUTICS INC		04/15/2014	ITG	100.000	2,237		2,403	2,037	2,716			2,716		2,403		(166)	(166)			L
804395-10-1	SAUL CENTERS		04/15/2014	ITG	200.000	9,138		6,498	9,546	(3,048)			(3,048)		6,498		2,639	2,639	152		L
80517Q-10-0	SAVIENT PHARMACEUTICALS		04/21/2014	DIRECT	1,300.000	8		7	22						7						U
78388J-10-6	SBA COMMUNICATIONS CORP CL A		04/15/2014	ITG	2,400.000	210,404		84,704	215,616	(130,912)			(130,912)		84,704		125,700	125,700			L
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		04/15/2014	ITG	2,400.000	125,951		97,767	112,632	(14,865)			(14,865)		97,767		28,184	28,184	2,478		L
806037-10-7	SCANSOURCE INC		04/15/2014	ITG	500.000	19,413		14,587	21,215	(6,628)			(6,628)		14,587		4,826	4,826			L
806407-10-2	SCHEIN HENRY INC		04/15/2014	ITG	2,200.000	248,023		138,328	251,372	(113,038)			(113,038)		138,334		109,689	109,689			L
806857-10-8	SCHLUMBERGER LTD		04/15/2014	ITG	28,800.000	2,870,101		1,803,749	2,586,157	(790,965)			(790,965)		1,803,749		1,066,352	1,066,352	20,489		L
S48341-08-5	SCHNEIDER ELECTRIC	D	06/27/2014	Various	1,657.000	174,988		165,347							165,347	(2,075)	11,716	9,641	1,001		U
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		04/15/2014	ITG	500.000	13,940		12,685	16,335	(2,325)			(2,325)		12,685		1,255	1,255	94		L
807066-10-5	SCHOLASTIC CORP.		04/15/2014	ITG	600.000	19,919		16,950	20,406	(3,456)			(3,456)		16,950		2,969	2,969	90		L
808194-10-4	SCHULMAN (A.), INC.		04/15/2014	ITG	600.000	20,802		10,457	21,156	(10,699)			(10,699)		10,457		10,345	10,345	240		L
808541-10-6	SCHWEITZER-MAUDUIT INTL INC		04/15/2014	ITG	1,100.000	43,466		38,578	56,617	(12,408)			(12,408)		38,578		4,888	4,888	396		L
808625-10-7	SCIENCE APPLICATIONS INTERNATIONAL CORP		04/15/2014	ITG	771.000	29,734		20,318	25,497	(5,179)			(5,179)		20,318		9,417	9,417	432		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)
80874P-10-9	SCIENTIFIC GAMES CORP		04/15/2014	ITG	1,200.000	13,494		9,217	20,316	(11,099)			(11,099)		9,217		4,277	4,277			L
810186-10-6	SCOTTS MIRACLE GRO CO		04/15/2014	ITG	900.000	52,331		40,025	55,998	(15,973)			(15,973)		40,025		12,306	12,306	394		L
811065-10-1	SCRIPPS NETWORK INTER CLASS A		05/30/2014	Various	2,646.000	195,798		129,205	228,641	(99,436)			(99,436)		129,205		66,593	66,593	678		L
811543-10-7	SEABOARD		04/15/2014	ITG	6.000	15,115		11,354	16,770	(5,416)			(5,416)		11,354		3,761	3,761			L
811699-10-7	SEACHANGE INTERNATIONAL INC		04/15/2014	ITG	300.000	2,924		2,341	3,648	(1,307)			(1,307)		2,341		583	583			L
811904-10-1	SEACOR HOLDINGS INC		04/15/2014	ITG	400.000	33,641		25,245	36,480	(11,235)			(11,235)		25,245		8,396	8,396			L
81211K-10-0	SEALED AIR CORP		04/15/2014	ITG	3,100.000	96,598		44,237	105,555	(61,318)			(61,318)		44,237		52,361	52,361	403		L
812350-10-6	SEARS HLDG S CORP COM		04/15/2014	Various	800.000	33,519		35,800	39,232	1,620			1,620		35,800		(2,281)	(2,281)			L
812578-10-2	SEATTLE GENETICS INC		04/15/2014	ITG	1,900.000	69,297		34,873	75,791	(40,918)			(40,918)		34,873		34,424	34,424			L
81616X-10-3	SELECT COMFORT CORP		04/15/2014	ITG	1,000.000	17,596		14,400	21,090	(6,691)			(6,691)		14,400		3,197	3,197			L
81619Q-10-5	SELECT MEDICAL HOLDINGS CORP		04/15/2014	ITG	1,100.000	15,154		7,552	12,771	(5,219)			(5,219)		7,552		7,601	7,601	110		L
816300-10-7	SELECTIVE INSURANCE GROUP		04/15/2014	ITG	1,000.000	22,395		13,352	27,060	(13,708)			(13,708)		13,352		9,043	9,043	130		L
81663A-10-5	SEMGROUP CORP		04/15/2014	ITG	600.000	39,064		12,511	39,138	(26,627)			(26,627)		12,511		26,553	26,553	132		L
816851-10-9	SEMPRA ENERGY		04/15/2014	ITG	4,900.000	472,813		271,280	439,824	(168,544)			(168,544)		271,280		201,533	201,533	6,321		L
816850-10-1	SEMTECH CORPORATION		04/15/2014	ITG	1,100.000	26,653		23,721	27,808	(4,087)			(4,087)		23,721		2,932	2,932			L
817070-50-1	SENECA FOODS CORP - CL A		04/15/2014	ITG	600.000	17,271		11,874	19,134	(7,260)			(7,260)		11,874		5,397	5,397			L
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		04/15/2014	ITG	2,800.000	63,720		58,205	62,244	(4,039)			(4,039)		58,205		5,515	5,515	2,184		L
N7902X-10-6	SENSATA TECHNOLOGIES HOLDING		04/15/2014	ITG	1,700.000	74,407		47,996	65,909	(17,913)			(17,913)		47,996		26,411	26,411			L
81725T-10-0	SENSIENT TECHNOLOGIES		04/15/2014	ITG	900.000	47,360		30,121	43,668	(13,547)			(13,547)		30,121		17,239	17,239	207		L
817337-40-5	SEQUENOM INC		04/15/2014	ITG	1,600.000	3,939		3,792	3,744	1,922			1,922		3,792		147	147			L
817565-10-4	SERVICE CORP. INTERNATIONAL		04/15/2014	ITG	4,500.000	83,878		42,536	81,585	(39,049)			(39,049)		42,536		41,342	41,342	360		L
81762P-10-2	SERVICENOW INC		04/15/2014	ITG	2,000.000	100,791		101,860	106,419	(10,346)			(10,346)		101,860		(1,069)	(1,069)			L
82312B-10-6	SHENANDOAH TELECOMMUN CO		04/15/2014	ITG	400.000	11,506		3,948	10,268	(6,320)			(6,320)		3,948		7,558	7,558			L
824348-10-6	SHERWIN WILLIAMS CO		05/30/2014	Various	2,194.000	421,522		175,304	402,599	(227,295)			(227,295)		175,304		246,218	246,218	1,368		L
824889-10-9	SHOE CARNIVAL INC		04/15/2014	ITG	150.000	3,366		2,374	4,352	(1,978)			(1,978)		2,374		992	992	18		L
825211-10-5	SHORETEL INC		04/15/2014	ITG	700.000	5,260		3,602	6,496	(2,894)			(2,894)		3,602		1,658	1,658			L
82568P-30-4	SHUTTERFLY INC		04/15/2014	ITG	600.000	24,790		25,257	30,558	(5,301)			(5,301)		25,257		(467)	(467)			L
D69671-21-8	SIEMANS AG	D	06/30/2014	Various	49,078.000	6,562,319		6,446,470							6,446,470	(82,078)	197,927	115,849			U
G80797-10-6	SIG PLC	D	04/08/2014	JPMORGAN CHASE & CO.	50,581.000	172,565		148,032	177,269	(22,687)			(22,687)	(6,550)	148,032	7,414	17,119	24,533			U
826552-10-1	SIGMA ALDR ICH COM		04/15/2014	ITG	2,400.000	221,985		153,550	225,624	(72,074)			(72,074)		153,550		68,435	68,435	552		L
826565-10-3	SIGMA DESIGNS, INC		04/15/2014	ITG	500.000	2,106		2,380	2,360	395			395		2,380		(274)	(274)			L
82669G-10-4	SIGNATURE BK NEW YORK NY		04/15/2014	ITG	1,000.000	122,341		49,923	107,420	(57,497)			(57,497)		49,923		72,418	72,418			L
G81276-10-0	SIGNET JEWELERS LTD	R	04/15/2014	ITG	1,600.000	160,921		53,814	125,920	(72,106)			(72,106)		53,814		107,107	107,107	240		L
827048-10-9	SILGAN HOLDINGS INC		04/15/2014	ITG	1,000.000	49,592		36,239	48,020	(11,781)			(11,781)		36,239		13,353	13,353	150		L
82706L-10-8	SILICON GRAPHICS INTERNATIONAL		04/15/2014	ITG	600.000	7,209		7,368	8,046	(433)			(433)		7,368		(159)	(159)			L
82705T-10-2	SILICON IMAGE INC		04/15/2014	ITG	1,600.000	10,128		7,520	9,840	(2,320)			(2,320)		7,520		2,608	2,608			L
826919-10-2	SILICON LABORATORIES		04/15/2014	ITG	800.000	39,701		27,258	34,648	(7,390)			(7,390)		27,258		12,442	12,442			L
82735Q-10-2	SILVER BAY REALTY TRUST CORP		04/15/2014	ITG	58.000	861		742	927	(185)			(185)		742		119	119	2		L
828730-20-0	SIMMONS FIRST NATL CORP CL A		04/15/2014	ITG	100.000	3,560		2,109	3,715	(1,606)			(1,606)		2,109		1,451	1,451	43		L
828806-10-9	SIMON PPTY GROUP INC		04/15/2014	ITG	8,700.000	1,473,895		1,078,983	1,323,792	(237,748)			(237,748)		1,078,983		394,912	394,912	10,875		L
829073-10-5	SIMPSON MANUFACTURING		04/15/2014	ITG	800.000	25,868		20,296	29,384	(9,088)			(9,088)		20,296		5,571	5,571	200		L
829226-10-9	SINCLAIR BROADCAST GROUP - A		04/15/2014	ITG	1,100.000	29,858		8,004	39,303	(31,299)			(31,299)		8,004		21,853	21,853	165		L
82968B-10-3	SIRIUS XM HOLDINGS INC		04/15/2014	ITG	74,600.000	228,152		117,667	260,354	(142,687)			(142,687)		117,667		110,485	110,485			L
82966C-10-3	SIRONA DENTAL SYSTEMS INC		04/15/2014	ITG	1,200.000	88,772		50,716	84,240	(33,524)			(33,524)		50,716		38,056	38,056			L
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP		04/15/2014	ITG	1,800.000	71,341		29,527	66,276	(36,749)			(36,749)		29,527		41,815	41,815	846		L
83013P-10-5	SIZMEK INC		04/15/2014	ITG	500.000	4,987		5,185							5,185		(198)	(198)			L
784305-10-4	SJW CORP		04/15/2014	ITG	200.000	5,659		4,452	5,958	(1,506)			(1,506)		4,452		1,207	1,207	38		L
830566-10-5	SKECHERS USA INC		04/15/2014	ITG	800.000	27,078		9,696	26,504	(16,808)			(16,808)		9,696		17,382	17,382			L
83066R-10-7	SKILLED HEALTHCARE GROUP INC		04/15/2014	ITG	300.000	1,477		1,136	1,443	(308)			(308)		1,136		342	342			L
830830-10-5	SKYLINE CORP.		04/15/2014	ITG	100.000	529		435	515	(80)			(80)		435		94	94			L
830879-10-2	SKYWEST INC		04/15/2014	ITG	200.000	2,512		1,754	2,966	(1,212)			(1,212)		1,754		758	758	16		L
83088M-10-2	SKYWORKS SOLUTIONS INC		04/15/2014	ITG	3,700.000	131,332		70,907	105,672	(34,765)			(34,765)		70,907		60,424	60,424			L
78440X-10-1	SL GREEN REALTY CORP		04/15/2014	ITG	3,700.000	375,043		273,690	341,806	(68,116)			(68,116)		273,690		101,353	101,353	3,700		L
78442P-10-6	SLM CORP		04/15/2014	ITG	10,600.000	262,275		133,898	278,568	(144,670)			(144,670)		133,898		128,377	128,377	1,590		L
78454L-10-0	SM ENERGY CO		04/15/2014	ITG	1,400.000	103,244		91,066	116,354	(25,236)			(25,236)		91,066		12,178	12,178			L
831865-20-9	SMITH (A.O.)		04/15/2014	ITG	1,200.000	54,295		20,072	64,728	(44,656)			(44,656)		20,072		34,223	34,223	180		L
833034-10-1	SNAP ON IN C COM		04/15/2014	ITG	1,100.000	120,893		50,679	120,472	(69,793)			(69,793)		50,679		70,213	70,213	484		L
833551-10-4	SNYDERS LANCE INC		04/15/2014	ITG	1,100.000	29,605		23,057	31,592	(8,535)			(8,535)		23,057		6,548	6,548	176		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)
43638-14-1	SOCIETE GENERALE COMMON STOCK	D	06/26/2014	JPMORGAN CHASE & CO.	6,138.000	372,208		306,011	357,089	(39,896)			(39,896)	(11,182)	306,011	9,405	56,792	66,197	1,262		U
83413U-10-0	SOLAR CAPITAL LTD		04/15/2014	ITG	500.000	11,028		10,224	11,275	(1,051)			(1,051)		10,224		804	804	400		L
83416B-10-9	SOLARWINDS INC		04/15/2014	ITG	1,200.000	49,062		30,825	45,396	(13,493)			(13,493)		30,825		18,237	18,237			L
83421A-10-4	SOLERA HOLDINGS INC		04/15/2014	ITG	1,400.000	86,302		70,094	99,064	(28,970)			(28,970)		70,094		16,207	16,207	238		L
83545G-10-2	SONIC AUTOMOTIVE INC		04/15/2014	ITG	600.000	13,620		6,809	14,688	(7,880)			(7,880)		6,809		6,811	6,811	30		L
835451-10-5	SONIC CORP		04/15/2014	ITG	800.000	16,360		5,832	16,152	(10,320)			(10,320)		5,832		10,528	10,528			L
835495-10-2	SONOCO PRODUCTS CO.		04/15/2014	ITG	2,000.000	82,493		58,256	83,440	(25,184)			(25,184)		58,256		24,237	24,237	620		L
835916-10-7	SONUS NETWORKS INC		04/15/2014	ITG	3,700.000	11,227		7,980	11,655	(3,675)			(3,675)		7,980		3,247	3,247			L
835898-10-7	SOTHEBY'S		04/15/2014	ITG	1,400.000	55,192		44,697	69,160	(28,818)			(28,818)		44,697		10,495	10,495	6,216		L
838518-10-8	SOUTH JERSEY INDUSTRIES INC		04/15/2014	ITG	600.000	33,190		29,883	33,576	(3,693)			(3,693)		29,883		3,307	3,307	284		L
842587-10-7	SOUTHERN CO		04/15/2014	ITG	17,700.000	798,396		749,595	727,647	28,439			28,439		749,595		48,801	48,801	8,983		L
84470P-10-9	SOUTHSIDE BANCSHARES INC		04/15/2014	Various	221.000	6,623		3,651	5,713	(2,244)			(2,244)		3,651		2,972	2,972	44		L
844895-10-2	SOUTHWEST GAS CORP.		04/15/2014	ITG	700.000	37,482		25,628	39,137	(13,509)			(13,509)		25,628		11,853	11,853	231		L
845467-10-9	SOUTHWESTERN ENERGY CO		04/15/2014	ITG	6,700.000	314,648		229,143	263,511	(34,368)			(34,368)		229,143		85,504	85,504			L
84610H-10-8	SOVRAN SELF STORAGE		04/15/2014	ITG	300.000	22,236		10,969	19,551	(8,582)			(8,582)		10,969		11,267	11,267	408		L
78469C-10-3	SP PLUS CORP		04/15/2014	ITG	300.000	7,534		4,685	7,812	(3,127)			(3,127)		4,685		2,849	2,849			L
84649R-20-0	SPANSION INC-CLASS A		04/15/2014	ITG	1,100.000	19,244		11,033	15,279	(4,246)			(4,246)		11,033		8,211	8,211			L
846822-10-4	SPARTAN STORES INC		04/15/2014	ITG	760.000	16,965		14,183	18,453	(3,935)			(3,935)		14,183		2,782	2,782	91		L
84763A-10-8	SPECTRUM PHARMACEUTICALS INC		04/15/2014	ITG	1,000.000	6,648		7,488	8,850	(1,363)			(1,363)		7,488		(839)	(839)			L
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		04/15/2014	ITG	2,200.000	62,178		36,619	74,976	(38,357)			(38,357)		36,619		25,559	25,559			L
848637-10-4	SPLUNK INC		04/15/2014	ITG	1,800.000	110,864		106,260	116,739	(17,628)			(17,628)		106,260		4,603	4,603			L
85207U-10-5	SPRINT CORPORATION		04/15/2014	ITG	15,652.000	125,318		91,564	168,259	(76,695)			(76,695)		91,564		33,754	33,754			L
784635-10-4	SPX CORP		04/15/2014	ITG	1,000.000	96,789		48,131	99,610	(51,479)			(51,479)		48,131		48,657	48,657	625		L
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		04/15/2014	ITG	500.000	18,073		7,239	22,130	(14,891)			(14,891)		7,239		10,834	10,834			L
790148-10-0	ST JOE CORP		04/15/2014	ITG	1,000.000	18,286		15,315	19,190	(3,876)			(3,876)		15,315		2,972	2,972			L
790849-10-3	ST JUDE MEDICAL INC		04/15/2014	ITG	6,500.000	407,741		241,243	402,675	(161,432)			(161,432)		241,243		166,498	166,498	3,380		L
85254C-30-5	STAGE STORES INC		04/15/2014	ITG	600.000	13,118		8,283	13,332	(5,049)			(5,049)		8,283		4,835	4,835	75		L
852857-20-0	STAMPS.COM		04/15/2014	ITG	200.000	6,429		4,161	8,420	(4,259)			(4,259)		4,161		2,268	2,268			L
852891-10-0	STANCORP FINANCIAL GROUP INC		04/15/2014	ITG	900.000	54,820		24,813	59,625	(34,812)			(34,812)		24,813		30,007	30,007			L
853666-10-5	STANDARD MOTOR PRODUCTS, INC.		04/15/2014	ITG	300.000	10,884		3,955	11,040	(7,085)			(7,085)		3,955		6,929	6,929	39		L
85375C-10-1	STANDARD-PACIFIC CORP.		04/15/2014	ITG	2,200.000	17,675		5,533	19,910	(14,377)			(14,377)		5,533		12,142	12,142			L
854231-10-7	STANDEX INTERNATIONAL CORP.		04/15/2014	ITG	200.000	11,105		6,127	12,576	(6,449)			(6,449)		6,127		4,978	4,978	20		L
855030-10-2	STAPLES INC.		04/15/2014	ITG	13,800.000	165,966		156,492	219,282	(27,295)			(27,295)		156,492		9,474	9,474	3,312		L
855244-10-9	STARBUCKS CORP		05/30/2014	Various	15,288.000	1,054,067		606,018	1,198,426	(591,378)			(591,378)		606,018		448,049	448,049	4,024		L
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM		04/15/2014	ITG	4,500.000	338,780		195,109	357,525	(162,416)			(162,416)		195,109		143,672	143,672	4,500		L
85571B-10-5	STARWOOD PROPERTY TRUST INC		04/15/2014	ITG	1,300.000	29,400		17,644	36,010	(14,127)			(14,127)		17,644		11,756	11,756	1,222		L
85571W-10-9	STARWOOD WAYPOINT RESIDE		04/15/2014	ITG	260.000	6,820		4,239							4,239		2,581	2,581			L
85571Q-10-2	STARZ		04/15/2014	ITG	2,281.000	69,753		18,555	66,696	(48,141)			(48,141)		18,555		51,198	51,198			L
855707-10-5	STATE AUTO FINANCIAL CORP		04/15/2014	ITG	300.000	6,320		3,772	6,372	(2,600)			(2,600)		3,772		2,549	2,549	30		L
857477-10-3	STATE STREET CORPORATION		04/15/2014	ITG	9,900.000	631,886		322,831	726,561	(403,730)			(403,730)		322,831		309,055	309,055	5,148		L
858119-10-0	STEEL DYNAMICS INC		04/15/2014	ITG	4,100.000	76,446		42,190	80,114	(37,924)			(37,924)		42,190		34,256	34,256	923		L
858155-20-3	STEELCASE INC		04/15/2014	ITG	1,800.000	29,567		11,886	28,548	(16,662)			(16,662)		11,886		17,681	17,681	369		L
858375-10-8	STEIN MART INC		04/15/2014	ITG	400.000	5,057		2,548	5,380	(2,832)			(2,832)		2,548		2,509	2,509	40		L
P8744Y-10-2	STEINER LEISURE LTD		04/15/2014	ITG	200.000	8,510		7,818	9,838	(2,020)			(2,020)		7,818		692	692			L
858586-10-0	STEPAN CO		04/15/2014	ITG	400.000	24,150		13,559	26,252	(12,693)			(12,693)		13,559		10,591	10,591	68		L
858912-10-8	STERICYCLE INC		04/15/2014	ITG	1,600.000	175,255		129,599	185,872	(56,273)			(56,273)		129,599		45,656	45,656			L
