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QUARTERLY STATEMENT

As of March 31, 2014

of the Condition and Affairs of the

American General Life Insurance Company

NAIC Group Code.....12, 12 (Current Period) (Prior Period) | NAIC Company Code..... 60488 | Employer's ID Number..... 25-0598210

Organized under the Laws of Texas | State of Domicile or Port of Entry Texas | Country of Domicile US

Incorporated/Organized..... April 11, 1960 | Commenced Business..... August 1, 1960

Statutory Home Office	2727-A Allen Parkway….. Houston ..... TX ..... US 77019	
Main Administrative Office	2727-A Allen Parkway….. Houston ..... TX ..... US 77019	Telephone Number: 713-522-1111
Mail Address	P.O. Box 1591, 3-D1….. Houston ..... TX ..... US 77251	
Primary Location of Books and Records	2727-A Allen Parkway….. Houston ..... TX ..... US 77019	Telephone Number: 713-522-1111
Internet Web Site Address	www.aglife.com	
Statutory Statement Contact	Angela C Simmons, Manager, Statutory Reporting E-Mail Address:AIGL&RStatements@aig.com	Telephone Number: 713-831-3283 FAX Number: 713-831-8269

OFFICERS

Name	Title	Name	Title
Jay Steven Wintrob	Chairman of the Board, President & CEO	Jana Waring Greer	President- Individual Retirement
James Arthur Mallon	President- Life and Accident & Health	Jonathan Joseph Novak	President-Institutional Markets
Curtis Warren Olson	President-Group Benefits		

EXECUTIVE VICE PRESIDENTS, SENIOR VICE PRESIDENTS AND VICE PRESIDENTS

Steven David Anderson	Vice President & Controller	Thomas John Diemer	Senior Vice President & Chief Risk Officer
Randall William Epright	Senior Vice President & Chief Information Officer	Mary Jane Bartolotta Fortin	Executive Vice President & Chief Financial Officer
Deborah Ann Gero	Senior Vice President & Chief Investment Officer	Michael Philip Harwood	Senior Vice President, Chief Actuary & Corporate Illustration Actuary
Julie Cotton Hearne	Vice President & Secretary	Kyle Lynn Jennings	Senior Vice President & Chief Compliance Officer
David Scott Jorgensen	Vice President	Frank Andrew Kophamel	Vice President and Appointed Actuary
Stephen Arthur Maginn	Senior Vice President & Chief Distribution Officer	Christine Ann Nixon	Senior Vice President & Chief Legal Officer
Timothy Wayne Still	Senior Vice President & Chief Operations Officer	William Carl Wolfe	Vice President & Treasurer
Jesus Camilo Zaragoza	Senior Vice President & Deputy Chief Financial Officer		

DIRECTORS OR TRUSTEES

Thomas John Diemer	Jeffrey Mark Farber	Mary Jane Bartolotta Fortin	Deborah Ann Gero
Jana Waring Greer	Stephen Arthur Maginn	James Arthur Mallon	Jonathan Joseph Novak
Curtis Warren Olson	Jay Steven Wintrob		

State of..... Texas
County of..... Harris

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.

Michael Philip Harwood	Julie Cotton Hearne	Jesus Camilo Zaragoza
Senior Vice President, Chief Actuary & Corporate Illustration Actuary	Vice President & Secretary	Senior Vice President & Deputy Chief Financial Officer

Subscribed and sworn to before me
This 12th day of May, 2014

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

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	96,351,161,418		96,351,161,418	96,420,483,067
2. Stocks:				
2.1 Preferred stocks	242,694,182		242,694,182	189,502,005
2.2 Common stocks	853,586,929	35,240,046	818,346,883	885,709,367
3. Mortgage loans on real estate:				
3.1 First liens	7,265,246,477		7,265,246,477	7,236,941,124
3.2 Other than first liens	203,714,062		203,714,062	206,145,123
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	59,339,325		59,339,325	60,176,564
4.2 Properties held for the production of income (less $.....30,264,960 encumbrances)	158,212,526		158,212,526	192,207,136
4.3 Properties held for sale (less $.....16,476,157 encumbrances)	29,511,971		29,511,971	2,450,000
5. Cash ($.....(209,798,175)), cash equivalents ($.....0) and short-term investments ($.....866,410,887)	656,612,712		656,612,712	824,277,060
6. Contract loans (including $.....0 premium notes)	1,530,549,071	10,016,872	1,520,532,199	1,544,815,044
7. Derivatives	954,505,893		954,505,893	936,932,275
8. Other invested assets	7,828,923,636	157,260,691	7,671,662,945	7,495,056,714
9. Receivables for securities	295,140,800		295,140,800	492,182,333
10. Securities lending reinvested collateral assets	1,784,908,265		1,784,908,265	2,511,258,651
11. Aggregate write-ins for invested assets	16,737,538	0	16,737,538	23,547,504
12. Subtotals, cash and invested assets (Lines 1 to 11)	118,230,844,805	202,517,609	118,028,327,196	119,021,683,967
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	1,056,593,703		1,056,593,703	1,020,355,052
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	(265,088,755)	1,414,082	(266,502,837)	(288,515,886)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	791,687,267		791,687,267	810,718,156
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	245,503,199		245,503,199	246,543,357
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	240,115,918		240,115,918	256,289,301
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	696,334,650	696,334,650	0	78,678,393
18.2 Net deferred tax asset	3,895,391,620	2,953,743,752	941,647,868	941,647,867
19. Guaranty funds receivable or on deposit	44,187,717		44,187,717	44,539,366
20. Electronic data processing equipment and software	92,044,912	92,044,912	0	
21. Furniture and equipment, including health care delivery assets ($.....0)	18,821,868	18,821,868	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	96,531,513		96,531,513	182,788,449
24. Health care ($.....0) and other amounts receivable	50,226,396	14,495,166	35,731,230	31,607,904
25. Aggregate write-ins for other than invested assets	80,101,406	57,595,568	22,505,838	20,427,576
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	125,273,296,219	4,036,967,607	121,236,328,612	122,366,763,502
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	37,162,183,627		37,162,183,627	36,789,771,998
28. Total (Lines 26 and 27)	162,435,479,846	4,036,967,607	158,398,512,239	159,156,535,500

DETAILS OF WRITE-INS

1101. Derivative Cash Collateral	15,940,000		15,940,000	22,750,001
1102. Rockwood Escrow	797,538		797,538	797,503
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	16,737,538	0	16,737,538	23,547,504
2501. Other Real Estate Assets	24,849,821	24,849,821	0	
2502. Receivable for Securities Not Received Within 15 Days from Settlement Date	17,179,939	17,179,939	0	
2503. Prepaid Expenses	15,494,926	15,494,926	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	22,576,720	70,882	22,505,838	20,427,576
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	80,101,406	57,595,568	22,505,838	20,427,576

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....90,957,528,698 less $.....0 included in Line 6.3 (including $.....18,721,768,155 Modco Reserve)	90,957,528,698	90,496,197,289
2. Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	673,415,612	670,300,838
3. Liability for deposit-type contracts (including $.....0 Modco Reserve)	8,547,350,428	8,514,449,880
4. Contract claims:		
4.1 Life	396,781,806	420,389,333
4.2 Accident and health	48,584,916	49,349,496
5. Policyholders' dividends $.....34,777 and coupons $.....0 due and unpaid	34,777	33,807
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $.....0 Modco)	27,868,717	28,195,817
6.2 Dividends not yet apportioned (including $.....0 Modco)		
6.3 Coupons and similar benefits (including $.....0 Modco)	81,000	82,000
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $.....0 discount; including $.....1,491,293 accident and health premiums	14,966,148	13,201,235
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $.....0 accident and health experience rating refunds of which $.....503,577 is for medical loss ratio rebate per the Public Health Service Act	182,261,321	177,602,972
9.3 Other amounts payable on reinsurance, including $.....171,606 assumed and $.....7,729,620 ceded	7,901,226	4,256,229
9.4 Interest Maintenance Reserve	1,850,107,252	1,861,194,896
10. Commissions to agents due or accrued - life and annuity contracts $.....14,518,086, accident and health $.....2,184,660 and deposit-type contract funds $.....0	16,702,747	22,936,750
11. Commissions and expense allowances payable on reinsurance assumed	514,297	385,495
12. General expenses due or accrued	380,082,313	424,561,270
13. Transfers to Separate Accounts due or accrued (net) (including $.....(608,198,005) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(753,585,632)	(752,041,298)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	26,168,790	32,588,707
15.1 Current federal and foreign income taxes, including $.....0 on realized capital gains (losses)	5,406,954	
15.2 Net deferred tax liability		
16. Unearned investment income	20,816,648	18,740,674
17. Amounts withheld or retained by company as agent or trustee	6,898,811	8,005,923
18. Amounts held for agents' account, including $.....25,089,479 agents' credit balances	25,089,479	27,231,127
19. Remittances and items not allocated	219,915,704	442,027,043
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	4,161,648	4,134,125
22. Borrowed money $.....32,300,000 and interest thereon $.....83,883	32,383,883	32,341,008
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	2,260,140,895	2,254,024,327
24.02 Reinsurance in unauthorized and certified ($.....0) companies	535,348	559,973
24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers	83,883,739	80,091,354
24.04 Payable to parent, subsidiaries and affiliates	149,866,415	159,617,463
24.05 Drafts outstanding	1,411,529	1,434,255
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	610,374,665	571,573,165
24.09 Payable for securities	137,463,700	193,074,788
24.10 Payable for securities lending	1,787,002,019	2,514,961,929
24.11 Capital notes $.....0 and interest thereon $.....0		
25. Aggregate write-ins for liabilities	1,582,786,444	1,522,849,608
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	109,304,902,297	109,794,351,478
27. From Separate Accounts statement	37,084,073,884	36,706,037,904
28. Total liabilities (Lines 26 and 27)	146,388,976,181	146,500,389,382
29. Common capital stock	6,000,000	6,000,000
30. Preferred capital stock	850,000	850,000
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	4,688,060,423	4,688,056,949
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	7,314,625,635	7,961,239,169
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $.....0)		
36.2 .....0.000 shares preferred (value included in Line 30 $.....0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....0 in Separate Accounts Statement)	12,002,686,058	12,649,296,118
38. Totals of Lines 29, 30 and 37	12,009,536,058	12,656,146,118
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	158,398,512,239	159,156,535,500