859152-10-0	STERIS CORP		04/15/2014	ITG	1,200.000	59,210		34,607	57,660	(23,053)			(23,053)		34,607		24,603	24,603	252		L
85917A-10-0	STERLING BANCORP		04/15/2014	ITG	631.000	7,738		7,395	8,436	(1,041)			(1,041)		7,395		343	343	44		L
859241-10-1	STERLING CONSTRUCTION CO		04/15/2014	ITG	200.000	1,457		1,734	2,346	(43)			(43)		1,734		(277)	(277)			L
859319-30-3	STERLING FINANCIAL CORP/SPOKANE		04/15/2014	ITG	1,200.000	39,752		25,521	40,896	(15,214)			(15,214)		25,521		14,231	14,231	480		L
85916J-40-9	STEROTAXIS INC		04/15/2014	ITG	80.000	279		114	290	(176)			(176)		114		165	165			L
556269-10-8	STEVEN MADDEN LTD		04/15/2014	ITG	1,200.000	41,398		24,894	43,908	(19,014)			(19,014)		24,894		16,504	16,504			L
860372-10-1	STEWART INFORMATION SERVICES CORP		04/15/2014	ITG	300.000	9,927		2,630	9,681	(7,051)			(7,051)		2,630		7,297	7,297			L
860630-10-2	STIFEL FINANCIAL CORP		04/15/2014	ITG	950.000	41,972		27,707	45,524	(17,817)			(17,817)		27,707		14,264	14,264			L
860740-10-2	STILLWATER MINING CORP		04/15/2014	ITG	2,100.000	33,561		17,836	25,914	(8,078)			(8,078)		17,836		15,725	15,725			L
861642-10-6	STONE ENERGY CORP		04/15/2014	ITG	900.000	40,085		15,788	31,131	(15,343)			(15,343)		15,788		24,297	24,297			L
78478V-10-0	STR HOLDINGS INC		04/15/2014	ITG	500.000	731		740	785	400			400		740		(9)	(9)			L
862578-10-1	STRAIGHT PATH COMMUNICATIONS INC		04/15/2014	ITG	200.000	1,292		678	1,638	(960)			(960)		678		614	614			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)
86272T-10-6	STRATEGIC HOTEL CAPITAL		04/15/2014	ITG	3,000.000	30,000		13,691	28,350	(14,659)			(14,659)		13,691		16,309	16,309			L
863236-10-5	STRAYER EDUCATION INC		04/15/2014	ITG	200.000	8,736		9,286	6,894	2,872			2,872		9,286		(550)	(550)			L
863667-10-1	STRYKER CORP		04/15/2014	ITG	6,200.000	488,595		309,855	465,868	(156,013)			(156,013)		309,855		178,740	178,740	3,782		L
866082-10-0	SUMMIT HOTEL PPTYS INC		04/15/2014	ITG	600.000	5,417		4,254	5,400	(1,146)			(1,146)		4,254		1,162	1,162	68		L
86663B-10-2	SUN BANCORP INC NJ		04/15/2014	ITG	500.000	1,917		1,339	1,760	(422)			(422)		1,339		578	578			L
866674-10-4	SUN COMMUNITIES		04/15/2014	ITG	400.000	17,543		12,861	17,056	(4,195)			(4,195)		12,861		4,682	4,682	512		L
866942-10-5	SUN HYDRAULICS CORP		04/15/2014	ITG	400.000	16,066		9,042	16,332	(7,290)			(7,290)		9,042		7,025	7,025	108		L
86722A-10-3	SUNCOKE ENERGY		04/15/2014	ITG	1,273.000	27,617		12,864	29,037	(16,173)			(16,173)		12,864		14,753	14,753			L
86732Y-10-9	SUNEDISON INC		04/15/2014	ITG	4,400.000	73,562		15,796	57,420	(41,624)			(41,624)		15,796		57,766	57,766			L
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP		04/11/2014	Various	107,813.000	9,599,060		7,011,961	8,137,725	(1,125,765)			(1,125,765)		7,011,961		2,587,100	2,587,100	71,426		L
867652-40-6	SUNPOWER CORP	R	04/15/2014	ITG	700.000	18,450		3,927	20,867	(16,940)			(16,940)		3,927		14,523	14,523			L
867892-10-1	SUNSTONE HOTEL INVESTORS INC		04/15/2014	ITG	2,100.000	28,234		11,898	28,140	(16,242)			(16,242)		11,898		16,336	16,336	210		L
867914-10-3	SUNTRUST B KS INC COM		04/15/2014	ITG	13,200.000	499,192		281,487	485,892	(204,405)			(204,405)		281,487		217,705	217,705	1,320		L
86800U-10-4	SUPER MICRO COMPUTER INC		04/15/2014	ITG	500.000	8,456		6,330	8,580	(2,251)			(2,251)		6,330		2,126	2,126			L
868157-10-8	SUPERIOR ENERGY SERVICES INC		04/15/2014	ITG	2,828.000	88,176		75,253	75,253						75,253		12,923	12,923	226		L
868168-10-5	SUPERIOR INDUSTRIES INTERNATIONAL, INC.		04/15/2014	ITG	200.000	4,167		3,139	4,126	(987)			(987)		3,139		1,028	1,028	72		L
868532-10-2	SUPERTEX INC		04/01/2014	MERGER	200.000	6,600		3,597	5,010	(1,414)			(1,414)		3,597		3,004	3,004			L
868536-10-3	SUPERVALU INC COM		04/15/2014	ITG	4,300.000	28,732		10,363	31,347	(20,984)			(20,984)		10,363		18,369	18,369			L
868873-10-0	SURMODICS INC		04/15/2014	ITG	300.000	6,739		2,747	7,317	(4,570)			(4,570)		2,747		3,992	3,992			L
869099-10-1	SUSQUEHANNA BANCSHARES INC		05/22/2014	Various	758,165.000	7,628,603		8,266,363	31,651	(15,332)			(15,332)		8,266,363		(637,760)	(637,760)	60,653		L
869233-10-6	SUSSER HLDG CORP		04/15/2014	ITG	200.000	12,047		3,993	13,098	(9,105)			(9,105)		3,993		8,054	8,054			L
78486Q-10-1	SVB FINANCIAL GROUP		04/15/2014	ITG	1,500.000	165,735		83,471	157,290	(73,819)			(73,819)		83,471		82,264	82,264			L
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	06/26/2014	JPMORGAN CHASE & CO.	2,003.000	51,733		49,550	61,750	(11,408)			(11,408)	(792)	49,550	(1,825)	4,009	2,183	1,228		U
870738-10-1	SWIFT ENERGY CO.		04/15/2014	ITG	800.000	8,829		8,000	10,800	1,048			1,048		8,000		829	829			L
87074U-10-1	SWIFT TRANSN CO		04/15/2014	ITG	1,400.000	32,922		9,512	31,094	(21,582)			(21,582)		9,512		23,410	23,410			L
78503N-10-7	SWS GROUP INC		04/15/2014	ITG	300.000	2,294		1,484	1,824	(340)			(340)		1,484		810	810			L
871206-40-5	SYCAMORE NETWORKS INC		04/15/2014	ITG	300.000	168		150	147	3			3		150		18	18			L
871237-10-3	SYKES ENTERPRISES INC		04/15/2014	ITG	600.000	11,704		9,099	13,086	(3,987)			(3,987)		9,099		2,605	2,605			L
871503-10-8	SYMANTEC CORP.		04/15/2014	ITG	14,800.000	304,049		251,680	348,984	(97,304)			(97,304)		251,680		52,369	52,369	2,220		L
87151Q-10-6	SYMETRA FINANCIAL CORP		04/15/2014	ITG	1,200.000	23,604		10,060	22,752	(12,692)			(12,692)		10,060		13,544	13,544	120		L
871546-20-6	SYMMETRY MEDICAL INC		04/15/2014	ITG	700.000	6,127		5,257	7,056	(1,799)			(1,799)		5,257		870	870			L
87157D-10-9	SYNAPTICS INC		04/15/2014	ITG	600.000	34,906		14,048	31,086	(17,039)			(17,039)		14,048		20,858	20,858			L
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC		04/15/2014	ITG	500.000	15,256		12,646	15,535	(2,889)			(2,889)		12,646		2,610	2,610			L
87162W-10-0	SYNNEX CORP		04/15/2014	ITG	500.000	33,909		13,587	33,700	(20,113)			(20,113)		13,587		20,322	20,322			L
871607-10-7	SYNOPSYS INC		05/30/2014	Various	5,935.000	222,647		179,448	240,783	(61,335)			(61,335)		179,448		43,199	43,199			L
87161C-10-5	SYNOVUS FINANCIAL		04/15/2014	ITG	13,900.000	44,443		15,514	50,040	(34,526)			(34,526)		15,514		28,929	28,929	278		L
87162T-20-6	SYNTA PHARMACEUTICALS CORP		04/15/2014	ITG	400.000	1,624		1,376	2,096	(720)			(720)		1,376		248	248			L
87162H-10-3	SYNTEL INC		04/15/2014	ITG	300.000	24,920		13,213	27,285	(14,072)			(14,072)		13,213		11,707	11,707			L
871851-10-1	SYSTEMAX INC		04/15/2014	ITG	200.000	2,891		1,882	2,250	(368)			(368)		1,882		1,009	1,009			L
74144T-10-8	T. ROWE PRICE GROUP		04/15/2014	ITG	5,600.000	439,260		281,792	469,112	(187,320)			(187,320)		281,792		157,469	157,469	2,464		L
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		04/15/2014	ITG	1,400.000	27,364		18,092	24,318	(6,226)			(6,226)		18,092		9,272	9,272			L
874083-10-8	TALLY INDUSTRIES, INC.		04/15/2014	ITG	400.000	17,020		9,657	22,940	(13,283)			(13,283)		9,657		7,363	7,363	288		L
875465-10-6	TANGER FACTORY OUTLETS		04/15/2014	ITG	1,600.000	57,220		42,002	51,232	(9,230)			(9,230)		42,002		15,218	15,218	360		L
87612G-10-1	TARGA RES CORP		04/15/2014	ITG	400.000	41,850		12,060	35,268	(23,208)			(23,208)		12,060		29,790	29,790	243		L
87611R-30-6	TARGACEPT INC		04/15/2014	ITG	500.000	1,978		2,375	2,075	485			485		2,375		(397)	(397)			L
87612E-10-6	TARGET CORP		05/30/2014	Various	20,728.000	1,176,753		1,204,293	1,311,461	(96,807)			(96,807)		1,204,293		(27,539)	(27,539)	17,826		L
87651B-10-4	TASER INTL INC		04/15/2014	ITG	1,100.000	18,856		4,871	17,468	(12,597)			(12,597)		4,871		13,984	13,984			L
876664-10-3	TAUBMAN CENTERS INC		04/15/2014	ITG	1,400.000	101,266		76,483	89,488	(11,252)			(11,252)		76,483		24,782	24,782	756		L
G86954-10-7	TAYLOR WIMPEY PLC 25P	D	04/17/2014	UNION BANK OF SWITZERLAND	505,794.000	912,772		948,793	352,343	(9,859)			(9,859)	(4,471)	948,793	23,396	(59,417)	(36,021)	4,012		U
872275-10-2	TCF FINANCIAL		04/15/2014	ITG	2,500.000	39,107		24,532	40,625	(16,093)			(16,093)		24,532		14,575	14,575	125		L
87236Y-10-8	TD AMERITRADE HOLDING CORP		04/15/2014	ITG	4,700.000	142,392		70,248	144,008	(73,760)			(73,760)		70,248		72,144	72,144	564		L
87817A-10-7	TEAM HEALTH HOLDINGS INC		04/15/2014	ITG	600.000	26,361		10,094	27,330	(17,236)			(17,236)		10,094		16,267	16,267			L
878155-10-0	TEAM INC		04/15/2014	ITG	400.000	16,627		8,616	16,936	(8,320)			(8,320)		8,616		8,012	8,012			L
878237-10-6	TECH DATA CORP		04/15/2014	ITG	900.000	56,190		40,101	46,440	(6,339)			(6,339)		40,101		16,089	16,089			L
878377-10-0	TECHNE CORP		04/15/2014	ITG	700.000	58,993		47,690	66,269	(18,579)			(18,579)		47,690		11,302	11,302	217		L
87874R-10-0	TECHTARGET		04/15/2014	ITG	100.000	632		564	686	(122)			(122)		564		68	68			L
872375-10-0	TECO ENERGY INC		04/15/2014	ITG	4,200.000	75,909		70,476	72,408	32			32		70,476		5,433	5,433	924		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)
879080-10-9	TEJON RANCH CO		04/15/2014	ITG	300.000	9,375		7,331	11,028	(3,697)			(3,697)		7,331		2,044	2,044			L
T92778-10-8	TELECOM ITALIA EURO.55	D	05/20/2014	Various	2,436,642.000	2,856,732		2,398,616	1,763,137	(109,093)			(109,093)	(30,540)	2,398,616	25,459	432,656	458,116			U
87929J-10-3	TELECOMMUNICATION SYSTEM A		04/15/2014	ITG	700.000	1,749		1,232	1,624	(392)			(392)		1,232		517	517			L
879360-10-5	TELEDYNE TECHNOLOGIES INC		04/15/2014	ITG	700.000	64,946		34,959	64,302	(29,343)			(29,343)		34,959		29,987	29,987			L
879369-10-6	TELEFLEX, INC.		04/15/2014	ITG	800.000	81,568		43,405	75,088	(31,683)			(31,683)		43,405		38,163	38,163	272		L
879455-10-3	TELENAV INC		04/15/2014	ITG	300.000	1,884		1,788	1,977	(186)			(186)		1,788		96	96			L
879433-82-9	TELEPHONE & DATA SYSTEMS, INC.		04/15/2014	ITG	1,087.000	28,530		22,027	28,023	(5,996)			(5,996)		22,027		6,503	6,503	146		L
879939-10-6	TELETECH HOLDINGS INC		04/15/2014	ITG	500.000	11,898		7,526	11,970	(4,444)			(4,444)		7,526		4,372	4,372			L
88023U-10-1	TEMPUR SEALY INTERNATIONAL INC		04/15/2014	ITG	1,400.000	66,543		70,938	75,544	(52)			(52)		70,938		(4,395)	(4,395)			L
88033G-40-7	TENET HEALTHCARE CORP		04/15/2014	ITG	2,450.000	96,299		40,940	103,194	(62,254)			(62,254)		40,940		55,359	55,359			L
880345-10-3	TENNANT CO		04/15/2014	ITG	300.000	19,005		11,261	20,343	(9,082)			(9,082)		11,261		7,744	7,744	54		L
880349-10-5	TENNECO AUTOMOTIVE INC.		04/15/2014	ITG	1,800.000	104,476		64,361	101,826	(37,465)			(37,465)		64,361		40,115	40,115			L
88076W-10-3	TERADATA C ORP DEL COM		04/15/2014	ITG	3,300.000	150,709		151,536	150,117	31,651			31,651		151,536		(827)	(827)			L
880770-10-2	TERADYNE I NC COM		04/15/2014	ITG	3,700.000	68,961		41,373	65,194	(23,821)			(23,821)		41,373		27,588	27,588			L
880779-10-3	TEREX CORP		04/15/2014	ITG	2,200.000	89,364		25,127	92,378	(67,251)			(67,251)		25,127		64,237	64,237	110		L
88157K-10-1	TESCO CORP	I	04/15/2014	ITG	600.000	11,248		6,834	11,868	(5,034)			(5,034)		6,834		4,414	4,414			L
88160R-10-1	TESLA MOTORS INC		04/15/2014	ITG	1,800.000	347,142		156,407	255,646	(116,939)			(116,939)		156,407		190,735	190,735			L
88164L-10-0	TESSERA TECHNOLOGIES INC		04/15/2014	ITG	1,000.000	21,711		11,972	19,710	(7,738)			(7,738)		11,972		9,739	9,739	100		L
88162G-10-3	TETRA TECH INC		04/15/2014	ITG	1,000.000	27,992		18,668	27,980	(9,313)			(9,313)		18,668		9,325	9,325			L
88162F-10-5	TETRA TECHNOLOGIES, INC.		04/15/2014	ITG	1,600.000	20,017		9,680	19,776	(10,096)			(10,096)		9,680		10,337	10,337			L
88224Q-10-7	TEXAS CAPITAL BANCHSARES INC		04/15/2014	ITG	600.000	37,275		13,902	37,320	(23,418)			(23,418)		13,902		23,372	23,372			L
882491-10-3	TEXAS INDUSTRIES INC		04/15/2014	ITG	400.000	34,789		13,860	27,512	(13,652)			(13,652)		13,860		20,929	20,929			L
882508-10-4	TEXAS INST RS INC COM		04/15/2014	ITG	22,800.000	1,038,978		620,543	1,001,148	(380,605)			(380,605)		620,543		418,435	418,435	6,840		L
882681-10-9	TEXAS RODAHOUSE INC		04/15/2014	ITG	1,100.000	27,339		15,039	30,580	(15,541)			(15,541)		15,039		12,301	12,301	165		L
883203-10-1	TEXTRON IN C COM		04/15/2014	ITG	5,500.000	205,490		100,764	202,180	(101,416)			(101,416)		100,764		104,726	104,726	220		L
87240R-10-7	TFS FINANCIAL CORP		04/15/2014	ITG	1,800.000	23,170		14,835	21,807	(6,972)			(6,972)		14,835		8,335	8,335			L
F9156M-10-8	THALES S.A.	D	04/08/2014	JPMORGAN CHASE & CO.	1,207.000	79,881		65,919	77,837	(9,480)			(9,480)	(2,437)	65,919	2,205	11,756	13,962			U
25659P-40-2	THE DOLAN COMPANY		04/15/2014	ITG	300.000	2		5	210	279			279		5		(3)	(3)			U
48020T-10-1	THE JONES GROUP INC		04/08/2014	MERGER	1,800.000	27,000		17,189	26,928	(9,739)			(9,739)		17,189		9,811	9,811			L
55826P-10-0	THE MADISON SQUARE GARDEN CO		04/15/2014	ITG	900.000	48,808		20,655	51,822	(31,167)			(31,167)		20,655		28,153	28,153			L
698657-10-3	THE PANTRY INC		04/15/2014	ITG	500.000	7,634		6,455	8,390	(1,935)			(1,935)		6,455		1,179	1,179			L
88338T-10-4	THERAVANCE		04/15/2014	ITG	1,100.000	29,697		22,403	39,215	(16,812)			(16,812)		22,403		7,293	7,293			L
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		04/15/2014	ITG	7,500.000	874,163		396,700	812,855	(438,554)			(438,554)		396,700		477,463	477,463	2,220		L
872438-10-6	THL CREDIT INC		04/15/2014	ITG	100.000	1,364		1,097	1,649	(552)			(552)		1,097		267	267	34		L
885160-10-1	THOR INDUSTRIES, INC.		04/15/2014	ITG	800.000	49,517		18,942	44,184	(25,242)			(25,242)		18,942		30,575	30,575	368		L
885175-30-7	THORATEC CORP		04/15/2014	ITG	1,100.000	36,306		36,393	40,260	(3,867)			(3,867)		36,393		(87)	(87)			L
88632Q-10-3	TIBCO SOFTWARE INC		04/15/2014	ITG	3,300.000	63,411		67,056	74,184	99			99		67,056		(3,645)	(3,645)			L
87244T-10-9	TICC CAPITAL CORP		04/15/2014	ITG	500.000	4,791		4,148	5,170	(1,022)			(1,022)		4,148		643	643	145		L
886423-10-2	TIDEWATER, INC.		04/15/2014	ITG	1,000.000	48,239		43,088	59,270	(16,183)			(16,183)		43,088		5,151	5,151	250		L
886547-10-8	TIFFANY + CO NEW COM		04/15/2014	ITG	2,400.000	205,126		153,972	222,672	(68,700)			(68,700)		153,972		51,154	51,154	1,632		L
887228-10-4	TIME INC		06/24/2014	DIRECT	0.150	3		3							3		(1)	(1)			L
88732J-20-7	TIME WARNER CABLE INC		05/02/2014	Various	82,473.000	11,551,579		9,223,395	9,268,200	(1,936,407)			(1,936,407)		9,223,395		2,328,183	2,328,183	61,855		L
887317-30-3	TIME WARNER INC		06/23/2014	DISTRIBUTION	0.000	499,254		499,254							499,254						L
887389-10-4	TIMKEN CO.		04/15/2014	ITG	1,600.000	93,427		52,527	88,112	(35,585)			(35,585)		52,527		40,900	40,900	400		L
88830M-10-2	TITAN INTERNATIONAL INC		04/15/2014	ITG	800.000	13,889		12,871	14,384	(1,513)			(1,513)		12,871		1,018	1,018	8		L
88830R-10-1	TITAN MACHINERY INC		04/15/2014	ITG	300.000	5,678		4,701	5,346	472			472		4,701		977	977			L
888706-10-8	TIVO INC		04/15/2014	ITG	2,300.000	26,504		22,372	30,176	(7,804)			(7,804)		22,372		4,132	4,132			L
872540-10-9	TJX COMPANIES INC		05/30/2014	Various	35,724.000	2,010,047		1,426,472	2,276,691	(850,208)			(850,208)		1,426,482		583,565	583,565	8,562		L
872590-10-4	T-MOBILE US INC		04/15/2014	ITG	4,900.000	143,445		75,608	121,104	(85,146)			(85,146)		75,608		67,837	67,837			L
889478-10-3	TOLL BROTHERS INC		04/15/2014	ITG	3,000.000	103,372		44,238	111,000	(66,762)			(66,762)		44,238		59,134	59,134			L
890110-10-9	TOMPKINS FINANCIAL CORP		04/15/2014	ITG	100.000	4,771		3,502	5,139	(1,637)			(1,637)		3,502		1,269	1,269	40		L