DETAILS OF WRITE-INS

2501. Repurchase Agreements	967,541,759	895,356,435
2502. Derivative Collateral Liability	373,060,000	383,150,000
2503. Unclaimed Funds	111,877,815	110,740,894
2598. Summary of remaining write-ins for Line 25 from overflow page	130,306,870	133,602,279
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,582,786,444	1,522,849,608
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	3,230,069,080	2,170,869,022	12,783,092,193
2. Considerations for supplementary contracts with life contingencies	15,906,401	8,567,531	44,788,588
3. Net investment income	1,655,118,687	1,606,713,649	6,397,597,506
4. Amortization of Interest Maintenance Reserve (IMR)	24,439,346	3,062,579	43,519,059
5. Separate Accounts net gain from operations excluding unrealized gains or losses	993,836	2,908,274	14,952,648
6. Commissions and expense allowances on reinsurance ceded	125,164,528	124,230,113	926,559,424
7. Reserve adjustments on reinsurance ceded	(326,472,808)	(422,966,427)	(2,074,872,671)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	178,164,173	136,428,720	604,061,451
8.2 Charges and fees for deposit-type contracts	15,502,230	7,118,161	41,505,387
8.3 Aggregate write-ins for miscellaneous income	95,078,691	144,765,727	1,059,074,436
9. Totals (Lines 1 to 8.3)	5,013,964,164	3,781,697,349	19,840,278,021
10. Death benefits	286,305,640	302,181,217	1,177,453,079
11. Matured endowments (excluding guaranteed annual pure endowments)	5,932,759	7,108,600	28,775,988
12. Annuity benefits	700,638,564	649,634,494	2,807,164,548
13. Disability benefits and benefits under accident and health contracts	36,726,198	43,741,349	162,963,826
14. Coupons, guaranteed annual pure endowments and similar benefits	29,959	36,821	134,312
15. Surrender benefits and withdrawals for life contracts	1,514,792,680	1,357,687,990	5,863,384,921
16. Group conversions		(142,727)	
17. Interest and adjustments on contract or deposit-type contract funds	93,386,876	139,879,870	376,526,070
18. Payments on supplementary contracts with life contingencies	22,544,970	14,139,690	87,435,838
19. Increase in aggregate reserves for life and accident and health contracts	464,446,183	(117,399,864)	1,623,970,022
20. Totals (Lines 10 to 19)	3,124,803,829	2,396,867,440	12,127,808,604
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	247,340,495	198,582,752	991,401,993
22. Commissions and expense allowances on reinsurance assumed	3,752,739	3,580,491	11,983,852
23. General insurance expenses	226,604,654	227,884,927	953,199,207
24. Insurance taxes, licenses and fees, excluding federal income taxes	31,900,643	13,974,637	89,863,119
25. Increase in loading on deferred and uncollected premiums	10,659,795	(1,309,054)	(32,111,011)
26. Net transfers to or (from) Separate Accounts net of reinsurance	735,562,678	141,990,403	2,536,604,055
27. Aggregate write-ins for deductions	6,334,427	3,127,664	23,189,991
28. Totals (Lines 20 to 27)	4,386,959,260	2,984,699,260	16,701,939,810
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	627,004,904	796,998,089	3,138,338,211
30. Dividends to policyholders	6,282,675	6,608,238	28,232,553
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	620,722,229	790,389,851	3,110,105,658
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	132,227,621	92,462,059	(817,081,435)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	488,494,608	697,927,792	3,927,187,093
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....18,999,956 (excluding taxes of $.....7,189,379 transferred to the IMR)	(35,285,632)	(239,864,318)	(496,369,828)
35. Net income (Line 33 plus Line 34)	453,208,976	458,063,474	3,430,817,265
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	12,656,146,118	11,514,484,684	11,514,484,684
37. Net income (Line 35)	453,208,976	458,063,474	3,430,817,265
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....68,504,794	148,440,428	171,554,389	223,318,373
39. Change in net unrealized foreign exchange capital gain (loss)	(15,689,064)	39,031,542	(11,108,136)
40. Change in net deferred income tax	69,001,663	122,795,806	758,758,494
41. Change in nonadmitted assets	22,774,519	34,300,740	(1,188,256,187)
42. Change in liability for reinsurance in unauthorized and certified companies	24,625	(2,344)	(132,005)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(6,116,568)	(112,530,511)	154,964,974
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	(3,120,984)	(719,826)	16,717,286
47. Other changes in surplus in Separate Accounts Statement	(70,596)	(1,990,848)	(10,622,661)
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	3,474	112,608,000	349,985,965
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(66,533)	(100,940)	(2,806,775)
52. Dividends to stockholders	(1,315,000,000)	(584,815,688)	(2,566,708,688)
53. Aggregate write-ins for gains and losses in surplus	0	0	(13,266,471)
54. Net change in capital and surplus (Lines 37 through 53)	(646,610,060)	238,193,794	1,141,661,434
55. Capital and surplus as of statement date (Lines 36 + 54)	12,009,536,058	11,752,678,478	12,656,146,118

DETAILS OF WRITE-INS

08.301.	Other Variable Annuity Fees	48,791,870	39,619,508	163,483,657
08.302.	Other Policy Fees	23,521,396	17,848,538	90,094,897
08.303.	Litigation Settlements	22,660,437	79,697,395	747,652,494
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	104,988	7,600,286	57,843,388
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	95,078,691	144,765,727	1,059,074,436
2701.	Reinsurance Reserve Transfer	5,642,747		12,351,469
2702.	Miscellaneous Expenses	408,939	11,658	917,565
2703.	Interest on Funds Withheld	153,277	226,752	730,957
2798.	Summary of remaining write-ins for Line 27 from overflow page	129,464	2,889,254	9,190,000
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	6,334,427	3,127,664	23,189,991
5301.	Correction of Prior Period Items Disclosed in Footnote 2B			(13,266,471)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	0	0	(13,266,471)

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	3,235,151,425	2,181,206,015	12,845,299,714
2. Net investment income	1,433,175,261	1,434,599,661	5,842,039,199
3. Miscellaneous income	87,436,814	(10,423,706)	549,500,880
4. Total (Lines 1 through 3)	4,755,763,500	3,605,381,970	19,236,839,793
5. Benefit and loss related payments	2,656,583,198	3,663,933,911	10,234,274,561
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	737,177,608	176,122,792	2,715,534,097
7. Commissions, expenses paid and aggregate write-ins for deductions	506,707,279	879,410,100	2,004,818,720
8. Dividends paid to policyholders	6,608,805	6,836,212	29,092,169
9. Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	62,806,863	97,581,519	190,760,718
10. Total (Lines 5 through 9)	3,969,883,753	4,823,884,534	15,174,480,265
11. Net cash from operations (Line 4 minus Line 10)	785,879,748	(1,218,502,564)	4,062,359,529
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	3,821,169,273	8,057,677,629	33,491,183,987
12.2 Stocks	33,718,616	58,709,071	175,558,746
12.3 Mortgage loans	309,586,082	135,922,393	1,364,474,477
12.4 Real estate	9,800,000	47,338,285	129,336,874
12.5 Other invested assets	196,645,613	452,882,325	1,107,527,201
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	820,315,744	352,152,724	(830,155,615)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,191,235,328	9,104,682,427	35,437,925,670
13. Cost of investments acquired (long-term only):			
13.1 Bonds	3,393,712,760	7,643,578,781	33,053,948,908
13.2 Stocks	70,326,631	9,972,884	74,611,659
13.3 Mortgage loans	330,370,541	296,689,878	1,729,176,110
13.4 Real estate	3,664,840	5,579,008	11,216,650
13.5 Other invested assets	245,161,503	363,636,051	1,083,798,057
13.6 Miscellaneous applications	73,184,706	1,430,417,439	1,349,386,099
13.7 Total investments acquired (Lines 13.1 to 13.6)	4,116,420,981	9,749,874,041	37,302,137,484
14. Net increase or (decrease) in contract loans and premium notes	(23,678,664)	(10,975,937)	(33,316,401)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,098,493,011	(634,215,677)	(1,830,895,413)
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	3,474		30,467,919
16.3 Borrowed funds		(27,799,765)	(28,310,000)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(10,947,087)	(63,450,326)	(2,732,811,332)
16.5 Dividends to stockholders	1,315,000,000	571,477,267	2,553,370,267
16.6 Other cash provided (applied)	(726,093,494)	1,365,645,924	1,473,418,879
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(2,052,037,108)	702,918,566	(3,810,604,801)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(167,664,348)	(1,149,799,675)	(1,579,140,685)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	824,277,060	2,403,417,745	2,403,417,745
19.2 End of period (Line 18 plus Line 19.1)	656,612,712	1,253,618,070	824,277,060

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

20.0001			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	859,758	967,701	3,681,882
2. Ordinary life insurance	745,868,322	737,827,839	3,033,959,633
3. Ordinary individual annuities	1,753,624,867	1,019,011,848	6,627,365,311
4. Credit life (group and individual)	(27,005)	1,219,874	4,522,346
5. Group life insurance	12,680,504	19,280,402	87,987,918
6. Group annuities	1,096,057,253	726,184,127	4,431,969,290
7. A&H - group	15,844,669	19,769,326	82,712,803
8. A&H - credit (group and individual)	39,171	147,506	566,917
9. A&H - other	32,848,921	33,365,520	135,941,730
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	3,657,796,460	2,557,774,143	14,408,707,830
12. Deposit-type contracts	53,958,034	33,557,308	219,505,186
13. Total	3,711,754,494	2,591,331,451	14,628,213,016

DETAILS OF WRITE-INS

1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

The financial statements of American General Life Insurance Company ("AGL" or the "Company") are presented on the basis of accounting practices prescribed or permitted by the Texas Department of Insurance ("TDI").

The TDI recognizes only statutory accounting practices prescribed or permitted by the State of Texas for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Texas Insurance Law. The National Association of Insurance Commissioners ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Texas. The state has the right to permit other specific practices that deviate from prescribed practices.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed or permitted by the State of Texas is shown below:

	March 31, 2014	December 31, 2013
Net Income, Texas basis	$ 453,208,976	$ 3,430,817,265
State Prescribed Practice:		
Depreciation of home office property	(4,083)	(16,332)
State Permitted Practice:		
Minimum reserve standard	N/A	9,061,833
Net Income, NAIC SAP	$ 453,204,893	$ 3,439,862,766
Statutory Capital and Surplus, Texas basis	$ 12,009,536,058	$ 12,656,146,118
State Permitted Practice:		
Home office property	(24,422,569)	(24,418,486)
State Permitted Practice:		
Minimum reserve standard	N/A	118,938,542
Statutory Capital and Surplus, NAIC SAP	$ 11,985,113,489	$ 12,750,666,174

N/A – Not available at interim reporting periods

The state has adopted certain prescribed accounting practices that differ from those found in NAIC SAP. In 1984, the Company increased the value of its home office real estate properties to reflect the then current market value in accordance with prescribed guidance. In the event that the Company had not recorded the value of its home office building at fair value, the Company's risk-based capital ("RBC") would not have triggered a regulatory event.

The Company, with the permission of the Insurance Commissioner of the State of Texas, records reserves for certain of its deferred annuity contracts in excess of the minimum standard required by Appendix A-820, *Minimum Life and Annuity Reserve Standards*, of the NAIC SAP. The minimum standard requires reserves for deferred annuity contracts to be calculated using the Commissioners' Annuity Reserve Valuation Method ("CARVM") on a curtate (full year) basis. Certain of the Company's policy forms filed with and approved by the TDI require reserves for deferred annuity contracts to be calculated using CARVM on a continuous basis. Certain of the Company's reserves for deferred annuity contracts are calculated using CARVM on a continuous basis. In the event that the Company had not recorded these reserves using CARVM on a continuous basis, the Company's RBC would not have triggered a regulatory event.

The Company has no other prescribed or permitted practices for which net income or capital and surplus differs between NAIC SAP and Texas basis.

B. Uses of Estimates in the Preparation of Financial Statements

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013**.**

C. Accounting Policy

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013**.**

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

A. Accounting Changes

SSAP No**.** 35R

Effective January 1, 2014, Statement of Statutory Accounting Principles ("SSAP") No. 35R, *Guaranty Fund and Other Assessments,* was revised to prescribe the recognition of a liability and expense for the fee payable under Section 9010 of the federal Affordable Care Act (ACA) on January 1 of the fee year. The adoption of this SSAP did not have a significant impact on the

NOTES TO FINANCIAL STATEMENTS

Company's financial statements.

SSAP 105

Effective January 1, 2014, Statement of Statutory Accounting Principles ("SSAP") No. 105, *Working Capital Finance Investments,* was adopted and allows such investments to be admitted assets if certain criteria are met. The adoption of this SSAP did not have a significant impact on the Company's financial statements.

B. Correction of Errors

SSAP No. 3, *Accounting Changes and Correction of Errors*, requires that corrections of errors related to prior periods be reported as adjustments to unassigned surplus.

There were no adjustments to unassigned surplus due to prior year errors for the period ended March 31, 2014.

3. BUSINESS COMBINATIONS AND GOODWILL

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013**.**

4. DISCONTINUED OPERATIONS

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013**.**

5. INVESTMENTS

A – C. No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013**.**

D. Loan-Backed and Structured Securities ("LBaSS"):

(1) Prepayment assumptions for single class, multi-class mortgage-backed and asset-backed securities were obtained from independent third party services or internal estimates. These assumptions are consistent with the current interest rate and economic environment.

(2) An interest related (i.e., non-credit related) impairment of LBaSS is considered to be other-than-temporary when the Company intends to sell the investment, or its cash, working capital, or other requirements indicate that the Company would be required to sell the investment before a forecasted recovery occurs. Non-credit related OTTI is measured at fair value. At March 31, 2014, the Company had no impaired (fair value less than amortized cost) LBaSS for which an OTTI should be recognized due to the intent to sell or an inability or lack of intent to retain the security for a period of time sufficient to recover the amortized cost basis.