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		04/23/2014	Various	1,091.800	31,814		24,867	34,492	(10,329)			(10,329)		24,867		6,946	6,946	170		L
891027-10-4	TORCHMARK INC COM		04/15/2014	ITG	2,600.000	199,726		95,336	203,190	(107,854)			(107,854)		95,336		104,390	104,390	936		L
891092-10-8	TORO CO.		04/15/2014	ITG	1,200.000	75,045		29,747	76,320	(46,574)			(46,574)		29,747		45,298	45,298	480		L
F92124-10-0	TOTAL SA EUR 2.5	D	06/26/2014	JPMORGAN CHASE & CO.	1,285.000	91,993		94,605							94,605	(305)	(2,307)	(2,612)			L
891906-10-9	TOTAL SYSTEM SERVICES INC		05/30/2014	Various	96,990.000	2,930,914		2,350,915	3,227,827	(876,912)			(876,912)		2,350,915		579,999	579,999	19,398		L
G8988C-10-5	TOWER GROUP INTERNATIONAL LTD		04/15/2014	ITG	679.000	1,717		1,833	2,295						1,833		(117)	(117)			L
891894-10-7	TOWERS WATSON AND COMPANY		04/15/2014	ITG	1,800.000	188,176		106,784	229,698	(122,903)			(122,903)		106,795		81,381	81,381	504		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)
89214P-10-9	TOWNE BANK		04/15/2014	ITG	206.000	3,148		2,258	3,170	(912)			(912)		2,258		890	890	41		L
892356-10-6	TRACTOR SUPPLY CO		04/15/2014	ITG	2,900.000	192,944		98,750	217,224	(125,449)			(125,449)		98,750		94,194	94,194	377		L
893641-10-0	TRANSDIGM GROUP INC		04/15/2014	ITG	900.000	157,161		73,569	144,918	(71,349)			(71,349)		73,569		83,592	83,592			L
H8817H-10-0	TRANSOCEAN INC	F	04/10/2014	JPMORGAN CHASE & CO.	120,000.000	4,909,537		4,795,847							4,795,847		113,690	113,690			L
89417E-10-9	TRAVELERS COS INC		05/30/2014	DEUTSCHE BANK AG	1,704.000	159,277		94,319	154,280	(59,961)			(59,961)		94,319		64,957	64,957	852		L
89421Q-20-5	TRAVELZOO INC		04/15/2014	ITG	100.000	1,951		2,232	2,132	100			100		2,232		(280)	(280)			L
894650-10-0	TREDEGAR CO.		04/15/2014	ITG	300.000	6,837		4,501	8,643	(4,142)			(4,142)		4,501		2,336	2,336	45		L
89469A-10-4	TREEHOUSE FOODS INC		04/15/2014	ITG	1,800.000	127,076		109,325	124,056	(14,730)			(14,730)		109,326		17,750	17,750			L
89531P-10-5	TREX COMPANY INC		04/15/2014	ITG	200.000	14,656		3,358	15,906	(12,548)			(12,548)		3,358		11,298	11,298			L
895848-10-9	TRIANGLE CAPITAL CORP		04/15/2014	ITG	400.000	10,355		6,106	11,060	(4,954)			(4,954)		6,106		4,249	4,249	216		L
896095-10-6	TRICO BANCSHARES		04/15/2014	ITG	200.000	4,810		2,463	5,674	(3,211)			(3,211)		2,463		2,347	2,347	22		L
896215-20-9	TRIMAS CORP		04/15/2014	ITG	500.000	15,702		7,684	19,945	(12,261)			(12,261)		7,684		8,018	8,018			L
896239-10-0	TRIMBLE NAVIGATION		04/15/2014	ITG	5,000.000	187,179		86,071	173,500	(87,430)			(87,430)		86,071		101,109	101,109			L
896522-10-9	TRINITY INDS INC		04/15/2014	ITG	1,600.000	109,483		36,309	87,232	(50,923)			(50,923)		36,309		73,174	73,174	480		L
896945-20-1	TRIPADVISOR INC		04/15/2014	ITG	2,450.000	202,603		93,673	186,368	(108,237)			(108,237)		93,673		108,930	108,930			L
896749-10-8	TRIPLE-S MANAGEMENT CORP B		04/15/2014	ITG	300.000	4,844		4,842	5,832	(835)			(835)		4,842		2	2			L
89674K-10-3	TRIQUINT SEMICONDUCTOR		04/15/2014	ITG	3,200.000	42,078		16,433	26,688	(10,255)			(10,255)		16,433		25,645	25,645			L
896818-10-1	TRIUMPH GROUP INC		04/15/2014	ITG	800.000	50,184		40,134	60,856	(20,722)			(20,722)		40,134		10,050	10,050	32		L
89785X-10-1	TRUEBLUE INC.		04/15/2014	ITG	600.000	16,026		6,877	15,468	(8,591)			(8,591)		6,877		9,150	9,150			L
898349-10-5	TRUSTCO BANK CORP NY		04/15/2014	ITG	1,100.000	7,393		4,854	7,898	(3,044)			(3,044)		4,854		2,540	2,540	144		L
898402-10-2	TRUSTMARK CORP		04/15/2014	ITG	800.000	19,071		14,896	21,472	(6,576)			(6,576)		14,896		4,175	4,175	184		L
87264S-10-6	TRW AUTOMOTIVE HOLDINGS		04/15/2014	ITG	4,500.000	356,620		230,574	334,755	(104,181)			(104,181)		230,574		126,046	126,046			L
87305R-10-9	TTM TECHNOLOGIES INC		04/15/2014	ITG	1,100.000	8,789		8,767	9,438	(671)			(671)		8,767		22	22			L
899035-50-5	TUESDAY MORNING CORP		04/15/2014	ITG	600.000	8,033		2,130	9,576	(7,446)			(7,446)		2,130		5,904	5,904			L
899896-10-4	TUPPERWARE BRANDS CORP		04/15/2014	ITG	1,300.000	110,527		72,787	122,889	(50,102)			(50,102)		72,787		37,740	37,740	1,690		L
901109-10-8	TUTOR PERINI CORP		04/15/2014	ITG	400.000	11,736		4,596	10,520	(5,924)			(5,924)		4,596		7,140	7,140			L
87311L-10-4	TW TELECOM INC		04/15/2014	ITG	3,200.000	94,443		53,557	97,504	(43,947)			(43,947)		53,557		40,887	40,887			L
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A		04/15/2014	ITG	36,300.000	1,146,735		510,518	1,277,034	(766,516)			(766,516)		510,518		636,218	636,218	4,538		L
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B		04/15/2014	ITG	25,800.000	792,471		362,134	892,680	(530,546)			(530,546)		362,134		430,337	430,337	3,225		L
901476-10-1	TWIN DISC, INC.		04/15/2014	ITG	200.000	5,125		3,486	5,178	(1,692)			(1,692)		3,486		1,639	1,639	18		L
90187B-10-1	TWO HARBORS INVESTMENT CORP		04/15/2014	ITG	1,200.000	12,321		9,843	11,136	(1,293)			(1,293)		9,843		2,478	2,478	312		L
902252-10-5	TYLER TECHNOLOGIES		04/15/2014	ITG	400.000	30,477		10,263	40,852	(30,589)			(30,589)		10,263		20,214	20,214			L
902681-10-5	U G I CORP.		04/15/2014	ITG	2,200.000	99,962		58,939	91,212	(32,273)			(32,273)		58,939		41,023	41,023	1,243		L
903293-40-5	U S G CORP.		04/15/2014	ITG	1,400.000	42,359		9,459	39,732	(30,273)			(30,273)		9,459		32,900	32,900			L
90337L-10-8	U.S. PHYSICAL THERAPY INC		04/15/2014	ITG	200.000	6,117		3,717	7,052	(3,335)			(3,335)		3,717		2,400	2,400	24		L
H89231-33-8	UBS AG CHF0.1	D	04/11/2014	Various	169,148.000	3,399,017		3,288,692	1,864,710	30,934		(43,165)	30,934		3,288,692	118,377	(8,052)	110,325			U
902653-10-4	UDR INC		04/15/2014	ITG	4,400.000	111,976		99,440	102,740	(3,300)			(3,300)		99,440		12,536	12,536	2,178		L
90384S-30-3	ULTA US		04/15/2014	ITG	1,500.000	134,848		112,353	144,780	(29,471)			(29,471)		112,353		22,496	22,496			L
90385D-10-7	ULTIMATE SOFTWARE GRP INC		04/15/2014	ITG	500.000	63,057		24,311	76,610	(52,300)			(52,300)		24,311		38,746	38,746			L
903914-10-9	ULTRA PETROLEUM CORP		04/15/2014	ITG	3,000.000	83,042		64,950	64,950						64,950		18,092	18,092			L
904034-10-5	ULTRATECH INC		04/15/2014	ITG	500.000	12,225		8,906	14,500	(5,595)			(5,595)		8,906		3,319	3,319			L
902788-10-8	UMB FINL CORP		04/15/2014	ITG	600.000	36,353		19,787	38,568	(18,781)			(18,781)		19,787		16,566	16,566	270		L
904214-10-3	UMPQUA HOLDINGS CORP		04/15/2014	ITG	2,000.000	37,100		17,404	38,280	(20,876)			(20,876)		17,404		19,697	19,697	600		L
904311-10-7	UNDER ARMOUR INC		04/15/2014	ITG	1,600.000	83,136		27,908	69,840	(41,932)			(41,932)		27,908		55,228	55,228			L
T960AS-10-1	Unicredit	D	06/26/2014	JPMORGAN CHASE & CO.	48,076.000	429,456		391,408							391,408	(1,387)	39,435	38,047	716		L
904677-20-0	UNIFI, INC.		04/15/2014	ITG	400.000	8,572		3,339	10,896	(7,557)			(7,557)		3,339		5,234	5,234			L
904708-10-4	UNIFIRST CORP.		04/15/2014	ITG	300.000	28,048		13,630	32,100	(18,470)			(18,470)		13,630		14,418	14,418	23		L
90539J-10-9	UNION FIRST MARKET BANKSHARES CORP		04/15/2014	ITG	592.000	14,682		10,420	7,443	(4,200)			(4,200)		10,420		4,262	4,262	83		L
907818-10-8	UNION PACIFIC CORP		06/05/2014	Various	36,141.000	7,242,194		5,430,959	6,071,688	(640,729)			(640,729)		5,430,959		1,811,235	1,811,235	61,440		L
909214-30-6	UNISYS CORP		04/15/2014	ITG	900.000	24,941		16,404	30,213	(13,578)			(13,578)		16,404		8,537	8,537			L
909218-10-9	UNIT CORP		04/15/2014	ITG	800.000	51,487		30,384	41,296	(10,912)			(10,912)		30,384		21,103	21,103			L
909907-10-7	UNITED BANKSHARES		04/15/2014	ITG	700.000	20,606		14,178	22,015	(7,837)			(7,837)		14,178		6,428	6,428	448		L
90984P-30-3	UNITED COMMUNITY BANKS INC		04/15/2014	ITG	300.000	5,466		2,504	5,325	(2,822)			(2,822)		2,504		2,963	2,963			L
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		04/15/2014	ITG	1,600.000	66,428		32,615	60,528	(27,913)			(27,913)		32,615		33,813	33,813			L
91030T-10-9	UNITED FINANCIAL BANCORP INC		04/15/2014	ITG	200.000	3,583		2,841	3,778	(937)			(937)		2,841		742	742	22		L
910340-10-8	UNITED FIRE GROUP INC		04/15/2014	ITG	400.000	11,384		6,967	11,464	(4,497)			(4,497)		6,967		4,417	4,417	72		L
911163-10-3	UNITED NATURAL FOODS INC		04/15/2014	ITG	1,000.000	65,624		37,994	75,390	(37,396)			(37,396)		37,994		27,630	27,630			L
911268-20-9	UNITED ONLINE INC		04/15/2014	ITG	214.000	2,342		2,399	2,945	(275)			(275)		2,399		(57)	(57)			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)
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		05/30/2014	Various	2,262.000	235,007		152,420	237,691	(85,271)			(85,271)		152,420		82,586	82,586	3,031		L
911363-10-9	UNITED RENTALS INC		04/15/2014	ITG	2,206.000	193,285		73,632	171,958	(98,325)			(98,325)		73,632		119,653	119,653			L
913004-10-7	UNITED STATIONERS, INC.		04/15/2014	ITG	900.000	33,445		25,231	41,301	(16,070)			(16,070)		25,231		8,214	8,214	252		L
91307C-10-2	UNITED THERAPEUTICS CORP		04/15/2014	ITG	1,500.000	141,948		59,079	169,620	(110,533)			(110,533)		59,087		82,861	82,861			L
91324P-10-2	UNITEDHEALTH GROUP INC		04/15/2014	ITG	21,500.000	1,697,693		1,013,512	1,618,950	(605,438)			(605,438)		1,013,512		684,181	684,181	6,020		L
91338E-10-1	UNIVERSAL AMERICAN CORP		04/15/2014	ITG	600.000	4,430		4,242	4,380						4,242		188	188			L
913456-10-9	UNIVERSAL CORP VA		04/15/2014	ITG	4,500.000	240,448		237,715	240,240	427			427		237,715		2,733	2,733	4,539		L
91347P-10-5	UNIVERSAL DISPLAY CORP		04/15/2014	ITG	800.000	23,077		23,512	27,488	(3,976)			(3,976)		23,512		(435)	(435)			L
913483-10-3	UNIVERSAL ELECTRONICS INC		04/15/2014	ITG	300.000	10,285		4,985	11,433	(6,449)			(6,449)		4,985		5,301	5,301			L
913543-10-4	UNIVERSAL FST PRODS INC		04/15/2014	ITG	300.000	15,999		7,482	15,642	(8,160)			(8,160)		7,482		8,517	8,517			L
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME		04/15/2014	ITG	200.000	8,438		6,678	8,012	(1,334)			(1,334)		6,678		1,761	1,761	125		L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		04/15/2014	ITG	2,000.000	149,738		77,833	162,520	(84,612)			(84,612)		77,833		71,906	71,906	100		L
913915-10-4	UNIVERSAL TECHNICAL INST		04/15/2014	ITG	400.000	4,886		5,112	5,564	(452)			(452)		5,112		(226)	(226)	40		L
91388P-10-5	UNIVERSAL TRUCKLOAD SERVICES INC		04/15/2014	ITG	100.000	2,759		1,321	3,051	(1,730)			(1,730)		1,321		1,438	1,438	7		L
915271-10-0	UNIVEST CORP OF PENNSYLVANIA		04/15/2014	ITG	100.000	1,916		1,328	2,068	(740)			(740)		1,328		588	588	40		L
903119-10-5	UNS ENERGY CORP		04/15/2014	ITG	500.000	30,045		18,281	29,925	(11,644)			(11,644)		18,281		11,764	11,764	240		L
916896-10-3	URANIUM ENERGY CORP		04/15/2014	ITG	1,100.000	1,189		1,452	2,200	743			743		1,452		(263)	(263)			L
917047-10-2	URBAN OUTFITTERS INC		04/15/2014	ITG	2,400.000	86,325		53,568	89,040	(35,472)			(35,472)		53,568		32,757	32,757			L
903236-10-7	URS CORP		04/15/2014	ITG	1,400.000	66,346		42,780	74,186	(31,406)			(31,406)		42,780		23,566	23,566	602		L
917286-20-5	URSTADT BIDDLE CL A		04/15/2014	ITG	200.000	4,054		2,997	3,690	(693)			(693)		2,997		1,057	1,057	101		L
90343C-10-0	US AUTO PARTS NETWORK INC		04/15/2014	ITG	100.000	277		120	248	(128)			(128)		120		157	157			L
902973-30-4	US BANCORP		05/30/2014	Various	40,342.000	1,642,361		979,458	1,629,817	(650,359)			(650,359)		979,458		662,904	662,904	18,557		L
911684-10-8	US CELLULAR CORP		04/15/2014	ITG	400.000	16,201		14,436	16,728	(592)			(592)		14,436		1,765	1,765			L
91732J-10-2	US ECOLOGY INC		04/15/2014	ITG	300.000	13,086		4,650	11,157	(6,507)			(6,507)		4,650		8,436	8,436	54		L
90341G-10-3	USA MOBILITY INC		04/15/2014	ITG	500.000	8,417		6,779	7,140	(361)			(361)		6,779		1,638	1,638	63		L
90328M-10-7	USANA HEALTH SCIENCES INC		04/15/2014	ITG	500.000	36,215		14,055	37,790	(23,735)			(23,735)		14,055		22,160	22,160			L
90333E-20-7	USEC INC		04/15/2014	ITG	72.000	250		289	477	190			190		289		(39)	(39)			L
G87210-10-3	UTI WORLDWIDE INC		04/15/2014	ITG	2,100.000	21,013		20,664	36,876	(8,734)			(8,734)		20,664		349	349			L
91851C-20-1	VAALCO ENERGY INC		04/15/2014	ITG	800.000	6,902		3,819	5,512	(1,693)			(1,693)		3,819		3,083	3,083			L
91879Q-10-9	VAIL RESORTS INC		04/15/2014	ITG	700.000	45,509		28,221	52,661	(24,440)			(24,440)		28,221		17,288	17,288	436		L
G9319H-10-2	VALIDUS HOLDINGS LTD	E	04/15/2014	ITG	1,354.000	50,570		35,235	54,553	(19,317)			(19,317)		35,235		15,335	15,335	406		L
919794-10-7	VALLEY NATIONAL BANCORP		04/15/2014	ITG	2,625.000	27,668		26,460	26,565	415			415		26,460		1,208	1,208	578		L
920253-10-1	VALMONT INDUSTRIES INC		04/15/2014	ITG	400.000	59,666		31,848	59,648	(27,800)			(27,800)		31,848		27,818	27,818	200		L
920355-10-4	VALSPAR CORP.		04/15/2014	ITG	1,800.000	126,533		57,615	128,322	(70,707)			(70,707)		57,615		68,918	68,918	468		L
G93205-11-3	VANTAGE DRILLING CO		04/15/2014	ITG	2,500.000	4,227		3,187	4,600	(1,413)			(1,413)		3,187		1,040	1,040			L
92220P-10-5	VARIAN MEDICAL SYST		04/15/2014	ITG	2,400.000	194,436		126,510	186,456	(59,946)			(59,946)		126,510		67,926	67,926			L
92230Y-10-4	VASCO DATA SECURITY INTL		04/15/2014	ITG	500.000	3,807		2,537	3,865	(1,329)			(1,329)		2,537		1,271	1,271			L
918194-10-1	VCA ANTECH INC		04/15/2014	ITG	1,400.000	42,369		22,372	43,904	(21,532)			(21,532)		22,372		19,997	19,997			L
92240G-10-1	VECTREN CORPORATION		04/15/2014	ITG	1,600.000	63,256		43,166	56,800	(13,634)			(13,634)		43,166		20,090	20,090	576		L
922417-10-0	VEECO INSTRUMENTS		04/15/2014	ITG	800.000	31,844		21,352	26,328	(4,976)			(4,976)		21,352		10,492	10,492			L
92276F-10-0	VENTAS INC		04/15/2014	ITG	8,000.000	524,066		420,616	458,240	(17,322)			(17,322)		420,616		103,450	103,450	5,800		L
92335C-10-6	VERA BRADLEY INC		04/15/2014	ITG	400.000	10,780		8,492	9,616	(1,124)			(1,124)		8,492		2,288	2,288			L
92342Y-10-9	VERIFONE SYSTEMS INC		04/15/2014	ITG	2,000.000	62,458		41,360	53,640	(12,280)			(12,280)		41,360		21,098	21,098			L
92343X-10-0	VERINT SYSTEMS INC		04/15/2014	ITG	400.000	17,727		11,000	17,176	(6,176)			(6,176)		11,000		6,727	6,727			L
92343E-10-2	VERISIGN INC.		04/15/2014	ITG	3,100.000	152,604		88,713	185,318	(96,605)			(96,605)		88,713		63,891	63,891			L
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		05/30/2014	Various	54,696.000	3,233,089		3,197,624	3,594,621	(396,997)			(396,997)		3,197,624		35,465	35,465			L
92343V-10-4	VERIZON COMMUNICATIONS		05/30/2014	Various	393,291.000	19,096,533		17,844,095	3,355,820	(562,304)			(562,304)		17,844,096		1,252,437	1,252,437	182,530		L
S00895-60-7	VERIZON COMMUNICATIONS INC.		03/05/2014	DIRECT	0.180	21											21	21			U
92531L-10-8	VERSO PAPER CORP		04/15/2014	ITG	400.000	1,018		254	254						254		764	764			L
92532F-10-0	VERTEX PHARMACEUTICALS		04/15/2014	ITG	4,700.000	292,037		228,161	341,780	(116,149)			(116,149)		228,161		63,877	63,877			L
918204-10-8	VF CORP		04/15/2014	ITG	7,060.000	414,750		219,383	440,120	(220,737)			(220,737)		219,383		195,367	195,367	1,853		L
92552R-40-6	VIAD CORP		04/15/2014	ITG	400.000	9,407		6,851	11,112	(4,261)			(4,261)		6,851		2,556	2,556	680		L
92552V-10-0	VIASAT INC		04/15/2014	ITG	700.000	44,111		24,408	43,855	(19,447)			(19,447)		24,408		19,703	19,703			L
925815-10-2	VICOR CORP		04/15/2014	ITG	400.000	3,387		2,140	5,368	(3,228)			(3,228)		2,140		1,247	1,247			L