NOTES TO FINANCIAL STATEMENTS

(3) At March 31, 2014, the Company held the following LBaSS for which it had recognized credit-related OTTI:

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
929227C95	848,140	838,222	9,918	838,222	818,452	1Q2014
00764MCG0	1,229,097	1,217,736	11,361	1,217,736	1,044,736	1Q2014
31359UPW9	2,812,327	2,722,369	89,958	2,722,369	2,275,003	1Q2014
05949AFL9	1,922,740	1,907,075	15,665	1,907,075	1,854,021	1Q2014
45662FAD2	23,095,742	23,037,093	58,649	23,037,093	24,588,279	1Q2014
05539TAQ8	550,250	514,383	35,867	514,383	485,492	1Q2014
05948KKA6	320,435	320,382	52	320,382	316,672	1Q2014
949808BD0	4,571,889	4,512,945	58,944	4,512,945	3,812,190	1Q2014
12669E2X3	1,533,673	1,528,213	5,460	1,528,213	1,363,826	1Q2014
12669DYR3	3,569,982	3,562,283	7,699	3,562,283	3,211,526	1Q2014
466247ED1	747,095	694,311	52,783	694,311	402,029	1Q2014
76110HGH6	4,259,326	4,171,553	87,772	4,171,553	4,228,987	1Q2014
12669GGJ4	3,027,518	2,924,083	103,436	2,924,083	3,019,067	1Q2014
59020UAY1	1,379,534	1,376,187	3,347	1,376,187	726,802	1Q2014
32051GLJ2	1,922,618	1,805,131	117,487	1,805,131	1,337,041	1Q2014
576433EK8	594,190	583,135	11,055	583,135	303,562	1Q2014
17180HAD0	3,247,938	2,629,262	618,676	2,629,262	175,000	1Q2014
19034#AB2	382,849	338,834	44,015	338,834	378,555	1Q2014
76113ABH3	864,997	846,521	18,477	846,521	857,184	1Q2014
68383NCT8	36,985,243	36,748,250	236,993	36,748,250	35,896,960	1Q2014
12669EPC4	3,389,617	3,389,206	411	3,389,206	2,913,348	1Q2014
74951PCW6	3,818,406	3,511,701	306,705	3,511,701	3,214,275	1Q2014
94981DAP2	1,583,654	1,547,194	36,460	1,547,194	1,284,772	1Q2014
94981VAP2	4,653,627	4,628,874	24,752	4,628,874	3,991,049	1Q2014
59020UFA8	1,157,909	1,131,237	26,672	1,131,237	1,015,039	1Q2014
92922FQF8	2,408,220	2,396,580	11,641	2,396,580	2,393,345	1Q2014
76110G3G4	1,972,631	1,897,545	75,086	1,897,545	1,595,306	1Q2014
2254W0JD8	3,200,665	3,178,522	22,143	3,178,522	2,457,275	1Q2014
073879CD8	15,054,178	15,049,909	4,269	15,049,909	14,156,719	1Q2014
86359AET6	6,279,767	6,266,668	13,099	6,266,668	6,242,687	1Q2014
22541SY85	589,343	587,864	1,479	587,864	480,016	1Q2014
12669C6X3	1,058,380	1,053,955	4,425	1,053,955	1,009,088	1Q2014
12669D2X5	309,824	261,309	48,515	261,309	74,611	1Q2014
04541GQY1	7,018,871	6,614,239	404,632	6,614,239	6,198,779	1Q2014
94981XAF0	3,111,972	3,097,675	14,297	3,097,675	2,089,040	1Q2014
81744MAA0	5,223,657	5,206,139	17,518	5,206,139	4,844,167	1Q2014
126673XB3	3,596,155	3,589,028	7,127	3,589,028	3,519,184	1Q2014
76110HBE8	183,588	168,451	15,137	168,451	177,321	1Q2014
073875AA4	14,672,892	14,282,097	390,795	14,282,097	15,449,896	1Q2014
05949ATU4	3,472,229	3,427,540	44,688	3,427,540	3,381,003	1Q2014
32051GQP3	5,044,504	4,987,918	56,586	4,987,918	4,990,449	1Q2014
52108MAR4	11,020,467	10,931,002	89,465	10,931,002	9,293,188	1Q2014
05949A3U2	2,115,084	1,765,968	349,117	1,765,968	1,571,790	1Q2014
04541GQZ8	540,594	446,649	93,945	446,649	473,439	1Q2014
691215BB2	7,825,798	7,791,122	34,676	7,791,122	7,164,221	1Q2014
74951PCX4	1,127,238	983,829	143,409	983,829	973,306	1Q2014
80384AAA3	135,546	46,310	89,236	46,310	100,340	1Q2014
12669FBW2	8,939,624	8,904,605	35,020	8,904,605	8,123,990	1Q2014
76110GY62	2,215,038	2,201,739	13,299	2,201,739	2,201,619	1Q2014
03072SMY8	1,471,310	1,448,580	22,729	1,448,580	1,291,589	1Q2014
45254NML8	10,250,290	10,234,151	16,139	10,234,151	10,634,783	1Q2014
36242DYH0	1,277,482	1,271,690	5,792	1,271,690	1,244,144	1Q2014
5899296T0	435,488	434,013	1,475	434,013	313,821	1Q2014
94979TAF3	3,297,256	3,295,289	1,967	3,295,289	2,594,113	1Q2014
17180HAA6	1,180,268	1,015,895	164,373	1,015,895	375,000	1Q2014
126671Z74	1,266,623	1,264,539	2,084	1,264,539	1,017,635	1Q2014
59024NAA5	27,673,971	27,248,052	425,919	27,248,052	27,264,816	1Q2014
94983YAQ2	5,873,727	5,840,807	32,920	5,840,807	5,841,945	1Q2014
94983YAH2	11,869,634	11,765,664	103,970	11,765,664	11,781,557	1Q2014
863581AG9	8,295,148	8,089,557	205,590	8,089,557	7,464,799	1Q2014
02150XAA9	21,332,069	21,222,152	109,917	21,222,152	20,407,120	1Q2014

NOTES TO FINANCIAL STATEMENTS

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
07820QCD5	8,069,031	8,011,543	57,488	8,011,543	7,953,110	1Q2014
41161PJX2	8,584,583	8,100,335	484,249	8,100,335	8,273,827	1Q2014
86361EAD3	10,714,044	10,708,928	5,116	10,708,928	10,607,100	1Q2014
45667QAC5	11,077,764	10,973,331	104,432	10,973,331	10,791,278	1Q2014
007036VF0	12,594,904	12,484,071	110,833	12,484,071	11,823,836	1Q2014
12669GY70	31,027,183	30,652,562	374,621	30,652,562	29,318,400	1Q2014
058927AN4	23,957,742	23,573,428	384,314	23,573,428	23,148,644	1Q2014
02149DAN9	14,651,984	14,614,491	37,493	14,614,491	13,948,293	1Q2014
76110H7B9	9,926,697	9,863,706	62,991	9,863,706	9,701,322	1Q2014
00703AAA5	24,736,837	24,437,038	299,800	24,437,038	23,122,222	1Q2014
863579XE3	16,352,610	16,194,655	157,955	16,194,655	15,874,474	1Q2014
45670BAQ2	13,702,081	13,694,327	7,754	13,694,327	13,126,225	1Q2014
126694BL1	13,239,172	13,175,454	63,718	13,175,454	12,930,848	1Q2014
12668AXL4	9,059,860	9,037,069	22,791	9,037,069	8,521,946	1Q2014
Quarterly Total	**517,502,819**	**510,274,168**	**7,228,651**	**510,274,168**	**487,847,494**	

(4) At March 31, 2014, the Company held impaired securities (fair value is less than cost or amortized cost) for which an OTTI had not been recognized in earnings as a realized loss. Such impairments include securities with a recognized OTTI for non-interest (credit) related declines that were recognized in earnings, but for which an associated interest related decline has not been recognized in earnings as a realized loss. The aggregate amount of unrealized losses and fair values for such securities, segregated between those securities that have been in a continuous unrealized loss position for less than 12 months and greater than 12 months, respectively, were as follows:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months $ (276,277,967)
2. 12 Months or Longer $ (111,380,149)

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months $ 7,989,252,614
2. 12 Months or Longer $ 1,011,948,717

(5) In its OTTI assessment, the Company considers all information relevant to the collectability of the security, including past history, current conditions and reasonable forecasts when developing an estimate of future cash flows. Relevant analyst reports and forecasts for the asset class also receive appropriate consideration. The Company also considers how credit enhancements affect the expected performance of the security. In addition, the Company also considers its cash and working capital requirements and generally considers expected cash flows in relation to its business plans and how such forecasts affect the intent and ability to hold such securities to recovery of their amortized cost.

E. Repurchase Agreements and/or Security Lending Transactions

(1) For repurchase agreements, Company policies require a minimum of 95 percent of the fair value of securities sold under repurchase agreements to be maintained as collateral. Cash collateral received is invested in U.S. Treasury bonds and the offsetting collateral liability is classified as repurchase agreements and included in aggregate write-ins for liabilities.

For securities lending agreements, the Company requires a minimum of 102 percent of the fair value of the securities loaned (pledged) at the outset of the contract as collateral. The aggregate fair value of all securities acquired from the reinvestment of the cash received from the securities lending counter parties was $1,784,908,265 and $2,511,258,651 at March 31, 2014 and December 31, 2013, respectively.

(2) In conjuction with its securities lending program described in Note 17, the Company received cash of $1,784,908,265 and recognized a corresponding liability classified as Payable for securities lending. The cash was subsequently reinvested in short-term investments. The Company has pleged 1,723,470,663 of its securities as collateral securing the cash received. These pledged assets are classified as bonds on the Company's balance sheet as of March 31, 2014. In addition, the Company is a party to secured financing transactions involving securities sold under agreements to repurchase (repurchase agreements), in which the Company transfers securities in exchange for cash, with an agreement by the Company to repurchase the same or substantially similar securities on agreed upon dates specified in the agreements. At March 31, 2014 securities with a fair value of approximately $972,163,650 were pledged to counterparties under these repurchase agreements to secure amounts borrowed by the Company. The foregoing transactions were entered into by SAAL prior to the Merger and, as a result of the Merger, the Company has assumed all of SAAL's rights and obligations there under.

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Received

a. Aggregate Amount of Cash Collateral Received

	Fair Value
1. Repurchase Agreements	
(a) Open	$ -
(b) 30 Days or Less	480,462,437
(c) 31 to 60 Days	159,072,728
(d) 61 to 90 Days	328,006,594
(e) Greater Than 90 Days	-
(f) Subtotal	967,541,759
(g) Securities Collateral Received	-
(h) Total Collateral Received	$ 967,541,759

	Fair Value
2. Securities Lending	
(a) Open	$ -
(b) 30 Days or Less	163,429,479
(c) 31 to 60 Days	82,620,000
(d) 61 to 90 Days	1,538,858,786
(e) Greater Than 90 Days	-
(f) Subtotal	1,784,908,265
(g) Securities Collateral Received	-
(h) Total Collateral Received	$ 1,784,908,265

3. The Company has no dollar repurchase agreements.

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged $ 2,752,450,024

c. The Company receives primarily cash collateral in an amount in excess of the fair value of the securities lent. The Company reinvests the cash collateral into short-term investments.

(4) The Company's securities lending transactions are administered by an affiliated agent.