92672A-10-1	VIEWPOINT FINANCIAL GROUP		04/15/2014	ITG	400.000	10,587		4,608	10,980	(6,372)			(6,372)		4,608		5,979	5,979	48		L
927107-40-9	VILLAGE SUPER MARKET CL A		04/15/2014	ITG	100.000	2,509		2,491	3,101	(610)			(610)		2,491		18	18	50		L
F5879X-10-8	VINCI	D	06/26/2014	JPMORGAN CHASE & CO.	2,609.000	193,572		150,791	171,556	(16,896)			(16,896)	(3,869)	150,791	2,794	39,987	42,782	1,343		U
92823T-10-8	VIRNETX HOLDING CORP		04/15/2014	ITG	700.000	8,950		9,926	13,587	(2,191)			(2,191)		9,926		(976)	(976)			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)
92827P-10-2	VIRTUSA CORP		04/15/2014	ITG	300.000	9,641		4,030	11,427	(7,397)			(7,397)		4,030		5,611	5,611			L
92826C-83-9	VISA INC		05/30/2014	Various	11,240.000	2,279,436		1,020,225	2,502,923	(1,482,699)			(1,482,699)		1,020,225		1,259,212	1,259,212	4,752		L
928298-10-8	VISHAY INTERTECHNOLOGY, INC		04/15/2014	ITG	3,100.000	44,174		27,488	41,106	(13,618)			(13,618)		27,488		16,686	16,686	186		L
92835K-10-3	VISHAY PRECISION GROUP		04/15/2014	ITG	200.000	3,376		2,706	2,978	(272)			(272)		2,706		670	670			L
N93540-10-7	VISTAPRINT NV	R	04/15/2014	ITG	800.000	38,859		22,039	45,480	(23,441)			(23,441)		22,039		16,820	16,820			L
92839U-20-6	VISTEON CORP		04/15/2014	ITG	1,100.000	92,765		45,018	81,890	(44,914)			(44,914)		45,018		47,747	47,747			L
92847A-20-0	VITACOST.COM INC		04/15/2014	ITG	200.000	1,342		997	1,158	(161)			(161)		997		345	345			L
92849E-10-1	VITAMIN SHOPPE INC		04/15/2014	ITG	2,300.000	106,820		102,317	119,623	(5,061)			(5,061)		102,317		4,503	4,503			L
F97982-10-6	VIVENDI EUR5.50	D	06/26/2014	JPMORGAN CHASE & CO.	11,024.000	298,424		265,286	290,973	(23,672)			(23,672)	(2,015)	265,286	1,358	31,779	33,138			U
928551-10-0	VIVUS INC		04/15/2014	ITG	1,600.000	7,864		9,504	14,528	(1,749)			(1,749)		9,504		(1,640)	(1,640)			L
928563-40-2	VM WARE INC		04/15/2014	ITG	1,800.000	181,935		149,324	161,478	(12,154)			(12,154)		149,324		32,611	32,611			L
92858J-10-8	VOCUS INC		04/15/2014	ITG	400.000	7,183		3,724	4,556	(832)			(832)		3,724		3,459	3,459			L
G93882-19-2	VODAFONE GROUP PLC	D	04/24/2014	Various	148,919.350	536,756		546,937							546,937	3,362	(13,543)	(10,182)			U
928645-10-0	VOLCANO CORP		04/15/2014	ITG	1,100.000	21,011		19,943	24,035	(4,092)			(4,092)		19,943		1,068	1,068			L
92886T-20-1	VONAGE		04/15/2014	ITG	3,400.000	12,772		8,866	11,322	(2,457)			(2,457)		8,866		3,907	3,907			L
929042-10-9	VORNADO RLTY TR		04/15/2014	ITG	5,200.000	513,126		415,097	461,708	(46,611)			(46,611)		415,097		98,029	98,029	3,796		L
929160-10-9	VULCAN MAT LS CO COM		04/15/2014	ITG	2,600.000	164,125		74,754	154,492	(79,738)			(79,738)		74,754		89,371	89,371	130		L
92922P-10-6	W & T OFFSHORE		04/15/2014	ITG	800.000	14,859		11,536	12,800	(1,264)			(1,264)		11,536		3,323	3,323	80		L
38388F-10-8	W R GRACE & CO NEW		04/15/2014	ITG	1,800.000	172,989		72,892	177,966	(105,074)			(105,074)		72,892		100,097	100,097			L
929566-10-7	WABASH NATIONAL CORP		04/15/2014	ITG	1,200.000	15,403		5,863	14,820	(8,957)			(8,957)		5,863		9,540	9,540			L
92927K-10-2	WABCO HOLDINGS INC		04/15/2014	ITG	2,100.000	213,117		115,916	196,161	(80,245)			(80,245)		115,916		97,201	97,201			L
929740-10-8	WABTEC		04/15/2014	ITG	1,800.000	127,040		49,006	133,686	(84,680)			(84,680)		49,006		78,034	78,034	72		L
930059-10-0	WADDELL & REED FINANCIAL		04/15/2014	ITG	2,000.000	132,292		59,040	130,240	(71,201)			(71,201)		59,040		73,253	73,253	1,360		L
931422-10-9	WALGREEN CO		04/15/2014	ITG	18,300.000	1,191,446		589,648	1,051,152	(461,504)			(461,504)		589,648		601,798	601,798	5,765		L
93317Q-10-5	WALTER ENERGY INC		04/15/2014	ITG	1,200.000	9,557		9,072	19,956	(3,120)			(3,120)		9,072		485	485	12		L
93317W-10-2	WALTER INVESTMENT MANAGEMENT		04/15/2014	ITG	400.000	11,594		9,487	14,144	(4,657)			(4,657)		9,487		2,107	2,107			L
37045V-11-8	WARRANT GENERAL MTRS CO *W EXP 07/10/2		06/30/2014	CITIGROUP GLOBAL MARKETS	0.000	15,079											15,079	15,079			U
93564A-10-0	WARREN RESOURCES INC		04/15/2014	ITG	2,000.000	9,543		4,909	6,280	(1,371)			(1,371)		4,909		4,634	4,634			L
938824-10-9	WASHINGTON FEDERAL		04/15/2014	ITG	1,800.000	39,384		24,066	41,922	(17,856)			(17,856)		24,066		15,318	15,318	360		L
939653-10-1	WASHINGTON REAL ESTATE		04/15/2014	ITG	1,300.000	31,020		31,044	30,368	5,746			5,746		31,044		(24)	(24)	390		L
940610-10-8	WASHINGTON TRUST BANCORP		04/15/2014	ITG	200.000	7,013		3,973	7,444	(3,471)			(3,471)		3,973		3,040	3,040	112		L
941053-10-0	WASTE CONNECTIONS		04/15/2014	ITG	2,200.000	92,668		72,952	95,986	(23,034)			(23,034)		72,952		19,716	19,716	253		L
94106L-10-9	WASTE MGMT INC DEL		05/30/2014	Various	943.000	42,140		36,673	42,312	(5,639)			(5,639)		36,673		5,467	5,467	354		L
941848-10-3	WATERS CORPORATION		04/15/2014	ITG	2,700.000	293,410		216,932	230,000	(56,425)			(56,425)		216,939		76,471	76,471			L
942622-20-0	WATSCO INC		04/15/2014	ITG	400.000	38,838		21,119	38,424	(17,305)			(17,305)		21,119		17,719	17,719	320		L
942749-10-2	WATTS WATER TECHNOLOGIES INC		04/15/2014	ITG	500.000	28,414		13,549	30,935	(17,387)			(17,387)		13,549		14,865	14,865	65		L
943315-10-1	WAUSAU PAPER CORP		04/15/2014	ITG	800.000	9,054		5,122	10,144	(5,022)			(5,022)		5,122		3,932	3,932	24		L
929236-10-7	WD-40 CO.		04/15/2014	ITG	600.000	42,412		23,993	44,808	(20,816)			(20,816)		23,993		18,420	18,420	408		L
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		04/15/2014	ITG	14,700.000	249,648		164,493	227,703	(63,210)			(63,210)		164,493		85,155	85,155			L
94733A-10-4	WEB.COM GROUP INC		04/15/2014	ITG	600.000	18,437		4,305	19,074	(14,769)			(14,769)		4,305		14,133	14,133			L
94770V-10-2	WEBMD HEALTH CORP		04/15/2014	ITG	1,100.000	47,526		16,181	43,450	(27,269)			(27,269)		16,181		31,345	31,345			L
947890-10-9	WEBSTER FINANCIAL CORP		04/15/2014	ITG	1,200.000	35,729		19,884	37,416	(17,532)			(17,532)		19,884		15,845	15,845	180		L
948626-10-6	WEIGHT WATCHERS INTL INC		04/15/2014	ITG	600.000	11,964		12,324	19,758						12,324		(360)	(360)			L
948741-10-3	WEINGARTEN REALTY		04/15/2014	ITG	2,300.000	70,022		50,358	63,066	(12,708)			(12,708)		50,358		19,665	19,665	748		L
948849-10-4	WEIS MARKETS, INC.		04/15/2014	ITG	300.000	14,431		11,164	15,768	(4,604)			(4,604)		11,164		3,267	3,267	90		L
94946T-10-6	WELLCARE HEALTH PLANS		04/15/2014	ITG	900.000	57,406		34,690	63,378	(28,688)			(28,688)		34,690		22,716	22,716			L
94973V-10-7	WELLPOINT INC		04/15/2014	ITG	7,300.000	698,659		471,457	674,447	(202,990)			(202,990)		471,457		227,202	227,202	3,194		L
949746-10-1	WELLS FARGO CO		04/15/2014	ITG	105,800.000	5,131,208		2,699,943	4,803,320	(2,103,377)			(2,103,377)		2,699,943		2,431,264	2,431,264	31,740		L
95058W-10-0	WENDY'S COMPANY (THE)		04/15/2014	ITG	6,000.000	49,791		29,005	52,320	(23,315)			(23,315)		29,005		20,786	20,786	300		L
950755-10-8	WERNER ENTERPRISES INC		04/15/2014	ITG	700.000	17,764		14,854	17,311	(2,457)			(2,457)		14,854		2,910	2,910	70		L
950810-10-1	WESBANCO INC		04/15/2014	ITG	400.000	12,067		6,823	12,800	(5,977)			(5,977)		6,823		5,244	5,244	168		L
95082P-10-5	WESCO INTERNATIONAL INC		04/15/2014	ITG	1,900.000	162,772		111,120	173,033	(61,262)			(61,262)		111,120		51,652	51,652			L
955306-10-5	WEST PHARMACEUTICAL SERVICES		04/15/2014	ITG	1,400.000	59,776		26,047	68,684	(42,637)			(42,637)		26,047		33,729	33,729	140		L
957090-10-3	WESTAMERICA BANCORPORATION		04/15/2014	ITG	400.000	20,530		15,391	22,584	(7,193)			(7,193)		15,391		5,139	5,139	152		L
95709T-10-0	WESTAR ENERGY INC		04/15/2014	ITG	2,200.000	77,770		58,956	70,774	(11,818)			(11,818)		58,956		18,814	18,814	1,518		L
957638-10-9	WESTERN ALLIANCE BANCORP		04/15/2014	ITG	1,000.000	22,890		5,438	23,860	(18,422)			(18,422)		5,438		17,452	17,452			L
958102-10-5	WESTERN DIGITAL CORP.		04/15/2014	ITG	4,600.000	410,247		123,308	385,940	(262,632)			(262,632)		123,308		286,939	286,939	2,760		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)
959319-10-4	WESTERN REFINING INC		04/15/2014	ITG	1,100.000	42,015		14,058	46,651	(32,593)			(32,593)		14,058		27,957	27,957	286		L
959802-10-9	WESTERN UN CO COM		04/15/2014	ITG	12,300.000	193,259		193,616	212,175	(18,559)			(18,559)		193,616		(356)	(356)	1,538		L
96008P-10-4	WESTFIELD FINANCIAL INC		04/15/2014	ITG	200.000	1,438		1,318	1,492	(174)			(174)		1,318		120	120	12		L
960413-10-2	WESTLAKE CHEMICAL CORP		06/12/2014	Various	126,000.000	10,334,357		8,179,722							8,179,722		2,154,634	2,154,634	31,752		L
961840-10-5	WET SEAL		04/15/2014	ITG	1,800.000	1,937		2,376	4,914	3,479			3,479		2,376		(439)	(439)			L
96208T-10-4	WEX INC		04/15/2014	ITG	700.000	61,407		26,574	69,321	(42,747)			(42,747)		26,574		34,834	34,834			L
962166-10-4	WEYERHAEUSER CO		04/15/2014	ITG	10,600.000	293,445		169,987	334,642	(164,655)			(164,655)		169,987		123,458	123,458	2,332		L
92924F-10-6	WGL HOLDINGS INC		04/15/2014	ITG	1,000.000	39,198		39,604	40,060	(456)			(456)		39,604		(406)	(406)	860		L
963320-10-6	WHIRLPOOL CORP COM		04/15/2014	ITG	1,600.000	240,584		86,400	250,976	(164,576)			(164,576)		86,400		154,184	154,184	1,000		L
966244-10-5	WHITEWAVE FOOD CO CLASS A		04/15/2014	ITG	2,786.000	74,385		22,032	63,911	(41,879)			(41,879)		22,032		52,354	52,354			L
966387-10-2	WHITING PETROLEUM CORP		04/15/2014	ITG	2,500.000	181,335		94,700	154,675	(59,975)			(59,975)		94,700		86,635	86,635			L
966837-10-6	WHOLE FOODS MKT INC		04/15/2014	ITG	6,300.000	308,119		218,724	364,329	(144,765)			(144,765)		218,724		89,395	89,395	1,512		L
968223-20-6	WILEY JOHN & SONS INC		04/15/2014	ITG	900.000	49,634		40,093	49,680	(9,587)			(9,587)		40,093		9,541	9,541	450		L
969203-10-8	WILL BROS GRP INC		04/15/2014	ITG	500.000	5,802		2,153	4,710	(2,558)			(2,558)		2,153		3,649	3,649			L
969457-10-0	WILLIAMS COS INC		04/15/2014	ITG	11,600.000	470,274		235,034	447,412	(212,378)			(212,378)		235,034		235,240	235,240	4,669		L
96950F-10-4	WILLIAMS PARTNERS LP		05/20/2014	Various	139,044.000	7,268,722		6,927,043	7,071,778	(116,486)			(116,486)		6,927,043		341,679	341,679	249,862		L
969904-10-1	WILLIAMS SONOMA, INC.		04/15/2014	ITG	1,800.000	111,932		57,870	104,904	(47,034)			(47,034)		57,870		54,062	54,062	558		L
G96666-10-5	WILLIS GROUP HOLDINGS,INC	R	04/15/2014	ITG	4,700.000	196,699		162,127	210,607	(48,480)			(48,480)		162,127		34,571	34,571	2,726		L
97186T-10-8	WILSHIRE BANCORP INC		04/15/2014	ITG	400.000	4,256		1,052	4,372	(3,320)			(3,320)		1,052		3,204	3,204	32		L
97382A-10-1	WINDSTREAM HOLDINGS INC		04/15/2014	ITG	11,904.000	103,758		95,470	94,994	4,762			4,762		95,470		8,288	8,288	5,952		L
974637-10-0	WINNEBAGO INDUSTRIES, INC.		04/15/2014	ITG	300.000	7,720		2,117	8,235	(6,119)			(6,119)		2,117		5,603	5,603			L
976391-30-0	WINTHROP REALTY TRUST		04/15/2014	ITG	200.000	2,223		1,784	2,210	(426)			(426)		1,784		439	439	65		L
97650W-10-8	WINTRUST FINANCIAL CORP		04/15/2014	ITG	600.000	27,383		16,211	27,672	(11,461)			(11,461)		16,211		11,172	11,172	60		L
976657-10-6	WISCONSIN ENERGY		05/30/2014	Various	569.000	25,904		22,976	23,522	(546)			(546)		22,976		2,928	2,928	444		L
978097-10-3	WOLVERINE WORLD WIDE, INC.		04/15/2014	ITG	2,000.000	54,434		34,328	67,920	(33,592)			(33,592)		34,328		20,106	20,106	240		L
980745-10-3	WOODWARD INC		04/15/2014	Various	1,100.000	46,282		31,163	50,171	(19,008)			(19,008)		31,163		15,120	15,120	88		L
98138H-10-1	WORKDAY INC.		04/15/2014	ITG	1,400.000	105,368		112,863	108,108	(4,019)			(4,019)		112,863		(7,495)	(7,495)			L
981419-10-4	WORLD ACCEPTANCE CORP		04/15/2014	ITG	300.000	23,858		16,877	26,259	(9,382)			(9,382)		16,877		6,981	6,981			L
981475-10-6	WORLD FUEL SERVICES CORP		04/15/2014	ITG	1,400.000	60,163		46,527	60,424	(13,897)			(13,897)		46,527		13,636	13,636	105		L
98156Q-10-8	WORLD WRESTLING ENTERTAINMENT		04/15/2014	ITG	400.000	8,175		3,684	6,632	(2,948)			(2,948)		3,684		4,492	4,492	48		L
981811-10-2	WORTHINGTON INDUSTRIES, INC.		04/15/2014	ITG	1,200.000	42,911		16,824	50,496	(33,672)			(33,672)		16,824		26,088	26,088	180		L
98212B-10-3	WPX ENERGY INC		04/15/2014	ITG	3,866.000	73,755		52,785	78,789	(26,004)			(26,004)		52,785		20,970	20,970			L
98235T-10-7	WRIGHT MEDICAL GRP INC		04/15/2014	ITG	800.000	22,379		14,639	24,568	(9,929)			(9,929)		14,639		7,740	7,740			L
929328-10-2	WSFS FINANCIAL CORP		04/15/2014	ITG	100.000	6,780		3,125	7,753	(4,628)			(4,628)		3,125		3,655	3,655	12		L
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		04/15/2014	ITG	3,500.000	245,330		110,612	257,915	(147,303)			(147,303)		110,612		134,718	134,718	1,225		L
983134-10-7	WYNN RESOR TS LTD COM		04/15/2014	ITG	2,105.000	427,155		256,573	408,812	(152,239)			(152,239)		256,573		170,581	170,581	2,631		L
98389B-10-0	XCEL ENERGY INC		04/15/2014	ITG	9,700.000	303,026		241,612	271,018	(29,406)			(29,406)		241,612		61,414	61,414	5,626		L
98411C-10-0	XENOPORT INC		04/15/2014	ITG	600.000	2,442		2,286	3,450	(1,164)			(1,164)		2,286		156	156			L
98416J-11-8	XERIUM TECHNOLOGIES INC		04/15/2014	ITG	200.000	2,669		886	3,298	(2,412)			(2,412)		886		1,783	1,783			L
983919-10-1	XILINX INC COM		04/15/2014	ITG	5,200.000	267,403		147,332	238,784	(91,452)			(91,452)		147,332		120,071	120,071	1,300		L
45071R-10-9	XIXIA		04/15/2014	ITG	800.000	10,167		6,284	10,648	(4,364)			(4,364)		6,284		3,882	3,882			L
983772-10-4	XO GROUP INC		04/15/2014	ITG	400.000	4,125		3,420	5,944	(2,524)			(2,524)		3,420		705	705			L
98419M-10-0	XYLEM		04/15/2014	ITG	3,400.000	118,418		86,286	117,640	(31,354)			(31,354)		86,286		32,131	32,131	435		L
984332-10-6	YAHOO INC COM		05/30/2014	Various	34,200.000	1,158,863		495,656	1,383,048	(887,392)			(887,392)		495,656		663,208	663,208			L
985817-10-5	YELP INC		04/15/2014	ITG	1,100.000	67,668		74,180	68,950	2,220			2,220		74,180		(6,512)	(6,512)			L
988498-10-1	YUM! BRANDS INC		05/30/2014	Various	15,446.000	1,176,522		753,292	1,167,872	(414,580)			(414,580)		753,292		423,230	423,230	11,430		L
98919T-10-0	ZAZA ENERGY CORP	R	04/15/2014	ITG	300.000	168		226	287	73			73		226		(57)	(57)			L
989207-10-5	ZEBRA TECHNOLOGIES CORP.		04/15/2014	ITG	900.000	56,977		27,419	48,672	(21,253)			(21,253)		27,419		29,558	29,558			L
98944B-10-8	ZEP INC		04/15/2014	ITG	400.000	6,978		5,881	7,264	(1,383)			(1,383)		5,881		1,097	1,097	40		L
98954A-10-7	ZILLOW INC. CL A		04/15/2014	ITG	400.000	35,180		32,157	32,692	864			864		32,157		3,023	3,023			L
98956P-10-2	ZIMMER HOLDINGS INC		04/15/2014	ITG	3,800.000	348,732		209,945	354,122	(144,177)			(144,177)		209,945		138,787	138,787	1,596		L
989701-10-7	ZIONS BANCORP		04/15/2014	ITG	5,000.000	146,733		90,399	149,800	(59,402)			(59,402)		90,399		56,334	56,334	200		L
98973P-10-1	ZIOPHARM ONCOLOGY INC		04/15/2014	ITG	1,000.000	3,271		2,100	4,340	(2,240)			(2,240)		2,100		1,171	1,171			L
98978V-10-3	ZOETIS INC		04/15/2014	ITG	9,900.000	280,660		286,506	323,631	(24,958)			(24,958)		286,506		(5,846)	(5,846)	713		L
989817-10-1	ZUMIEZ INC		04/15/2014	ITG	400.000	9,699		7,239	10,400	(3,161)			(3,161)		7,239		2,460	2,460			L
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	06/26/2014	Various	739.000	574,895		532,054	214,799	(16,947)			(16,947)	(8,379)	532,054	12,268	30,573	42,840			L
G0692#-10-2	AURIGEN RE CAPITAL LIMITED	C	06/03/2014	DISTRIBUTION	0.000	(575)										(575)		(575)			A