NOTES TO FINANCIAL STATEMENTS

(5) Collateral Reinvestment

a. Aggregate Amount of Cash Collateral Reinvested

	Amortized Cost	Fair Value
1. Repurchase Agreements		
(a) Open	$ -	$ -
(b) 30 Days or Less	-	-
(c) 31 to 60 Days	-	-
(d) 61 to 90 Days	-	-
(e) 91 to 120 Days	-	-
(f) 121 to 180 Days	-	-
(g) 181 to 365 Days	-	-
(h) 1 to 2 Years	-	-
(i) 2 to 3 Years	-	-
(j) Greater Than 3 Years	1,127,510,475	972,163,650
(k) Subtotal	1,127,510,475	972,163,650
(l) Securities Collateral Received	-	-
(m) Total Collateral Reinvested	$ 1,127,510,475	$ 972,163,650

	Amortized Cost	Fair Value
2. Securities Lending		
(a) Open	$ 1,784,908,265	$ 1,784,908,265
(b) 30 Days or Less	-	-
(c) 31 to 60 Days	-	-
(d) 61 to 90 Days	-	-
(e) Greater Than 90 Days	-	-
(f) Subtotal	1,784,908,265	1,784,908,265
(g) Securities Collateral Received	-	-
(h) Total Collateral Reinvested	$ 1,784,908,265	$ 1,784,908,265

3. The Company has no dollar repurchase agreements.

b. The reporting entity's sources of cash that it uses to return the cash collateral is dependent upon the liquidity of the current market conditions. At March 31, 2014, under current conditions, the reporting entity has $85,978,605,809 of par value bonds (fair value of $82,505,646,618) that are currently tradable securities that could be sold and used to pay for the $2,752,450,024 collateral calls that could come due under a worst- case scenario.

(6) The Company did not accept collateral that is not permitted by contract for the reporting period.

(7) The Company had no collateral for securities lending transactions that extend beyond one year from the reporting date.

F. Real Estate

Held for Sale

During the quarter ended March 31, 2014, 3 properties held for the production of income were transferred to held for sale.

G. Low-Income Housing Tax Credits ("LIHTC")

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013.

NOTES TO FINANCIAL STATEMENTS

H. Restricted Assets

(1) Restricted Assets (including Pledged)

	Gross Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
a. Subject to contractual obligation for which liability is no shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
b. Collateral held under security lending agreements	1,540,640,642	-	-	-	1,540,640,642	2,244,502,223	(703,861,581)	1,540,640,642	0.948%	0.973%
c. Subject to repurchase agreements	1,127,510,475	-	-	-	1,127,510,475	1,127,679,521	(169,046)	1,127,510,475	0.694%	0.712%
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-	-	0.000%	0.000%
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-	-	0.000%	0.000%
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-	-	0.000%	0.000%
g. Placed under option contracts	-	-	-	-	-	-	-	-	0.000%	0.000%
h. Letter stock or securities restricted as to sale - Excluding FHLB capital Stock	-	-	-	-	-	-	-	-	0.000%	0.000%
i. FHLB capital stock	18,759,400	-	-	-	18,759,400	21,748,800	(2,989,400)	18,759,400	0.012%	0.012%
j. On deposit with states	63,604,457	-	-	-	63,604,457	66,858,206	(3,253,749)	63,604,457	0.039%	0.040%
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-	-	0.000%	0.000%
l. Pledged as collateral to FHLB (including assets backing funding agreements)	356,664,894	-	-	-	356,664,894	47,932,077	308,732,817	356,664,894	0.220%	0.225%
m. Pledged as collateral not captured in other categories	462,804,949	-	-	-	462,804,949	462,916,928	(111,979)	462,804,949	0.285%	0.292%
n. Other restricted assets	-	-	-	-	-	-	-	-	0.000%	0.000%
o. Total restricted Assets	$ 3,569,984,817	$ -	$ -	$ -	$ 3,569,984,817	$ 3,971,637,755	$ (401,652,938)	$ 3,569,984,817	2.198%	2.254%

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

(2) The Company Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, are Reported in the Aggregate)

	Gross Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Other Restricted Assets	Total General Account (G/A)	G/A Supporting S/A Restricted Assets (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Guarantee Interest Contract Collateral	$ 462,804,949	$ -	$ -	$ -	$ 462,804,949	$ 462,916,928	$ (111,979.00)	$ 462,804,949	0.285%	0.292%
	-	-	-	-	-	-	-	-	0.000%	0.000%
Total	$ 462,804,949	$ -	$ -	$ -	$ 462,804,949	$ 462,916,928	$ (111,979.00)	$ 462,804,949	0.285%	0.292%

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

(3) The Company had no other restricted assets for the reporting period.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013**.**

7. INVESTMENT INCOME

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013**.**

8. DERIVATIVE INSTRUMENTS

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013**.**

9. INCOME TAXES

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013**.**

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AND AFFILIATES

A. – C. All outstanding shares of the Company's common stock are owned by AGC Life, a Missouri-domiciled life insurance company, which is in turn wholly owned by AIG Life Holdings. Effective March 15, 2013, SunAmerica Financial Group, Inc. changed its name to AIG Life Holdings. AIG Life Holdings is wholly owned by SAFG Retirement Services, Inc. ("SAFGRS"), which is a direct, wholly owned subsidiary of American International Group, Inc. ("AIG").

NOTES TO FINANCIAL STATEMENTS

The Company has entered into a Capital Maintenance Agreements ("CMAs") with AIG and certain of its insurance company affiliates. Among other things, the CMA provides that AIG will maintain the total adjusted capital of the Company at or above a specified minimum percentage of the Company's projected Company Action Level RBC. The Company and AIG amended and restated the CMA effective as of February 18, 2014, to remove the Company's dividend payment requirement. As structured, the CMA contemplates that the specified minimum percentage would be reviewed and agreed upon at least annually. AIG has not made any capital contributions to the Company under the CMA. As of March 31, 2014, the specified minimum percentage was 385 percent.

The Company's investment in bonds at March 31, 2014 included an inter-company note receivable of $100 million from AIG Life Holdings. The note has semi-annual payments due in March and September and has an interest rate of 5.57 percent. Final payment is due September 31,2014.

Selkirk

In December 2013, the Company transferred a portfolio of its commercial mortgage loans ("CML Portfolio") with a carrying value of approximately $918.5 million to a newly formed special purpose entity, Selkirk No. 1 Investments ("SPV1"). SPV1 was established by the Company as an investment affiliate under Section 823.255 of the Texas Insurance Code. The transaction involved the securitization of the transferred loans with the Company retaining a significant (75%) beneficial interest in the securitized loans. As consideration for the transferred loans, the Company received beneficial interests in loan-backed and structured securities ("Senior Investment Grade Notes") issued by another newly formed special purpose entity, Selkirk 2013-1 ("SPV2"), an equity interest in SPV1 ("SPV1 Equity Interest") and $230.0 million of cash proceeds from the most senior tranche of securitized notes issued by another SPV, Selkirk No. 1 Limited, ("CayCo") to third party investors. The consideration received had an aggregate fair value of approximately $973.4 million. AIG Investments subservices the CML Portfolio on behalf of SPV1.

The transfer was accounted for as a sale with the Company derecognizing the commercial mortgage loans transferred and recognizing the consideration received. The LBaSS (Senior Investment Grade Notes) and the SPV1 Equity Interest received by the Company were initially recognized at fair value. Fair value is the price that would be received to sell an asset in an orderly transaction between market participants at the measurement date. The fair value of the Senior Investment Grade Notes is determined by a third party. The LBaSS were subsequently carried at accreted value, based on cash flow projections. The Company reported the LBaSS as unaffiliated investments, as these securities are non-recourse to the issuer and interest and principal payments are dependent upon the cash flows from the underlying unaffiliated mortgage loans.

The significant terms of the LBaSS issued by SPV2 and held by the Company as of March 31, 2014 were as follows:

	Weighted Average Interest Rate	Maturity Date	Par Value	March 31, 2014 Amortized Cost	March 31, 2014 Fair Value
Senior Investment Grade Notes	5.75%	2/21/2041	$ 668,409,000	$ 734,070,203	$ 739,053,935

The significant terms of the LBaSS issued by SPV2 and held by the Company as of December 31, 2013 were as follows:

	Weighted Average Interest Rate	Maturity Date	Par Value	December 31, 2013 Amortized Cost	December 31, 2013 Fair Value
Senior Investment Grade Notes	5.95%	2/21/2041	$ 898,449,000	$ 737,608,197	$ 729,204,651

The Company's SPV 1 Equity Interest was approximately $5 million at March 31, 2014 and December 31, 2013, respectively.

Ambrose

During 2013, the Company acquired certain financial assets from AIG and subsequently entered into three related securitization transactions with certain affiliates and a third party to enhance its risk-based capital ratio, and liquidity. The financial assets acquired from AIG in each transaction consisted of a structured security backed by a portfolio of structured securities ("Repack Note") and were exchanged for an intraday Demand Note which was subsequently extinguished. In each securitization transaction, the Company transferred a portfolio of its high grade corporate securities and the Repack Note to newly formed special purpose entities; Ambrose 2, Ambrose 3 and Ambrose 5, respectively. As consideration for the transferred securities, the Company received beneficial interests in three tranches of structured securities (Class A1, B and X) issued by each Ambrose entity. The Class X notes were subsequently transferred on the same day to AIG in exchange for cancellation of the Demand Note, described above, which resulted in a capital contribution to the Company. Each Ambrose entity also issued a tranche of Class A2 notes to third party investors. The Ambrose entities each received a capital commitment of up to $300 million for Ambrose 2 and 3 and $400 million for Ambrose 5 from a non-U.S. subsidiary of AIG, guaranteed by AIG, pursuant to which such entity will contribute funds to the Ambrose entities upon demand. AIG indirectly bears the first loss position in each transaction through its ownership of the Class X notes and the capital commitment.

NOTES TO FINANCIAL STATEMENTS

AIG Asset Management (US), LLC ("AIG Investments"), an affiliate of the Company, manages the portfolio of assets on behalf of each Ambrose entity. The Class A1 and B Notes are designed to closely replicate the interest and principal amortization payments of the securities transferred by the Company.

The Ambrose Notes received by the Company were initially recognized at fair value and were subsequently carried at accreted value, based on cash flow projections. Fair value is the price that would be received to sell an asset in an orderly transaction between market participants at the measurement date. The fair value of the Ambrose Notes was determined using a mark-to-market approach, discounting cash flows produced by an internally validated model. Cash flows were discounted based on current market spreads for U.S. collateralized loan obligations ("CLOs"), adjusted for structural specific attributes. The market spreads for U.S. CLOs include a spread premium to compensate for the complexity / perceived illiquidity of the Ambrose Notes. The spread premium was derived on the transaction dates, with reference to the issuance spread on the Class A2 Notes, which were purchased by independent, non-affiliated third parties.

Details of each transaction on the respective transaction date are as follows:

($ in millions)	Ambrose 2	Ambrose 3	Ambrose 5
Date of transaction	February 6, 2013	April 10, 2013	July 25, 2013
Carrying value of Demand Note	$ 159	$ 179	$ 217
Fair value of Class X notes received	67	58	83
Capital contribution received resulting from cancellation of Demand Note	92	121	134
Combined carrying value of transferred securities and Secondary Portfolio	1,985	2,117	2,618
Fair value of Class A1 and B notes received	1,933	2,069	2,413

The significant terms of the affiliated investments held by the Company as of March 31, 2014 were as follows:

Ambrose 2012-2

	Interest Rate	Term	Par Value	March 31, 2014 Book Value	March 31, 2014 Fair Value
Class A1	6.43%	12/31/2060	$ 726,043,620	$ 803,853,850	$ 817,675,407
Class B	6.43%	12/31/2060	$ 1,031,807,000	$ 1,073,647,381	$ 1,107,803,713

Ambrose 2012-3

	Interest Rate	Term	Par Value	March 31, 2014 Book Value	March 31, 2014 Fair Value
Class A1	9.05%	12/31/2060	$ 757,737,380	$ 905,258,496	$ 921,856,478
Class B	5.10%	12/31/2060	$ 1,111,735,000	$ 1,070,558,029	$ 1,101,978,414

Ambrose 2012-5

	Interest Rate	Term	Par Value	March 31, 2014 Book Value	March 31, 2014 Fair Value
Class A1	8.00%	12/31/2060	$ 967,524,219	$ 1,080,722,001	$ 1,078,595,999
Class B	5.50%	12/31/2060	$ 1,330,762,764	$ 1,286,582,021	$ 1,319,584,357

The significant terms of the affiliated investments held by the Company as of December 31, 2013 were as follows:

Ambrose 2012-2

	Interest Rate	Term	Par Value	December 31, 2013 Book Value	December 31, 2013 Fair Value
Class A1	6.43%	12/31/2060	$ 748,934,021	$ 832,132,182	$ 852,345,670
Class B	6.43%	12/31/2060	$ 1,031,807,000	$ 1,075,186,468	$ 1,078,431,170

NOTES TO FINANCIAL STATEMENTS

Ambrose 2012-3

	Interest Rate	Term	Par Value	December 31, 2013 Book Value	December 31, 2013 Fair Value
Class A1	9.05%	12/31/2060	$ 808,731,602	$ 966,733,571	$ 976,615,483
Class B	5.10%	12/31/2060	$ 1,111,735,000	$ 1,069,231,580	$ 1,073,438,086

Ambrose 2012-5

	Interest Rate	Term	Par Value	December 31, 2013 Book Value	December 31, 2013 Fair Value
Class A1	8.00%	12/31/2060	$ 986,500,000	$ 1,110,833,451	$ 1,135,200,462
Class B	5.50%	12/31/2060	$ 1,330,762,764	$ 1,285,210,414	$ 1,327,875,475

The Company paid an ordinary dividend of $1,315,000,000 to its parent company, AGC Life on March 28, 2014.

In January 2014, the Company purchased securities from AGCL, in cash, at fair market value totaling of $11,430,368.

In March 2014, the Company sold securities to AGCL, in cash, at fair market value totaling $29,283,745.

D. At March 31, 2014, the Company reported receivables from parent, subsidiaries and affiliates of $96,531,513 and payables to parent, subsidiaries and affiliates of $149,866,415. At December 31, 2014, the Company reported receivables from parent, subsidiaries and affiliates of $182,788,449 and payables to parent, subsidiaries and affiliates of $159,617,463.

On June 1, 2009, SALIC amended and restated a short-term financing arrangement with SAFGRS, dated September 26, 2001, whereby SALIC has the right to borrow up to $500 million from SAFGRS. All terms and conditions set forth in the arrangement remain in effect, including that any advances made under this arrangement must be repaid within 30 days. There was no outstanding balance under this arrangement at March 31, 2014. As a result of the Merger (described in Note 3 of the annual statement), the Company assumed all of SALIC's rights and obligations under this short-term financing arrangement.

On September 15, 2006, SALIC amended and restated a short-term financial arrangement with SAAH LLC, whereby SAAH LLC has the right to borrow up to $200 million from SALIC. There was no outstanding balance under this agreement at March 31, 2014. As a result of the Merger (described in Note 3), the Company assumed all of SALIC's rights and obligations under this short-term financing arrangement.

E. Except as described in Note 14A, there were no material guarantees or undertakings for the benefit of affiliates during the periods covered by the statement.

On March 1, 2002, the Company entered into the coinsurance/modified coinsurance agreements (the "Co/Modco Agreements") with AIG Life of Bermuda, Ltd. ("AIGB"), an indirect, wholly owned subsidiary of American International Group, Inc. ("AIG"). The Co/Modco Agreements were a combination of coinsurance and modified coinsurance. Under the Co/Modco Agreements, AIGB reinsured a 100 percent quota share of the Company's net liability on term life contracts and universal life contracts with secondary guarantees issued by the Company with issue dates on or after March 1, 2002. The Company fully recaptured the Co/Modco Agreements with AIGB, and simultaneously reinsured this in-force, together with new and additional in-force business (term and universal life), to a U.S. affiliate, AGC Life, under a new coinsurance/modified coinsurance agreement ("AGC Co/Modco Agreement"). Management received approvals of the recapture of the prior cession as well as the new reinsurance transactions on behalf of the Company and AGC Life from the TDI and the Missouri Department of Insurance, respectively, in March 2011, with January 1, 2011 effective dates. AGC Life is an accredited reinsurer in the state of Texas.

During 2003, AGL (successor in interest to American General Life Insurnace Company of Delaware) entered into two life reinsurance agreements (the "Life Co/Modco Agreements") with AIGB. The Life Co/Modco Agreements were a combination of coinsurance and modified coinsurance. Under the Life Co/Modco Agreements, AIGB reinsured a 100 percent quota share of AGL's net liability on term life contracts and universal life contracts with secondary guarantees issued by AGL with issue dates on or after January 1, 2003. AGL terminated ceding new business under these treaties effective August 1, 2009.

Effective July 1, 2013, the Company fully recaptured the Life Co/Modco Agreements between AGL and AIGB and simultaneously reinsured this in-force block to its parent, AGC Life, under the AGC Co/Modco Agreement. Management received approvals of the recapture and reinsurance transactions on behalf of the Company and AGC Life from the Texas and Missouri Departments of Insurance, in July 2013, with July 1, 2013 effective dates. On the effective date of the recapture with AIGB and day one of the treaty with AGC Life, the Company recorded a net zero impact to pre-tax earnings as detailed in the table below:

NOTES TO FINANCIAL STATEMENTS

Effective Date July 1, 2013
Net Gain from Operations Increase (Decrease):

		Amount
Day One AGL/AGC Life Treaty (recorded directly to Net Gain from Operations):		
Ceded Initial Premiums	$	(455,668,174)
Ceded Initial Ceding Commission		238,262,522
Ceded Initial Modco Adjustment		217,405,652
Total Included in Page 4, Line 8.3	$	-

For the quarters ended March 31, 2014 and December 31, 2013, the Company's reinsurance agreement with AGC Life increased pre-tax earnings by $69 million and $72 million, respectively. The coinsurance reserves ceded under this agreement totaled $5,363 million as of March 31, 2014 and $5,295 million as of December 31, 2013.

On October 1, 2003, AGL (successor in interest to Western National Life Insurance Company) entered into an annuity reinsurance agreement (the "Annuity Co/Modco Agreement") with AIGB. The Annuity Co/Modco Agreement has an effective date of January 1, 2003 and is a combination of coinsurance and modified coinsurance. Under the Annuity Co/Modco Agreement, AIGB reinsured a 100 percent quota share of the Company's liability on virtually all general account deferred annuity contracts issued by WNL with issue dates on or after January 1, 2003.

The Annuity Co/Modco Agreement was amended on September 25, 2007 to terminate the agreement for new business as of July 1, 2007. Pursuant to the coinsurance portion of the Annuity Co/Modco Agreement, the Company previously recognized a reserve credit for the amount of reserves calculated in regard to the premium guarantee provisions of the reinsured contracts. The Company retains, controls, and owns all assets held in relation to the modified coinsurance reserve, and has not recorded a reserve credit since 2008. As of March 31, 2014 and December 31, 2013, the assets and the insurance liabilities resulting from the Annuity Co/Modco Agreement retained by the Company and included in the accompanying statement of admitted assets, liabilities and capital and surplus were $11,353 million and $11,620 million, respectively. For the quarters ended March 31, 2014 and December 31, 2013, the Annuity Co/Modco Agreement decreased the Company's pre-tax earnings by $0.6 million and $0.6 million, respectively.

F- L. No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013**.**

11. DEBT

A. The Company has no debentures outstanding.

The Company has no reverse repurchase agreements.

B. Federal Home Loan Bank ("FHLB") Membership

(1) The Company is a member of the FHLB of Dallas and San Francisco. Membership with the FHLB provides the Company with collateralized borrowing opportunities, primarily as an additional source of liquidity or for other uses deemed appropriate by the Company. At March 31, 2014, the statement value of the Company's ownership in the FHLB of Dallas stock and FHLB of San Francisco stock was $18,759,400, as shown below, which was reported as common stock. Pursuant to the membership terms, the Company has also pledged such stock to the FHLB of Dallas and San Francisco as additional collateral for the Company's obligations under agreements entered into with the FHLB of Dallas and FHLB of San Francisco .

As of March 31, 2014, the Company has borrowed $32,300,000, in the form of cash advances, from the FHLB of Dallas and FHLB of San Francisco. All cash advances obtained are included in borrowed money, and would be accounted for consistent with SSAP No. 15, *Debt and Holding*. When a cash advance is obtained, the Company is required to pledge certain mortgage-backed securities, government and agency securities and other qualifying assets to secure advances obtained from the FHLB. Upon any event of default by the Company, the FHLB of Dallas's and FHLB of San Francisco's recovery would generally be limited to the amount of the Company's liability under advances borrowed.

In the first quarter of 2014, the Company implemented an FHLB Advance Facility operational plan. The purpose of the plan is to more effectively utilize the FHLB facility to manage short-term (typically 5 business days or less) cash flow and liquidity needs. The Company does not intend to use this facility to manage significant expected cash flows. Pursuant to the plan, the Company may periodically obtain cash advances on a same day basis, up to a Company approved limit of $285 million. To provide adequate collateral for potential advances under the Advance Facility, the Company increased the amount of securities (excluding FHLB stock) pledged to the FHLB to an aggregate fair value of approximately $318 million. As of March 31, 2014, the fair value of all collateral pledged to secure current and future advances from the FHLB of Dallas and FHLB of San Francisco was $355,660,209, which includes the value of the FHLB common stock noted above.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

	March 31, 2014			December 31, 2013		
	Total	General Account	Separate Account	Total	General Account	Separate Account
Membership Stock - Class A	$ -		$ -	$ -		$ -
Membership Stock - Class B	7,000,000	7,000,000	-	7,000,000	7,000,000	-
Activity Stock	11,759,400	11,759,400	-	14,748,800	14,748,800	-
Excess Stock	-	-	-	-	-	-
Aggregate Total	$ 18,759,400	$ 18,759,400	$ -	$ 21,748,800	$ 21,748,800	$ -
Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 9,462,100,000			$ 9,617,100,000		

The Company's borrowing capacity is initially determined as the lesser of the borrowing limit imposed by statute in the state of domicile or the amount of specific qualifying assets that the FHLB permits the Company to pledge as collateral, further reduced by the discount factor prescribed by the FHLB for each qualified asset type. The initial borrowing capacity has been reduced further by the actual amount borrowed as of March 31, 2014 and December 31, 2013, respectively.

b. Membership Stock (Class A and B) Eligible for Redemption

The Company's membership stock is not eligible for redemption at March 31, 2014 as the Company had not provided written notification to the FHLB requesting redemption prior to the reporting date.

(3) Collateral Pledged to FHLB

a. Amount Pledged

	March 31, 2014			December 31, 2013		
	Fair Value	Carrying Value	Total Borrowing	Fair Value	Carrying Value	Total Borrowing
Total General Accounts	$ 355,660,209	$ 375,424,293	$ 32,300,000	$ 67,096,660	$ 69,680,877	$ 32,300,000
Total Separate Accounts	-	-	-	-	-	-
Total	$ 355,660,209	$ 375,424,293	$ 32,300,000	$ 67,096,660	$ 69,680,877	$ 32,300,000

b. Maximum Amount Pledged During Reporting Period

	March 31, 2014			December 31, 2013		
	Fair Value	Carrying Value	Amount borrowed at time of maximum collateral	Fair Value	Carrying Value	Amount borrowed at time of maximum collateral
Total General Accounts	$ 363,474,799	$ 380,177,443	$ 32,300,000	$ 82,312,362	$ 77,542,395	$ 60,610,000
Total Separate Accounts	-	-	-	-	-	-
Total	$ 363,474,799	$ 380,177,443	$ 32,300,000	$ 82,312,362	$ 77,542,395	$ 60,610,000

(4) Borrowing from FHLB

a. 1. Amount as of March 31, 2014

	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ 32,300,000	$ 32,300,000	$ -	$ -
Funding Agreements	-	-	-	-
Other	-	-	-	-
Total	$ 32,300,000	$ 32,300,000	$ -	$ -

2. Amount as of December 31, 2013

	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ 32,300,000	$ 32,300,000	$ -	$ -
Funding Agreements	-	-	-	-
Other	-	-	-	-
Total	$ 32,300,000	$ 32,300,000	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount during the period ended March 31, 2014

	Total	General Account	Separate Account
Debt	$ 32,300,000	$ 32,300,000	$ -
Funding Agreements	-	-	-
Other	-	-	-
Total	$ 32,300,000	$ 32,300,000	$ -

c. FHLB Prepayment Obligations

Does the Company have prepayment obligations under the following arrangements:

	Yes/No
Debt	No
Funding Agreements	No
Other	No

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013**.**

13. CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013**.**

14. CONTINGENCIES

A. 1. The Company had commitments to provide funding to various limited partnerships totaling $532,712,066 for the period ending March 31, 2014. The commitments to invest in limited partnerships and other funds are called at the discretion of each fund, as needed and subject to the provisions of such fund's governing documents, for funding new investments, follow-on investments and/or fees and other expenses of the fund. Of the total commitments at March 31, 2014, $506,386,098 are currently expected to expire in 2014, based on the expected life cycle of the related fund, and the Company's historical funding trends for such commitments. The Company had no commitments related to LIHTC property investments outstanding at March 31, 2014.