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)
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						883,811,918	XXX	671,217,781	600,642,367	(153,845,074)	10,184,910		(143,660,164)	(433,702)	671,218,063	485,205	212,108,650	212,593,855	5,205,986	XXX	XXX
02003@-10-1	ALLSTATE LIFE INSURANCE COMPANY		06/27/2014	DISTRIBUTION	0.000	700,000,000		700,000,000							700,000,000						K
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		06/02/2014	DISTRIBUTION	0.000	38,838									38,838						K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						700,038,838	XXX	700,000,000							700,038,838					XXX	XXX
G7095B-80-2	ASHMORE EMERGING MARKETS LIQUID INVESTME	F	06/09/2014	DIRECT	30,765,138.421	302,109,265		289,354,276	283,670,677	5,683,599			5,683,599		289,354,276		12,754,989	12,754,989			A
464286-53-3	ISHARES MSCI EMERGING MARKETS MINI	R	04/23/2014	Various	2,100,000.000	121,032,871		112,392,000	122,346,000	5,853,180	(146,933)		5,706,248		112,392,000		8,640,871	8,640,871			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		04/15/2014	ITG	7,270.000	801,989		606,521	838,304	(231,752)			(231,752)		606,551		195,438	195,438	2,196		L
78462F-10-3	SPDR S&P 500 ETF TRUST		04/15/2014	ITG	28,445.000	5,209,732		3,796,381	5,252,938	(1,456,421)			(1,456,421)		3,796,517		1,413,214	1,413,214	51,339		L
9299999. Subtotal - Common Stocks - Mutual Funds						429,153,857	XXX	406,149,179	412,107,919	9,848,607	(146,933)		9,701,674		406,149,345		23,004,512	23,004,512	53,535	XXX	XXX
9799997. Total - Common Stocks - Part 4						2,013,004,612	XXX	1,777,366,959	1,012,750,286	(143,996,467)	10,037,977		(133,958,490)	(433,702)	1,777,406,246	485,205	235,113,162	235,598,367	5,259,521	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						2,013,004,612	XXX	1,777,366,959	1,012,750,286	(143,996,467)	10,037,977		(133,958,490)	(433,702)	1,777,406,246	485,205	235,113,162	235,598,367	5,259,521	XXX	XXX
9899999. Total - Preferred and Common Stocks						2,013,004,612	XXX	1,777,366,959	1,012,750,286	(143,996,467)	10,037,977		(133,958,490)	(433,702)	1,777,406,246	485,205	235,113,162	235,598,367	5,259,521	XXX	XXX
9999999 - Totals						8,722,273,921	XXX	8,459,281,259	3,353,195,261	(137,714,195)	(93,298,339)		(231,012,534)	(433,702)	8,429,851,076	485,205	291,937,640	292,422,844	84,033,864	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 70