2. & 3. No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013**.**

B.1.& 2. No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013**.**

C. The Company is unaware of any gain contingencies.

D. No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013**.**

E. Escheatment/Death Claims

The Company has received and responded to industry-wide regulatory inquiries, including a multi-state audit and market conduct examination covering compliance with unclaimed property laws and a directive from the New York Department of Financial Services regarding claims settlement practices and other related state regulatory inquiries. The inquiries concern the use of the Social Security Administration Death Master File ("SSDMF") to identify potential claims not yet presented to us in the normal course of business. In connection with the resolution of the multi-state examination relating to these matters in the third quarter of 2012, the Company and certain of its affiliates paid an $11 million regulatory assessment to the various state insurance departments that are parties to the regulatory settlement to defray costs of their examinations and monitoring. Although the Company has enhanced its claims practices to include use of the SSDMF, it is possible that the settlement remediation requirements, remaining inquiries, other regulatory activity or litigation could result in the payment of additional amounts. AIG has also received a demand letter from a purported AIG shareholder requesting that AIG's Board of Directors ("Board") investigate these matters, and bring appropriate legal proceedings against any person identified by the investigation as engaging in misconduct. On January 8, 2014, the independent members of AIG's Board unanimously refused the demand in its entirety, and on February 19, 2014, counsel for AIG's Board sent a letter to counsel for the

NOTES TO FINANCIAL STATEMENTS

purported AIG shareholder describing the process by which AIG's Board considered and refused its demand. The Company believes it has adequately reserved for such claims, but there can be no assurance that the ultimate cost will not vary, perhaps materially, from its estimate.

All Other Contingencies

At March 31, 2014, the Company had $332,936,486 of outstanding commitments related to various funding obligations associated with its investments in commercial mortgage loans. Of the total current commitment, $312,058,026 are expected to expire in the current year and the remaining by 2015 based on the expected life cycle of the related loans, and the Company's historical funding trends for such commitments.

At March 31, 2014, the Company had admitted assets of $525,184,430, in premiums receivable due from policyholders (or agents) per *SSAP No 6. Uncollected Premium Balances, Bills Receivable for Premiums, and Amounts Due from Agents and Brokers.* The Company routinely assesses the collectability of these receivables. Based upon Company experience, the potential for any loss is not believed to be material to the Company's financial condition.

Various federal, state or other regulatory agencies may from time to time review, examine or inquire into the operations, practices and procedures of the Company, such as through financial examinations, market conduct exams or other regulatory inquiries. Based on the current status of pending regulatory examinations and inquiries involving the Company, the Company believes it is not likely that these regulatory examinations or inquiries will have a material adverse effect on the Statement of Assets, Liabilities, Surplus and Other Funds, the Summary of Operations or Cash Flow of the Company.

Various lawsuits against the Company have arisen in the ordinary course of business. Except as discussed above, the Company believes it is unlikely that contingent liabilities arising from litigation, income taxes and other matters will have a material adverse effect on the Company's statutory financial statements.

15. LEASES

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013**.**

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013**.**

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENT OF LIABILITIES

A. The Company had no other transfers of receivables reported as sales during the periods covered by this statement.

B. Securities Lending Program

The Company has adopted a securities lending program, whereby certain securities are lent to financial institutions in exchange for cash. These transactions are intended to provide an additional source of liquidity for the Company, through secured financings backed by its existing securities portfolios. Securities lent by the Company under these transactions may be sold or repledged by the counterparties. As collateral for the securities lent by the Company, counterparties transfer cash and collateral levels are monitored daily and are generally maintained at a level equal to 102 percent of the fair value of the lent securities during the life of the transactions. Cash collateral received by the Company is invested in short-term investments. At the termination of the transactions, the Company and its counterparties are obligated to return the collateral provided and the securities lent, respectively. These transactions are treated as secured financing arrangements by the Company.

This targeted securities lending program was approved by the Company's board of directors in February 2012. As of March 31, 2014 and December 31, 2013, the Company has lent securities with a fair value of $1,723,470,663 and $2,424,711,528, respectively to unaffiliated third parties pursuant to this program.

Repurchase Agreements

In addition, the Company is a party to secured financing transactions involving securities sold under agreements to repurchase (repurchase agreements), in which the Company transfers securities in exchange for cash, with an agreement by the Company to repurchase the same or substantially similar securities on agreed upon dates specified in the agreements. At March 31, 2014, securities with a fair value of approximately $972,163,650 were pledged to counterparties under these repurchase agreements to secure amounts borrowed by the Company.

Refer to Footnote 10 for disclosures related to current period transfers of financial assets.

NOTES TO FINANCIAL STATEMENTS

C. The Company had no wash sales involving securities with a NAIC designation of 3 or below, or unrated during the periods covered by this statement.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013**.**

19. DIRECT PREMIUMS WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013**.**

20. FAIR VALUE MEASUREMENTS

A.

(1) Fair Value Measurements at March 31, 2014:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Total
a. Assets at fair value				
Perpetual Preferred stock				
Industrial and Misc	$ -	$ -	$ 45,176,956	$ 45,176,956
Total Perpetual Preferred Stocks	-	-	45,176,956	45,176,956
Bonds				
U.S. Special Revenue			2,275,003	2,275,003
Industrial and Misc	-	12,792,543	115,192,502	127,985,045
Hybrid Securities		18,536,230		18,536,230
Total Bonds	-	31,328,773	117,467,505	148,796,278
Common Stock				
Industrial and Misc	463,030,429	18,759,619	10,766,002	492,556,050
Mutual Funds	23,049,423	-		23,049,423
Parent Subsidiaries and Affiliates	5,398,179			5,398,179
Total Common Stocks	491,478,031	18,759,619	10,766,002	521,003,652
Derivative assets				
Interest rate contracts	116,487,330	704,469,582	18,911,764	839,868,676
Foreign exchange contracts	-	-	-	-
Equtiy/Index contracts	53,222,950	20,169,322	41,244,945	114,637,217
Total Derivatives	169,710,280	724,638,904	60,156,709	954,505,893
Separate Accounts	34,421,438,227	1,666,818,120	3,559,036	36,091,815,383
Total assets at fair value	$ 35,082,626,538	$ 2,441,545,416	$ 237,126,208	$ 37,761,298,162
b. Liabilities at fair value				
Derivative liabilities				
Interest rate contracts		(2,528,287)	-	(2,528,287)
Equtiy/Index contracts	-	599,030,144	13,872,808	612,902,952
Total Derivatives	-	596,501,857	13,872,808	610,374,665
Total liabilities at fair value	$ -	$ 596,501,857	$ 13,872,808	$ 610,374,665

There were no material transfers to/from Levels 1 and 2. The Company's policy is to recognize transfers in and out at the end of the reporting period, consistent with the date of the determination of fair value.

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy:

	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	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2014
a.	**Assets:**										
	Perpetual Preferred stock										
	Industrial and Misc	$ 45,222,413	$ -	$ (45,510)	$ -	$ 54	$ -	$ -	$ -	$ -	$ 45,176,957
	Bonds										
	U.S. Special Revenue	2,662,804	-	(153,658)	(89,958)	(144,185)	-	-	-	-	2,275,003
	Industrial and Misc	139,351,970	90,047	(23,830,295)	(807,313)	388,093	-	-	-	-	115,192,502
	Common Stock										
	Industrial and Misc	9,571,816	-	-	-	4,003,368	-	-	-	(2,809,182)	10,766,002
	Mutual Funds	-	-	-	-	-	-			-	-
	Derivative Assets	65,870,302	-		-	(1,558,376)	-			(4,155,217)	60,156,709
	Separate Accounts	3,511,885	-	-	189	46,963	25,000	-	-	-	3,584,037
	Total assets	$ 266,191,190	$ 90,047	$ (24,029,463)	$ (897,082)	$ 2,735,917	$ 25,000	$ -	$ -	$ (6,964,399)	$ 237,151,210
b.	**Liabilities**										
	Derivative Liabilites	$ 12,938,993	$ -	$ -	$ -	$ 933,815	$ -	$ -	$ -	$ -	$ 13,872,808
	Total liabilities	$ 12,938,993	$ -	$ -	$ -	$ 933,815	$ -	$ -	$ -	$ -	$ 13,872,808

(3) $45,510 of perpetual preferred stocks were transferred out of Level 3 and now carried at amortized cost and no longer rated NAIC 4 or below. $90,047 of bonds, previously carried at amortized cost, were transferred into Level 3 and carried at fair value in 2014. $23,983,953 of bonds were transferred out of Level 3 and no longer carried at fair value in 2014 and no longer rated NAIC 6**.** .

Assets are transferred out of Level 3 when circumstances change such that significant Inputs can be corroborated with market observable data or when the asset is no longer carried at fair value. This may be due to a significant increase in market activity for the asset, a specific event, one or more significant inputs becoming observable or when a long-term interest rate significant to a valuation becomes short-term and thus observable. Transfers out of level 3 can also occur due to favorable credit migration resulting in a higher NAIC designation. Securities are generally transferred into Level 3 due to a decrease in market transparency, downward credit migration and an overall increase in price

NOTES TO FINANCIAL STATEMENTS

disparity for certain individual security types. The Company's policy is to recognize transfers in and out at the end of the reporting period, consistent with the date of the determination of fair value.

(4) The following is a description of the valuation methodologies used for instruments carried at fair value:

Bonds & Preferred Stocks

Bonds with NAIC 6 or 6* ratings and preferred stocks with NAIC 4, 5 or 6 ratings are carried at the lower of amortized cost or fair value. The Company maximizes the use of observable inputs and minimizes the use of unobservable inputs when measuring fair value. Whenever available, the Company obtains quoted prices in active markets for identical assets at the balance sheet date to measure at fair value. Market price data generally is obtained from exchange or dealer markets.

The Company estimates the fair value of securities not traded in active markets, by referring to traded securities with similar attributes, using dealer quotations, a matrix pricing methodology, discounted cash flow analyses or internal valuation models. This methodology considers such factors as the issuer's industry, the security's rating and tenor, its coupon rate, its position in the capital structure of the issuer, yield curves, credit curves, prepayment rates and other relevant factors. For bonds that are not traded in active markets or that are subject to transfer restrictions, valuations are adjusted to reflect illiquidity and/or non-transferability, and such adjustments generally are based on available market evidence. In the absence of such evidence, management's best estimate is used.

Incorporation of Credit Risk in Fair Value Measurements

Fair values for bonds and preferred stocks based on observable market prices for identical or similar instruments implicitly include the incorporation of counterparty credit risk. Fair values for bonds and preferred stocks based on internal models incorporate counterparty credit risk by using discount rates that take into consideration cash issuance spreads for similar instruments or other observable information.

Common Stocks

The Company maximizes the use of observable inputs and minimizes the use of unobservable inputs when measuring fair value. Whenever available, the Company obtains quoted prices in active markets for identical assets at the balance sheet date to measure marketable equity securities at fair value. Market price data generally is obtained from exchange or dealer markets.

Derivative Assets and Liabilities

Derivative assets and liabilities can be exchange-traded or traded over the counter ("OTC"). The Company generally values exchange-traded derivatives, if any, using quoted prices in active markets for identical derivatives at the balance sheet date.