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options														XXX							XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
CDS CS4205452 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2013	06/20/2018		3,000,000	credit event/(5.0000)	(277,041)		(48,849)	(438,486)		(438,486)	(61,412)		26,568			3FE	0001
CDS CS4205460 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/02/2013	06/20/2018		3,000,000	credit event/(5.0000)	(274,069)		(49,134)	(438,486)		(438,486)	(61,127)		26,283			3FE	0001
CDS CS4205494 ON WFC 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/02/2013	06/20/2018		5,000,000	credit event/(1.0000)	(72,999)		(18,138)	(138,792)		(138,792)	755		7,000			1FE	0001
CDS CS4213167 ON ANZ 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(57,970)	(140,614)		(140,614)	(143,778)		(7,692)			1FE	0001
CDS CS4213142 ON CBA 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(57,970)	(139,911)		(139,911)	(140,117)		(7,692)			1FE	0001
CDS CS4213126 ON NAB 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(57,970)	(140,483)		(140,483)	(144,703)		(7,692)			1FE	0001
CDS CS4213159 ON WSTP 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(57,970)	(137,073)		(137,073)	(133,207)		(7,692)			1FE	0001
CDS CS4215683 ON ACE 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2013	06/20/2018		5,000,000	credit event/(1.0000)	(147,658)		(10,503)	(156,749)		(156,749)	(6,140)		14,636			1FE	0001
CDS SINGLE SWAP CDS (VZ)	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/10/2013	09/20/2014		15,000,000	credit event/(1.0000)	(198,209)		21,270	(33,156)		(33,156)	(24,563)		96,687			2FE	0001
CDS SINGLE SWAP CDS (PBI)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/03/2013	12/20/2018		10,000,000	credit event/(1.0000)	427,912		(91,335)	(104,644)		(104,644)	(110,161)		(41,058)			2FE	0001
CDS SINGLE SWAP CDS (VLO)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/12/2013	12/20/2018		5,000,000	credit event/(1.0000)	(47,240)		(20,433)	(74,344)		(74,344)	(40,700)		4,706			2FE	0001
CDS SINGLE SWAP CDS (CNQCN)	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/12/2013	03/20/2019		5,000,000	credit event/(1.0000)	(98,875)		(15,757)	(156,941)		(156,941)	(71,075)		9,382			2FE	0001
CDS SINGLE SWAP SCDS (CHTR)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(99,463)		(2,554)	(117,081)		(117,081)	(60,319)		9,946			3FE	0001
CDS SINGLE SWAP SCDS (LVLT)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(109,666)		(1,533)	(129,436)		(129,436)	(25,614)		10,967			4FE	0001
CDS SINGLE SWAP SCDS (UIS)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(116,561)		(844)	(102,174)		(102,174)	9,897		11,656			4FE	0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CDS SINGLE SWAP SCDS (BAC)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/15/2014	03/20/2015		25,000,000	credit event/(1.0000)		(244,703)	(57,551)	(156,260)		(156,260)	(6,783)		95,226			1FE	0001
CDS SINGLE SWAP CDS (JPM)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/21/2014	03/20/2015		50,000,000	credit event/(1.0000)		(470,928)	(134,756)	(324,092)		(324,092)	(32,297)		179,133			1FE	0001
CDS SINGLE SWAP SCDS (DHI)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/18/2014	03/20/2019		5,000,000	credit event/(1.0000)		119,071	(43,862)	98,842		98,842	(11,645)		(8,584)			3FE	0001
CDS SINGLE SWAP SCDS (MDC)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/18/2014	03/20/2019		12,000,000	credit event/(1.0000)		405,528	(113,902)	142,802		142,802	(233,490)		(29,235)			3FE	0001
CDS SINGLE SWAP CDS (RIOLN)	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/20/2014	09/20/2019		10,000,000	credit event/(1.0000)		(34,444)	(45,393)	(37,644)		(37,644)	(3,918)		718			1FE	0001
CDS SINGLE SWAP CDS (SPAIN)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/03/2014	06/20/2019		10,000,000	credit event/(1.0000)		(138,313)	(47,666)	(170,742)		(170,742)	(34,486)		2,056			2FE	0001
CDS SINGLE SWAP CDS (BRAZIL)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2014	06/20/2019		10,000,000	credit event/(1.0000)		226,987	(10,875)	176,543		176,543	(47,069)		(3,375)			2FE	0001
CDS SINGLE SWAP CDS (BELG)	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/03/2014	06/20/2019		10,000,000	credit event/(1.0000)		(335,327)	(44,737)	(295,342)		(295,342)	35,000		4,986			1FE	0001
CDS CS2390413 ON AMERICAN ELECTRIC POWER	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2008	06/20/2015		5,000,000	credit event/(0.5800)			(14,581)	(27,404)		(27,404)	9,919					2FE	0001
CDS CS3276173 ON DHI 500 12/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2010	12/20/2015		1,000,000	credit event/(5.0000)	(56,846)		(19,635)	(69,199)		(69,199)	15,155		5,504			3FE	0001
CDS CS2997134 ON HSECN 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/29/2009	12/20/2014		10,000,000	credit event/(1.0000)	(119,551)		(38,646)	(45,942)		(45,942)	33,610		11,632			2FE	0001
CDS CS3217326 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2010	09/20/2015		550,000	credit event/(1.0000)	56,687		(8,257)	(3,613)		(3,613)	994		(5,492)			3FE	0001
CDS CS3452816 ON THCC 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/09/2011	09/20/2017		10,000,000	credit event/(1.0000)	(171,979)		(36,012)	(275,521)		(275,521)	5,568		14,266			1FE	0001
CDS CS3498884 ON EP 100 12/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/17/2011	12/20/2016		5,000,000	credit event/(1.0000)	365,580		(60,480)	(35,881)		(35,881)	23,065		(35,341)			3FE	0001
CDS CS3516800 ON CRDSUI-USA 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/30/2011	12/20/2014		10,000,000	credit event/(1.0000)	(44,863)		(42,930)	(24,868)		(24,868)	46,187		7,348			1FE	0001
CDS CS3598725 ON PLCOAL 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/18/2012	06/20/2017		3,000,000	credit event/(5.0000)	(150,368)		(60,873)	(298,864)		(298,864)	(15,236)		14,544			3FE	0001
CDS CS3603848 ON PKD 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		3,000,000	credit event/(5.0000)	(89,593)		(66,718)	(306,520)		(306,520)	51,017		8,698			4FE	0001
CDS CS3603863 ON LTD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		5,000,000	credit event/(1.0000)	211,900		(45,712)	(42,023)		(42,023)	3,640		(20,573)			3FE	0001
CDS CS3739527 ON MMM 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/25/2012	09/20/2017		5,000,000	credit event/(1.0000)	(174,272)		(8,489)	(148,778)		(148,778)	(2,265)		16,650			1FE	0001
CDS CS3798408 ON MWD 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2012	09/20/2014		10,000,000	credit event/(1.0000)	420,484		(148,191)	(19,757)		(19,757)	134,691		(97,913)			1FE	0001
CDS CS3857295 ON MCD 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/21/2012	09/20/2017		5,000,000	credit event/(1.0000)	(179,713)		(7,443)	(144,530)		(144,530)	7,448		17,696			1FE	0001
CDS CS3900806 ON GS 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/10/2012	09/20/2014		10,000,000	credit event/(1.0000)	63,860		(66,046)	(19,639)		(19,639)	58,140		(15,768)			1FE	0001
CDS SINGLE SWAP ICE (CDX.NA.HY.22.V2)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	06/24/2014	06/20/2019		49,500,000	credit event/(5.0000)		(4,573,250)	(94,713)	(4,286,601)		(4,286,601)	271,362		15,287			4FE	0001
0929999. Subtotal - Swaps - Hedging Other - Credit Default										(567,667)	(5,045,379)	(1,687,156)	(8,763,402)	XXX	(8,763,402)	(703,660)		323,466			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(567,667)	(5,045,379)	(1,687,156)	(8,763,402)	XXX	(8,763,402)	(703,660)		323,466			XXX	XXX
CDS CS4200321 ON WMI 100 03/20/2018	94106LF#1 - WMI 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security - (372917AS3)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2013	03/20/2018		10,000,000	1.0000/(credit event)	48,609		45,489	35,625		257,420			(4,789)		10,000,000	2FE	