OTC derivatives are valued using market transactions and other market evidence whenever possible, including market-based inputs to models, model calibration to market clearing transactions, broker or dealer quotations or alternative pricing sources with reasonable levels of price transparency. When models are used, the selection of a particular model to value an OTC derivative depends on the contractual terms of, and specific risks inherent in, the instrument as well as the availability of pricing information in the market. The Company generally uses similar models to value similar instruments. Valuation models can require a variety of inputs, including contractual terms, market prices and rates, yield curves, credit curves, measures of volatility, prepayment rates and correlations of such inputs. For OTC derivatives that trade in liquid markets, such as generic forwards, swaps and options, model inputs can generally be corroborated by observable market data by correlation or other means, and model selection does not involve significant management judgment.

Certain OTC derivatives trade in less liquid markets with limited pricing information, and the determination of fair value for these derivatives is inherently more difficult. When the Company does not have corroborating market evidence to support significant model inputs and cannot verify the model to market transactions, the transaction price is initially used as the best estimate of fair value. Accordingly, when a pricing model is used to value such an instrument, the model is adjusted so the model value at inception equals the transaction price. Subsequent to initial recognition, the Company updates valuation inputs when corroborated by evidence such as similar market transactions, third-party pricing services and/or broker or dealer quotations, or other empirical market data. When appropriate, valuations are adjusted for various factors such as liquidity, bid/offer spreads and credit considerations. Such adjustments are generally based on available market evidence. In the absence of such evidence, management's best estimate is used.

Separate Account Assets

Separate account assets are comprised primarily of registered and open-ended variable funds that trade daily and are measured at fair value using quoted prices in active markets for identical assets. Certain separate account assets are reported on a general account basis and are not reported at fair value.

NOTES TO FINANCIAL STATEMENTS

(5)

a) Fair Value Measurements on Gross Basis at March 31, 2014:

	Level 1	Level 2	Level 3	Total
Derivative assets at fair value	$ 169,710,280	$ 846,395,856	$60,156,709	$ 1,076,262,845
Derivative liabilities at fair value	$ -	$ 718,258,796	$13,872,808	$ 732,131,604

b) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy on Gross Basis

	Derivative Assets	Derivative Liabilities
Balance at January 1, 2014	$ 65,870,302	$ 12,938,993
Total gains or losses (realized/unrealized)		
Included in net income	-	-
Included in surplus	(1,413,461)	933,815
Purchases, issuances and settlements	(4,300,133)	-
Transfers into Level 3	-	-
Transfers out of Level 3	-	-
Balance at March 31, 2014	$ 60,156,708	$ 13,872,808

The Company had no transfers of Level 3 derivatives at March 31,2014 and December 31, 2013.

B. No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013.

C. Aggregate fair value disclosure listed by financial instrument type at March 31,2014:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 101,272,216,603	$ 96,202,365,139	$ -	$ 80,015,267,648	$ 21,256,948,955	$ -
Perpetual preferred stock	227,031,278	197,517,226	-	181,985,063	45,046,215	-
Mortgage loans	7,924,477,020	7,468,960,539	-	-	7,924,477,020	-
Cash, cash equivalents and short-term investments	656,612,712	656,612,712	(209,798,175)	866,410,887	-	-
Contract loans	1,520,532,199	1,520,532,199	-	-	1,520,532,199	-
Receivable for securities	295,140,800	295,140,800		295,140,800	-	-
Securities lending reinvested collateral assets	1,784,908,265	1,784,908,265	-	1,784,908,265	-	
Separate account assets	1,137,439,734	1,070,368,244	-	1,040,517,968	96,921,766	-
Liabilities						
Policyholder contract deposits	8,924,740,489	7,394,172,805	-	182,189,249	8,742,551,240	-
Payables for securities	137,463,700	137,463,700	-	137,463,700	-	-
Payable for securities lending	1,787,002,019	1,787,002,019	-	1,787,002,019	-	-
Separate account liabilities	37,145,505,766	37,084,073,884	-	37,145,505,766	-	-

21. OTHER ITEMS

A - B. No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013.

C. Other Disclosures

Events Related to AIG

AIG is subject to regulation by the Board of Governors of the Federal Reserve System (the "Federal Reserve") as a systemically important financial institution ("SIFI") pursuant to the Dodd-Frank Wall Street Reform and Consumer Protection Act. AIG was subject to regulation by the Federal Reserve as a savings and loan holding company as of March 31, 2014. See Note 22 regarding AIG's de-registration as a savings and loan holding company.

On July 18, 2013, the Financial Stability Board (consisting of representatives of national financial authorities of the G20 nations), in consultation with the International Association of Insurance Supervisors and national authorities, identified an initial list of Global Systemically Important Insurers, which included AIG.

Additional information on AIG is publicly available in its regulatory filings with the U.S. Securities and Exchange Commission ("SEC"). Information regarding AIG as described in these footnotes is qualified by regulatory filings AIG files from time to time with the SEC.

No other significant changes from the disclosure included in the Company's annual statement for

NOTES TO FINANCIAL STATEMENTS

the year ended December 31, 2013.

D - G. No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013.

H. Offsetting and Netting of Assets and Liabilities.

		Gross Amount Recognized	Amount Offset	Net Amount Presented on Financial Statements
(1)	Assets			
	Derivatives	$ 1,076,262,845	$ (121,756,941)	$ 954,505,904
(2)	Liabilities			
	Derivatives	$ (732,131,604)	$ 121,756,941	$ (610,374,663)

I. Joint and Several Liabilities

The Company had no joint and several liability arrangements accounted for under SSAP No. 5R, Liabilities, Contingencies and Impairment of Assets.

22. EVENTS SUBSEQUENT

Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 13, 2014 for the statutory statement issued on May 15, 2014.

There are no other recognized Type I subsequent events.

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through May 13, 2014 for the statutory statement issued on May 15, 2014.

The Federal Reserve approved AIG's application to deregister as a savings and loan holding company effective April 4, 2014. AIG will continue to be supervised by the Federal Reserve as a SIFI.

There are no other Type II subsequent events that required disclosure.

23. REINSURANCE

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013, except for items disclosed in footnote 10.E. above.

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013.

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013.

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013.

27. STRUCTURED SETTLEMENTS

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013.

28. HEALTH CARE RECEIVABLES

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013.

NOTES TO FINANCIAL STATEMENTS

29. PARTICIPATING POLICIES

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013.

30. PREMIUM DEFICIENCY RESERVES

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013.

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013.

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT LIABILITIES BY WITHDRAWAL CHARACTERISTICS

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013.

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013.

34. SEPARATE ACCOUNTS

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 2013.

35. LOSS/CLAIM ADJUSTMENT EXPENSES

No significant change from the disclosure included in the Company's annual statement for the year ended December 31, 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.

Effective January 28, 2014, AIG Re-Takaful (L) Berhad was incorporated in Malaysia. The entity is wholly owned by AIG Asia Pacific Insurance Pte. Ltd.

Effective February 19, 2014, AIG Insurance (Guernsey) PCC Limited was dissolved.

Effective February 26, 2014, Delos Finance S.A.R.L. was formed. It is a wholly owned subsidiary of Delos Aircraft Limited.

Effective March 1, 2014, the ownership of Johannesburg Insurance Holdings (Proprietary) Limited was transferred to AIG MEA Holdings Limited.

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 name of 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 [X] N/A [ ]
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. .....12/31/2011.....

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. .....12/31/2011.....

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). .....5/31/2013.....

6.4 By what department or departments?

Texas Department of Insurance, Delaware Department of Insurance

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 [X] No [ ] N/A [ ]

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

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 the 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
AIG Asset Management (U.S.), LLC	New York, NY	NO	NO	NO	YES
AIG Capital Services, Inc.	Jersey City, NJ	NO	NO	NO	YES
AIG Federal Savings Bank	Wilmington, DE	NO	YES	NO	NO
AIG Global Capital Markets Securities, LLC	Wilton, CT	NO	NO	NO	YES
FSC Securities Corporation	Atlanta, GA	NO	NO	NO	YES
Royal Alliance Associates, Inc.	New York, NY	NO	NO	NO	YES
SagePoint Financial, Inc.	Phoenix, AZ	NO	NO	NO	YES
SunAmerica Asset Management, LLC	Jersey City, NJ	NO	NO	NO	YES
The Variable Annuity Life Insurance Company	Houston, TX	NO	NO	NO	YES
VALIC Financial Advisors, Inc.	Houston, TX	NO	NO	NO	YES
Vision2020 Wealth Management Corp.	New York, NY	NO	NO	NO	YES
Woodbury Financial Services, Inc.	North Oakdale, MN	NO	NO	NO	YES

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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).

PART 1 - 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: $.....148,661,281

PART 1 - 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:

The Company is a member of the Federal Home Loan Bank ("FHLB") of Dallas and San Francisco. At March 31, 2014, the statement value Company's ownership in the FHLB of Dallas and San Francisco stock was $18,759,400. Pursuant to the membership terms, the Company has also pledged such stock to the FHLB of Dallas and San Francisco as collateral for the Company's obligations under agreements entered into with the FHLB of Dallas and San Francisco. As of March 31, 2014, the Company has borrowed $32,300,000 from the FHLB of Dallas and San Francisco. The fair value of the collateral pledged to secure current and future advances from the FHLB of Dallas and San Francisco was $355,660,209 which includes the value of the FHLB common stock noted above.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $.....686,909,019

13. Amount of real estate and mortgages held in short-term investments: $.....0

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	$ 6,609,612,445	$ 6,480,775,905
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 321,975,330	$ 337,981,461
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 70,697,467	$ 0
14.26 All Other	$ 902,966,600	$ 895,303,231
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 7,905,251,842	$ 7,714,060,597
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $.....1,784,908,265
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $.....1,784,908,265
16.3 Total payable for securities lending reported on the liability page: $.....1,787,002,019

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
State Street Bank & Trust	801 Pennsylvania, Kansas City, MO 64105

PART 1 - INVESTMENT

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 and complete information relating thereto:

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

17.5 Identify all investment advisors, broker/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
150088	AIG Asset Management (U.S.), LLC	175 Water Street, New York, NY 10038
108477	AllianceBernstein, L.P.	1345 Avenue of the Americas, New York, NY 10105
Exempt from registration	BBVA Compass Bank	15 South 20th St., Birmingham, AL 35233
104650	Fifth Third Asset Management, Inc.	38 Fountain Square Plaza, Cincinnati, OH 45263
104842	First Tennessee Bank National Association	6077 Primacy Parkway, Memphis, TN 38119
Exempt from registration	Huntington National Bank	41 S. High St., Columbus, OH 43287
107038	J.P. Morgan Investment Management Inc.	1111 Polaris Parkway, Columbus, OH 43240
105277	PNC Capital Advisors, LLC	1900 East Ninth Street, Cleveland, OH 44114
105926	PineBridge Investments LLC	399 Park Avenue, 4th Floor, New York, NY 10022
138960	Stone Harbor Investment Partners, L.P.	31 West 52nd Street, New York, NY 10019
104973	Wells Capital Management	525 Market St., San Francisco, CA 94105
106909	Wilmington Trust Investment Advisors, Inc.	25 South Chales Street, Baltimore, MD 21201
107590	Invesco Senior Secured Management, Inc.	1166 Avenue of the Americas, 26th Fl, New York, NY 10

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

18.2 If no, list exceptions:
Fifty securities were not filed with the SVO because the book value was deemed immaterial, three are pending documentation from INVESCO, one is pending valid identifier from CUSIP and one is not filed due to incomplete documentation or lack of required financials.