SCHEDULE DB - PART A - SECTION 1

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CDS CS4205502 ON BAC 100 06/20/2018	06051GA#6 - BAC 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security - (03076CAE6)		Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/02/2013	06/20/2018		5,000,000	1.0000/(credit event)	(83,296)		33,127	(63,415)		94,730			7,988		5,000,000	1FE	
CDS CS4215691 ON HIG 100 06/20/2018	416515E@9 - HIG 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security - (63530QAE9, 714294AE5)		Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2013	06/20/2018		5,000,000	1.0000/(credit event)	(11,976)		26,326	(9,424)		106,085			1,187		5,000,000	2FE	
CDS CS4218240 ON HIG 100 09/20/2018	416515F*0 - HIG 100 09/20/2018 due 09/20/2018, CDS attached to Cash Security - (771196AS1)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2013	09/20/2018		10,000,000	1.0000/(credit event)	(19,550)		52,086	(15,953)		213,375			1,809		10,000,000	2FE	
CDS SINGLE SWAP CDS (NE)	65505LA*8 - CDS (NE) due 12/20/2018, CDS attached to Cash Security - (31620MAD8)		Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/26/2013	12/20/2018		5,000,000	1.0000/(credit event)	(111,790)		35,825	(95,523)		46,465			10,686		5,000,000	2FE	
CDS SINGLE SWAP CDS (ECACN)	292505D#8 - CDS (ECACN) due 03/20/2019, CDS attached to Cash Security - (02364WAV7)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/12/2013	03/20/2019		5,000,000	1.0000/(credit event)	23,334		22,925	20,899		122,674			(2,214)		5,000,000	2FE	
CDS SINGLE SWAP CDS (WHR)	963320C@3 - CDS (WHR) due 03/20/2019, CDS attached to Cash Security - (16524RAC7, 693656AA8)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2014	03/20/2019		5,000,000	1.0000/(credit event)		29,527	33,570	27,542		74,971			(1,986)		5,000,000	2FE	
CDS SINGLE SWAP CDS (WHR)	963320C#1 - CDS (WHR) due 03/20/2019, CDS attached to Cash Security - (552953CA7, 91911XAQ7)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2014	03/20/2019		5,000,000	1.0000/(credit event)		29,527	33,570	27,542		74,971			(1,986)		5,000,000	2FE	
CDS CS3378565 ON PEG 100 06/20/2016	69362BA#9 - PEG 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security - (78355HJS9)		Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/23/2011	06/20/2016		10,000,000	1.0000/(credit event)	(75,655)		57,736	(29,375)		150,372			7,458		10,000,000	2FE	
CDS CS3529613 ON PFE 100 03/20/2017	717081C@0 - PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security - (00817YAL2, 677050AE6)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/06/2012	03/20/2017		10,000,000	1.0000/(credit event)	59,338		44,575	31,015		244,606			(5,703)		10,000,000	1FE	
CDS CS3537285 ON PG 100 03/20/2017	74271BG#0 - PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security - (191216BA7, 887317AF2)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/26/2012	03/20/2017		20,000,000	1.0000/(credit event)	428,401		58,941	226,338		478,381			(41,615)		20,000,000	1FE	

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CDS CS3739535 ON CBE-COOPIN 100 09/20/2017	216871A*4 - CBE-COOPIN 100 09/20/2020 due 09/20/2017, CDS attached to Cash Security - (380956AC6)		Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/25/2012	09/20/2017		5,000,000	1.0000/(credit event)	45,140		20,826	27,769		59,408			(4,313)		5,000,000	2FE	
CDS CS3857303 ON KO 100 09/20/2017	191216E#3 - KO 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security - (891906AA7)		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/21/2012	09/20/2017		5,000,000	1.0000/(credit event)	121,120		13,212	76,793		145,763			(11,926)		5,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default										423,675	59,055	478,208	259,833	XXX	2,069,222			(45,404)		100,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										423,675	59,055	478,208	259,833	XXX	2,069,222			(45,404)		100,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default										(143,992)	(4,986,324)	(1,208,949)	(8,503,570)	XXX	(6,694,181)	(703,660)		278,063		100,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										(143,992)	(4,986,324)	(1,208,949)	(8,503,570)	XXX	(6,694,181)	(703,660)		278,063		100,000,000	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										(567,667)	(5,045,379)	(1,687,156)	(8,763,402)	XXX	(8,763,402)	(703,660)		323,466			XXX	XXX
1419999. Subtotal - Replication										423,675	59,055	478,208	259,833	XXX	2,069,222			(45,404)		100,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										(143,992)	(4,986,324)	(1,208,949)	(8,503,570)	XXX	(6,694,181)	(703,660)		278,063		100,000,000	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			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
ESU4	5		FUTURE S&P500 EMINI SEP 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/19/2014	CME	06/17/2014	1,929.2000	1,952.4000	100		5,800				5,800	21,625	100/100	50
MFSU4	239		FUTURE EMINI MSCI EAFE INDEX SEP 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/19/2014	LIFFE	06/17/2014	1,952.6000	1,968.9000	17,925		194,785				194,785	956,000	100/100	50
RTAU4	344		FUTURE RUSSELL 2000 EMINI ICE SEP 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/19/2014	ICE	06/17/2014	1,161.8000	1,190.3000	285,520		980,400				980,400	1,754,400	100/100	100
SPU4	147		FUTURE S&P 500 SEP 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/18/2014	CME	06/17/2014	1,929.2000	1,952.4000	14,700		852,600				852,600	3,178,875	100/100	250
1279999. Subtotal - Long Futures - Hedging Effective												318,245		2,033,585				2,033,585	5,910,900	XXX	XXX
1329999. Subtotal - Long Futures												318,245		2,033,585				2,033,585	5,910,900	XXX	XXX
ESU4	1,579		FUTURE S&P500 EMINI SEP 14	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/19/2014	CME	06/16/2014	1,928.3000	1,952.4000	(31,580)					(1,902,695)	(1,902,695)	6,829,175	0001	50
USU4	592		FUTURE US LONG BOND SEP 14	DEBT SECURITIES	SCHEDULE D	Interest Rate	09/19/2014	CBOT	06/11/2014	134.9400	137.1900	(166,500)					(1,332,000)	(1,332,000)	1,894,400	0002	1,000
1349999. Subtotal - Short Futures - Hedging Other												(198,080)					(3,234,695)	(3,234,695)	8,723,575	XXX	XXX
1389999. Subtotal - Short Futures												(198,080)					(3,234,695)	(3,234,695)	8,723,575	XXX	XXX
1399999. Subtotal - Hedging Effective												318,245		2,033,585				2,033,585	5,910,900	XXX	XXX
1409999. Subtotal - Hedging Other												(198,080)					(3,234,695)	(3,234,695)	8,723,575	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												120,165		2,033,585			(3,234,695)	(1,201,110)	14,634,475	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP Morgan		180,000	180,000
Total Net Cash Deposits		180,000	180,000

(a)

Code	Description of Hedged Risk(s)

(b)

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

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	2,213,585		2,213,585	318,245	(198,080)	318,245	14,634,475	14,634,475
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y			(194,098)		196,837	(69,199)	127,638	15,000,000	14,805,902
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y		55,083	(186,696)		363,318	(170,742)	192,575	20,000,000	19,868,388
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Y	Y			(335,128)			(335,128)			
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Y	Y		27,769	(770,275)		154,138	(706,860)		10,000,000	9,257,495
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y			(308,677)			(308,677)			
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y			(378,927)			(378,927)			
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y		313,877	(1,701,338)		1,103,080	(1,701,338)		45,000,000	43,612,540
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y		176,543	(619,509)		282,628	(610,085)		5,000,000	4,557,034
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y		318,437	(583,016)		387,408	(583,016)		5,000,000	4,735,422
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y			(31,017)			(31,017)			
0299999. Total NAIC 1 Designation					891,711	(5,108,679)		2,487,409	(4,894,989)	320,214	100,000,000	96,836,781
0899999. Aggregate Sum of Central Clearing houses						(4,286,601)			(4,286,601)			
0999999 - Totals					3,105,296	(9,395,280)	2,213,585	2,805,654	(9,379,670)	638,459	114,634,475	111,471,256

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Treasury	912828-RT-9	TREASURY NOTE	508,566	510,000	506,662	11/30/2018	V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912828-RT-9	TREASURY NOTE	712,989	715,000	710,320	11/30/2018	V
JPMORGAN CHASE BANK, N.A. (CME, ICE, LIFFE, CBOT)	Treasury	912796-DE-6	TREASURY NOTE	6,000,000	6,000,000	6,000,000	07/03/2014	I
JPMORGAN CHASE BANK, N.A. (CME, ICE, LIFFE, CBOT)	Treasury	912796-DK-2	TREASURY NOTE	1,999,962	2,000,000	1,999,962	07/31/2014	I
JPMORGAN CHASE BANK, N.A. (ICE)	Treasury	912828-RT-9	TREASURY NOTE	1,545,642	1,550,000	1,539,854	11/30/2018	I
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	4,430,800	4,430,800	4,430,800		V
JPMORGAN CHASE BANK, N.A. (CME, ICE, LIFFE, CBOT)	Cash		CASH	180,000	180,000	180,000		I
0199999 - Total				15,377,959	15,385,800	15,367,598	XXX	XXX

Collateral Pledged to Reporting Entity

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
	BNY Mellon Repo	C		17,799,447	17,799,447	06/30/2014
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				17,799,447	17,799,447	XXX
9999999 - Totals				17,799,447	17,799,447	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 5,116,339 Book/Adjusted Carrying Value $ 5,116,339
2. Average balance for the year to date Fair Value $ 18,540,787 Book/Adjusted Carrying Value $ 18,540,787
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 17,799,447 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
09248U-61-9	TREASURY TEMP FUND			7,550	7,550	12/31/2015
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			2,664,789	2,664,789	12/31/2015
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			5,046	5,046	12/31/2015
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			242,911	242,911	12/31/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				2,920,296	2,920,296	XXX
00038C-G3-7	ABB TREASURY CENTER USA INC			6,299,964	6,299,950	07/03/2014
00038C-GN-3	ABB TREASURY CENTER USA INC			10,774,309	10,774,203	07/22/2014
0556C3-G9-6	BMW US CAPITAL LLC			8,999,820	8,999,766	07/09/2014
0556C3-GB-1	BMW US CAPITAL LLC			2,914,925	2,914,907	07/11/2014
06367K-G3-7	BANK OF MONTREAL			3,499,981	3,499,983	07/03/2014
06416K-G9-5	BANK OF NOVA SCOTIA NY			5,199,884	5,199,932	07/09/2014
17181B-GE-4	CIGNA CORPORATION			999,928	999,930	07/14/2014
17181B-GM-6	CIGNA CORPORATION			999,889	999,889	07/21/2014
17181B-GU-8	CIGNA CORPORATION			1,999,700	1,999,692	07/28/2014
20279W-G3-9	COMMONWEALTH EDISON COMPANY			1,499,978	1,499,975	07/03/2014
20279W-G9-6	COMMONWEALTH EDISON COMPANY			4,299,732	4,299,781	07/09/2014
2082P3-G9-7	CONOCOPHILLIPS QATAR			3,430,931	3,430,949	07/09/2014
20911M-G2-7	CONSOLIDATED EDISON COMPANY OF NEW			1,174,993	1,174,989	07/02/2014
20911M-GE-1	CONSOLIDATED EDISON COMPANY OF NEW			8,999,253	8,999,370	07/14/2014
20911M-GF-8	CONSOLIDATED EDISON COMPANY OF NEW			1,399,864	1,399,895	07/15/2014
22404B-G1-3	COX ENTERPRISES			5,500,000	5,499,967	07/01/2014
23585M-GA-8	DANAHER CORPORATION			1,999,950	1,999,942	07/10/2014
24423N-GF-9	JOHN DEERE CREDIT LTD/AUSTRALIA			5,249,816	5,249,806	07/15/2014
2925A3-G2-8	ENBRIDGE ENERGY PARTNERS L.P.			999,993	999,989	07/02/2014
2925A3-G8-5	ENBRIDGE ENERGY PARTNERS L.P.			8,997,545	8,997,595	07/08/2014
36161B-G2-4	GDF SUEZ			1,999,993	1,999,988	07/02/2014
36161B-GA-6	GDF SUEZ			13,444,563	13,444,610	07/10/2014
44881M-GA-5	HYDRO-QUEBEC			6,999,843	6,999,853	07/10/2014
63743D-G8-8	NATIONAL RURAL UTILITIES COOP FINA			5,999,883	5,999,868	07/08/2014
63743D-GJ-4	NATIONAL RURAL UTILITIES COOP FINA			7,649,639	7,649,564	07/18/2014
64587B-GF-3	NEW JERSEY NATURAL GAS CO			4,999,825	4,999,875	07/15/2014
65489K-GB-8	NOBLE CORP/CAYMAN ISLANDS			12,998,989	12,999,181	07/11/2014
66765F-GA-4	NORTHWEST NATURAL GAS COMPANY			4,999,763	4,999,760	07/10/2014
66765F-GB-2	NORTHWEST NATURAL GAS COMPANY			4,999,736	4,999,735	07/11/2014
66765F-GG-1	NORTHWEST NATURAL GAS COMPANY			2,999,775	2,999,757	07/16/2014
68323K-GA-4	ONTARIO (PROVINCE OF)			999,978	999,989	07/10/2014
68323K-GX-4	ONTARIO (PROVINCE OF)			5,899,607	5,899,593	07/31/2014
70962W-G2-8	PENTAIR FINANCE SA			7,499,946	7,499,880	07/02/2014
70962W-G3-6	PENTAIR FINANCE SA			2,499,961	2,499,943	07/03/2014
70962W-G9-3	PENTAIR FINANCE SA			1,499,917	1,499,894	07/09/2014
72018U-G2-2	PIEDMONT NATURAL GAS COMPANY INC.			1,214,996	1,214,989	07/02/2014
72018U-G3-0	PIEDMONT NATURAL GAS COMPANY INC.			999,994	999,986	07/03/2014
74018L-G7-7	PRECISION CASTPARTS CORP.			2,999,955	2,999,943	07/07/2014
74018L-GG-7	PRECISION CASTPARTS CORP.			9,349,626	9,349,533	07/16/2014
74018L-GH-5	PRECISION CASTPARTS CORP.			1,999,911	1,999,894	07/17/2014
74018L-GQ-5	PRECISION CASTPARTS CORP.			11,999,233	11,999,016	07/24/2014
74800K-GH-9	QUEBEC (PROVINCE OF)			5,499,780	5,499,786	07/17/2014
74835K-G3-9	QUESTAR CORPORATION			6,999,953	6,999,902	07/03/2014
74835K-G9-6	QUESTAR CORPORATION			2,499,944	2,499,893	07/09/2014
77434M-G2-5	ROCKWELL COLLINS INC.			3,999,970	3,999,956	07/02/2014
79744K-G1-2	SAN DIEGO GAS AND ELECTRIC CO			3,500,000	3,499,990	07/01/2014
84243M-G1-4	SOUTHERN CALIFORNIA GAS COMPANY			13,331,000	13,330,959	07/01/2014
84262M-GP-7	SOUTHERN COMPANY (THE)			1,730,820	1,730,787	07/23/2014
8426E3-GN-1	SOUTHERN COMPANY FUNDING CORP			3,499,633	3,499,591	07/22/2014
84757B-G7-3	SPECTRA ENERGY PARTNERS LP			1,999,917	1,999,892	07/07/2014
8522W3-GV-9	ST JUDE MEDICAL INC			4,955,383	4,955,366	07/29/2014
85462D-G3-1	STANLEY WORKS			1,999,979	1,999,974	07/03/2014
85462D-GM-9	STANLEY WORKS			1,999,744	1,999,814	07/21/2014
89116F-GF-1	TORONTO DOMINION HOLDINGS USA INC			999,957	999,983	07/15/2014
90655K-G1-6	UNION ELECTRIC CO			1,500,000	1,499,984	07/01/2014
91058U-G1-5	UNITEDHEALTH GROUP INC			4,200,000	4,199,979	07/01/2014
92035L-G9-4	VALSPAR CORPORATION (THE)			999,944	999,949	07/09/2014
92780K-G9-3	VIRGINIA ELECTRIC AND POWER COMPAN			3,499,829	3,499,850	07/09/2014
92780K-GB-8	VIRGINIA ELECTRIC AND POWER COMPAN			1,999,883	1,999,894	07/11/2014
97670S-G8-0	WISCONSIN GAS CO			3,999,922	3,999,848	07/08/2014
97684H-G7-0	WISCONSIN PUBLIC SERVICE CORPORATI			1,999,943	1,999,934	07/07/2014
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				270,511,189	270,510,685	XXX
9999999 - Totals				273,431,485	273,430,980	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (1,990,733) Book/Adjusted Carrying Value $ (1,991,499)
2. Average balance for the year to date Fair Value $ 269,985,727 Book/Adjusted Carrying Value $ 269,974,247

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, N.A.	New York, New York					(681,698,088)	(702,863,144)	(771,007,223)	XXX
Bank of Montreal	Toronto, Canada		3.000	1,211		589,430	581,735	584,564	XXX
Bank of New York Mellon	New York, New York		0.010	416	160	44,063,774	17,333,613	19,659,941	XXX
Bank of Oklahoma	Tulsa, Oklahoma					396,062	152,946	1,098,070	XXX
Citibank, N.A.	New York, New York		0.020	224	11	10,033,227	6,251,635	40,906,351	XXX
Fifth Third Bank	Cincinnati, Ohio					2,249,431	2,786,617	2,166,546	XXX
First Hawaiian Bank	Honolulu, Hawaii					644,884	686,905	697,351	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					1,643,792	1,756,099	1,951,946	XXX
Branch Banking and Trust Co.	Richmond, Virginia					25,690,974	26,458,245	23,148,745	XXX
Capital One N.A.	New Orleans, Louisiana					16,222,460	14,691,449	14,921,905	XXX
Huntington National Bank	Columbus, Ohio					443,812	610,153	(288,903)	XXX
JP Morgan Chase Bank, N.A.	New York, New York		0.030	10		4,793,657	35,794,244	131,627,576	XXX
KeyBank National Association	Cleveland, Ohio					20,463,249	20,924,702	17,332,523	XXX
HSBC Bank, USA	Buffalo, New York					735,505	1,323,302	1,806,447	XXX
RBC Global Services	Toronto, Canada					7,879	5,337	147,650	XXX
PNC Bank N.A.	Cherry Hill, New Jersey					1,176,501	1,916,566	2,325,545	XXX
Regions Bank	Birmingham, Alabama					1,895,394	2,402,877	3,120,929	XXX
U.S. Bank, N.A.	St. Paul, Minnesota					2,702,879	4,034,273	1,388,534	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(58,630,970)	(88,937,856)	(75,946,014)	XXX
Northrim Bank	Anchorage, Alaska		0.150	99		266,260	266,260	266,260	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	1,962	171	(606,309,890)	(653,824,043)	(584,091,256)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	1,962	171	(606,309,890)	(653,824,043)	(584,091,256)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,204,133	1,854,947	1,085,712	XXX
0599999. Total - Cash		XXX	XXX	1,962	171	(605,105,757)	(651,969,097)	(583,005,544)	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		06/23/2014		07/03/2014	5,999,998		9
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					5,999,998		9
0599999. Total - U.S. Government Bonds					5,999,998		9
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		06/11/2014		07/03/2014	11,299,936		768
ABB TREASURY CENTER USA INC		06/25/2014		07/22/2014	10,774,309		200
ABB TREASURY CENTER USA INC		06/23/2014		07/31/2014	1,099,863		37
AMEREN CORPORATION		06/27/2014		07/01/2014	4,500,000		125
BP CAPITAL MARKETS PLC		06/23/2014		07/01/2014	4,000,000		80
BP CAPITAL MARKETS PLC		06/26/2014		07/21/2014	8,499,669		83
BMW US CAPITAL LLC		06/09/2014		07/09/2014	8,999,820		495
BMW US CAPITAL LLC		06/24/2014		07/11/2014	2,914,925		58
BMW US CAPITAL LLC		06/20/2014		07/14/2014	4,999,819		153
BAKER HUGHES INC		06/19/2014		07/02/2014	1,359,996		50
BANK OF MONTREAL		06/03/2014		07/03/2014	3,499,981		272
BANK OF NOVA SCOTIA NY		06/13/2014		07/09/2014	5,199,884		275
C.R. BARD INC.		06/23/2014		07/10/2014	15,609,415		520
CIGNA CORPORATION		06/09/2014		07/14/2014	999,928		122
CIGNA CORPORATION		06/30/2014		07/21/2014	999,889		6
CIGNA CORPORATION		06/26/2014		07/28/2014	1,999,700		56
COMMONWEALTH EDISON COMPANY		06/25/2014		07/03/2014	1,499,978		68
COMMONWEALTH EDISON COMPANY		06/25/2014		07/09/2014	4,299,732		201
CONOCOPHILLIPS QATAR		06/09/2014		07/09/2014	3,430,931		189
CONSOLIDATED EDISON COMPANY OF NEW		06/27/2014		07/02/2014	23,174,883		907
CONSOLIDATED EDISON COMPANY OF NEW		06/30/2014		07/14/2014	8,999,253		58
CONSOLIDATED EDISON COMPANY OF NEW		06/30/2014		07/15/2014	1,399,864		10
COX ENTERPRISES		06/17/2014		07/01/2014	5,500,000		535
DTE ELECTRIC CO		06/27/2014		07/02/2014	31,380,852		593
DANAHER CORPORATION		06/10/2014		07/10/2014	1,999,950		117
JOHN DEERE CREDIT LTD/AUSTRALIA		06/10/2014		07/15/2014	5,249,816		276
JOHN DEERE CREDIT LTD/AUSTRALIA		06/19/2014		07/18/2014	4,999,788		150
DISCOVERY COMMUNICATIONS		06/24/2014		07/08/2014	16,654,223		777
ENBRIDGE ENERGY PARTNERS L.P.		06/30/2014		07/02/2014	999,993		7
ENBRIDGE ENERGY PARTNERS L.P.		06/30/2014		07/08/2014	8,997,545		65
GDF SUEZ		06/09/2014		07/02/2014	1,999,993		159
GDF SUEZ		06/18/2014		07/10/2014	13,444,563		631
HYDRO-QUEBEC		06/18/2014		07/10/2014	6,999,843		228
NATIONAL RURAL UTILITIES COOP FINA		06/06/2014		07/08/2014	5,999,883		417
NATIONAL RURAL UTILITIES COOP FINA		06/20/2014		07/18/2014	7,649,639		234
NEW JERSEY NATURAL GAS CO		06/24/2014		07/15/2014	4,999,825		88
NOBLE CORP/CAYMAN ISLANDS		06/27/2014		07/11/2014	12,998,989		404
NORTHERN ILLINOIS GAS COMPANY		06/24/2014		07/01/2014	2,500,000		73
NORTHERN STATES POWER COMPANY (MIN		06/30/2014		07/01/2014	1,210,000		6
NORTHWEST NATURAL GAS COMPANY		06/10/2014		07/10/2014	4,999,763		554
NORTHWEST NATURAL GAS COMPANY		06/12/2014		07/11/2014	4,999,736		501
NORTHWEST NATURAL GAS COMPANY		06/20/2014		07/16/2014	2,999,775		165
ONTARIO (PROVINCE OF)		06/10/2014		07/10/2014	999,978		53
ONTARIO (PROVINCE OF)		06/27/2014		07/31/2014	5,899,607		52
PARKER HANNIFIN CORP		06/20/2014		07/17/2014	2,899,871		89
PENTAIR FINANCE SA		06/20/2014		07/02/2014	7,499,946		596
PENTAIR FINANCE SA		06/19/2014		07/03/2014	2,499,961		233
PENTAIR FINANCE SA		06/30/2014		07/09/2014	1,499,917		10
PIEDMONT NATURAL GAS COMPANY INC.		06/26/2014		07/02/2014	1,214,996		20
PIEDMONT NATURAL GAS COMPANY INC.		06/26/2014		07/03/2014	999,994		15
PRECISION CASTPARTS CORP.		06/23/2014		07/07/2014	2,999,955		60
PRECISION CASTPARTS CORP.		06/25/2014		07/16/2014	9,349,626		159
PRECISION CASTPARTS CORP.		06/27/2014		07/17/2014	8,224,634		175
PRECISION CASTPARTS CORP.		06/30/2014		07/24/2014	11,999,233		144
QUEBEC (PROVINCE OF)		06/23/2014		07/10/2014	1,999,955		40
QUEBEC (PROVINCE OF)		06/12/2014		07/17/2014	5,499,780		261
QUESTAR CORPORATION		06/17/2014		07/03/2014	6,999,953		327

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
QUESTAR CORPORATION		06/18/2014		07/09/2014	2,499,944		90
QUESTAR CORPORATION		06/27/2014		07/16/2014	2,999,862		37
ROCKWELL COLLINS INC.		06/26/2014		07/02/2014	3,999,970		150
ROCKWELL AUTOMATION INC		06/23/2014		07/10/2014	7,099,769		205
SAN DIEGO GAS AND ELECTRIC CO		06/30/2014		07/01/2014	3,500,000		11
SOUTHERN CALIFORNIA GAS COMPANY		06/30/2014		07/01/2014	13,331,000		41
SOUTHERN COMPANY (THE)		06/27/2014		07/23/2014	1,730,820		33
SOUTHERN COMPANY FUNDING CORP		06/23/2014		07/22/2014	3,499,633		140
SPECTRA ENERGY PARTNERS LP		06/24/2014		07/07/2014	1,999,917		97
ST JUDE MEDICAL INC		06/27/2014		07/29/2014	4,955,383		88
STANLEY WORKS		06/13/2014		07/03/2014	1,999,979		190
STANLEY WORKS		06/17/2014		07/21/2014	1,999,744		179
TORONTO DOMINION HOLDINGS USA INC		06/20/2014		07/15/2014	20,999,102		706
UNION ELECTRIC CO		06/30/2014		07/01/2014	17,360,000		111
UNITEDHEALTH GROUP INC		06/16/2014		07/01/2014	4,200,000		280
VALSPAR CORPORATION (THE)		06/27/2014		07/09/2014	999,944		28
VIRGINIA ELECTRIC AND POWER COMPAN		06/17/2014		07/09/2014	3,499,829		299
VIRGINIA ELECTRIC AND POWER COMPAN		06/23/2014		07/11/2014	3,999,761		399
WISCONSIN GAS CO		06/24/2014		07/08/2014	3,999,922		78
WISCONSIN PUBLIC SERVICE CORPORATI		06/27/2014		07/07/2014	1,999,943		38
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					453,407,878		16,142
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					453,407,878		16,142
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					459,407,876		16,151
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					459,407,876		16,151
8699999 - Total Cash Equivalents					459,407,876		16,151