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$ 28,919
1.13	Commercial mortgages	$ 7,161,570,130
1.14	Total mortgages in good standing	$ 7,161,599,050
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$ 293,979,299
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$ 0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$ 13,382,191
1.44	Total mortgages in process of foreclosure	$ 13,382,191
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 7,468,960,539
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$ 0

2. Operating Percentages:

2.1	A&H loss percent	72.4
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	72.4

3.1	Do you act as a custodian for health savings accounts?	Yes [ ]	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?	Yes [ ]	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	15,355,692	39,002,006	1,361,529		55,719,227	77,500
2.	Alaska AK	L	3,915,184	1,723,964	59,075		5,698,223	
3.	Arizona AZ	L	8,298,692	69,049,487	591,950		77,940,129	2,163,914
4.	Arkansas AR	L	5,770,464	20,942,636	463,831		27,176,931	415,179
5.	California CA	L	108,938,805	369,274,398	3,813,101		482,026,304	13,850,668
6.	Colorado CO	L	10,742,104	41,651,548	873,018		53,266,670	178,530
7.	Connecticut CT	L	9,337,598	36,486,618	423,809		46,248,025	608,128
8.	Delaware DE	L	8,732,605	7,365,846	160,602		16,259,053	117,485
9.	District of Columbia DC	L	2,303,054	1,279,849	42,564		3,625,467	
10.	Florida FL	L	58,623,775	276,621,469	3,115,967		338,361,211	458,772
11.	Georgia GA	L	36,115,657	56,901,725	2,974,083		95,991,465	411,792
12.	Hawaii HI	L	4,227,982	5,413,761	89,429		9,731,172	
13.	Idaho ID	L	1,763,599	5,803,564	71,661		7,638,824	94,695
14.	Illinois IL	L	28,284,164	119,584,682	1,727,148		149,595,994	610,549
15.	Indiana IN	L	8,902,905	70,228,143	929,509		80,060,557	1,073,721
16.	Iowa IA	L	4,923,786	12,737,561	211,134		17,872,481	312,742
17.	Kansas KS	L	5,504,318	19,880,781	516,523		25,901,622	
18.	Kentucky KY	L	10,336,716	26,687,974	1,464,181		38,488,871	558,444
19.	Louisiana LA	L	12,555,691	36,307,483	1,143,991		50,007,165	116,394
20.	Maine ME	L	1,374,824	4,134,379	129,564		5,638,767	
21.	Maryland MD	L	17,569,034	56,384,896	616,083		74,570,013	343,034
22.	Massachusetts MA	L	12,773,936	51,354,670	833,222		64,961,828	792,518
23.	Michigan MI	L	20,933,647	77,219,773	1,217,355		99,370,775	682,943
24.	Minnesota MN	L	38,005,434	35,034,742	231,230		73,271,406	363,776
25.	Mississippi MS	L	6,518,268	12,166,914	928,760		19,613,942	
26.	Missouri MO	L	10,467,051	235,917,906	1,304,693		247,689,650	745,562
27.	Montana MT	L	957,267	2,602,725	51,353		3,611,345	148,638
28.	Nebraska NE	L	3,818,432	6,808,076	193,928		10,820,436	159,759
29.	Nevada NV	L	4,531,507	11,308,170	367,660		16,207,337	1,999,965
30.	New Hampshire NH	L	1,882,358	11,192,197	167,835		13,242,390	51,417
31.	New Jersey NJ	L	23,603,434	177,587,849	2,403,054		203,594,337	535,360
32.	New Mexico NM	L	2,757,499	6,070,509	174,218		9,002,226	
33.	New York NY	N	7,695,361	29,520,619	303,413		37,519,393	549,917
34.	North Carolina NC	L	19,999,866	68,921,730	2,508,628		91,430,224	386,698
35.	North Dakota ND	L	1,110,948	3,539,778	114,689		4,765,415	
36.	Ohio OH	L	20,938,490	118,403,106	1,578,652		140,920,248	673,519
37.	Oklahoma OK	L	6,585,831	20,274,976	723,062		27,583,869	15,736
38.	Oregon OR	L	4,142,258	24,432,166	374,397		28,948,821	173,256
39.	Pennsylvania PA	L	37,737,310	119,983,440	2,371,813		160,092,563	4,242,802
40.	Rhode Island RI	L	1,582,692	6,977,895	146,590		8,707,177	380,823
41.	South Carolina SC	L	11,008,267	33,579,632	1,489,885		46,077,784	247,912
42.	South Dakota SD	L	10,881,781	1,971,893	102,554		12,956,228	100,000
43.	Tennessee TN	L	21,880,326	49,211,366	2,203,319		73,295,011	235,624
44.	Texas TX	L	70,297,208	269,629,471	4,784,085		344,710,764	18,377,598
45.	Utah UT	L	4,672,692	14,502,097	616,070		19,790,859	443,693
46.	Vermont VT	L	1,143,273	3,748,465	152,511		5,044,249	150,000
47.	Virginia VA	L	25,566,712	72,024,647	1,509,437		99,100,796	419,871
48.	Washington WA	L	7,953,686	39,730,630	397,477		48,081,793	379,780
49.	West Virginia WV	L	4,057,652	13,017,168	369,601		17,444,421	270,349
50.	Wisconsin WI	L	7,689,838	54,017,268	1,000,598		62,707,704	38,971
51.	Wyoming WY	L	789,725	1,046,378	69,927		1,906,030	
52.	American Samoa AS	N	435		130		565	
53.	Guam GU	L	32,103		998		33,101	
54.	Puerto Rico PR	L	1,204,630	28,469	567,831		1,800,930	
55.	US Virgin Islands VI	L	39,913	9,515	1,553		50,981	
56.	Northern Mariana Islands MP	N	854				854	
57.	Canada CAN	N	1,011,371		1,733		1,013,104	
58.	Aggregate Other Alien OT	XXX	1,708,785	378,674	4,232	0	2,091,691	0
59.	Subtotal	(a) 53	759,557,489	2,849,675,684	50,045,245	0	3,659,278,418	53,958,034
90.	Reporting entity contributions for employee benefit plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	3,093,336	4,331			3,097,667	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	43,853				43,853	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	6,030,023	23,838	255,328		6,309,189	
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	768,724,701	2,849,703,853	50,300,573	0	3,668,729,127	53,958,034
96.	Plus Reinsurance Assumed	XXX	5,714,463	4,566,252			10,280,715	
97.	Totals (All Business)	XXX	774,439,164	2,854,270,105	50,300,573	0	3,679,009,842	53,958,034
98.	Less Reinsurance Ceded	XXX	512,932,199	(54,446,088)	1,278,707		459,764,818	
99.	Totals (All Business) less Reinsurance Ceded	XXX	261,506,965	2,908,716,193	49,021,866	0	3,219,245,024	53,958,034

DETAILS OF WRITE-INS

58001.	Aggregate Other Alien	XXX	1,708,785	378,674	4,232		2,091,691	
58002.		XXX					0	
58003.		XXX					0	
58998.	Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	1,708,785	378,674	4,232	0	2,091,691	0
9401.		XXX					0	
9402.		XXX					0	
9403.		XXX					0	
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(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.

American International Group, Inc.
SCHEDULE Y - Part 1 Organizational Chart

SCHEDULE Y DOES NOT INCLUDE REAL ESTATE JOINT VENTURES, PARTNERSHIPS AND SUBSIDIARIES OF PARTNERSHIPS, TRUSTS, FUNDS, OR BRANCHES[1]

No	Level	NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net AIG Group Ownership
1	1	00124	American International Group, Inc.	USA		13-2592361		
2	2	00000	AIA Aurora LLC	USA		27-0982390	100.00%	100.00%
3	2	00000	AIG Capital Corporation	USA		60-0001373	100.00%	100.00%
4	3	00000	AIG Consumer Finance Group, Inc.	USA		13-3847404	100.00%	100.00%
5	4	00000	AIG Credit S.A.	POL			100.00%	100.00%
6	3	00000	AIG Credit Corp.	USA		13-4058120	100.00%	100.00%
7	4	00000	A.I. Credit Consumer Discount Company	USA		13-3190772	100.00%	100.00%
8	4	00000	A.I. Credit Corp.	USA		13-2736972	100.00%	100.00%
9	5	00000	Barnegat Funding Corp.	USA		20-0508330	100.00%	100.00%
10	4	00000	AICCO, Inc. [Delaware]	USA		95-4477888	100.00%	100.00%
11	4	00000	AIG Credit Corp. of Canada	CAN			100.00%	100.00%
12	3	00000	AIG Equipment Finance Holdings, Inc.	USA		20-1749223	100.00%	100.00%
13	4	00000	AIG Commercial Equipment Finance, Inc.	USA		20-1749201	100.00%	100.00%
14	5	00000	AIG Commercial Equipment Finance Company, Canada	CAN		83-2903348	100.00%	100.00%
15	5	00000	CEF Lease Holding, LLC	USA		27-1185005	100.00%	100.00%
16	3	00000	AIG Global Asset Management Holdings Corp.	USA		13-3870953	100.00%	100.00%
17	4	00000	AIG Asset Management (Asia) Limited	HKG			100.00%	100.00%
18	4	00000	AIG Asset Management (Europe) Limited	GBR			100.00%	100.00%
19	5	00000	AIG Overseas Pool LLC	USA		27-4602464	1.58%	100.00%
20	4	00000	AIG Asset Management (U.S.), LLC	USA		27-0529722	100.00%	100.00%
21	4	00000	AIG Global Real Estate Investment Corp.	USA		13-3454957	100.00%	100.00%
22	5	00000	AIGGRE NNP IV Murray Hill, LLC	USA		20-4929933	100.00%	100.00%
23	6	00000	AIGGRE NNP IV Chelsea, LLC	USA		20-5953499	100.00%	100.00%
24	7	00000	NNP IV Investors, LLC	USA			25.00%	25.00%
25	5	00000	AIGGRE Terrabrook Murray Hill I LLC	USA		20-1333787	100.00%	100.00%
26	6	00000	AIGGRE Terrabrook Chelsea I LLC	USA		20-1172868	100.00%	100.00%
27	7	00000	Terra Nova Partners, L.P.	USA			25.00%	25.00%
28	8	00000	American Newland Investors II, LLC	USA			50.00%	12.50%
29	5	00000	Boggs Tract LLC	USA		27-0152063	100.00%	100.00%
30	5	00000	Chardon/Hato Rey Partnership, S.E.	USA		13-3457644	100.00%	100.00%
31	4	00000	AIG Mortgage Capital, LLC	USA		20-2161268	100.00%	100.00%
32	4	00000	AIG Property Company Limited	IRL			100.00%	100.00%
33	4	00000	AIG Securities Lending Corp.	USA		13-4009890	100.00%	100.00%
34	3	00000	AIG Portfolio Solutions (Europe) Limited	GBR			100.00%	100.00%
35	3	00000	AIG Portfolio Solutions LLC	USA		45-4662412	100.00%	100.00%
36	3	00000	ILFC Holdings, Inc.	USA		45-3060262	100.00%	100.00%
37	3	00000	International Lease Finance Corporation	USA		22-3059110	100.00%	100.00%
38	4	00000	Aircraft 32A-2731 Inc.	USA		46-1065778	100.00%	100.00%
39	4	00000	Aircraft 32A-3147 Inc.	USA		45-4879472	100.00%	100.00%
40	4	00000	Aircraft 32A-3148 Inc.	USA		45-4879701	100.00%	100.00%
41	4	00000	Aircraft 32A-810 Inc.	USA		45-3593051	100.00%	100.00%
42	4	00000	Aircraft 33A-272 Inc.	USA		46-3298340	100.00%	100.00%
43	4	00000	Aircraft 33A-358 Inc.	USA		45-3322193	100.00%	100.00%
44	4	00000	Aircraft 33A-364 Inc.	USA		45-3321406	100.00%	100.00%
45	4	00000	Aircraft 34A-216 Inc.	USA		45-1538872	100.00%	100.00%
46	4	00000	Aircraft 73B-25374 Inc.	USA		45-1538928	100.00%	100.00%
47	4	00000	Aircraft 73B-25375 Inc.	USA		27-5306693	100.00%	100.00%
48	4	00000	Aircraft 73B-26323 Inc.	USA		45-4647107	100.00%	100.00%
49	4	00000	Aircraft 73B-28249 Inc.	USA		27-4006000	100.00%	100.00%
50	4	00000	Aircraft 73B-30671 Inc.	USA		27-5161207	100.00%	100.00%
51	4	00000	Aircraft 73B-31127 Inc.	USA		45-3718535	100.00%	100.00%
52	4	00000	Aircraft 73B-32796 Inc.	USA		27-5161438	100.00%	100.00%
53	4	00000	Aircraft 73B-33220 Inc.	USA		45-3718769	100.00%	100.00%
54	4	00000	Aircraft 73B-38821 Inc.	USA		45-2466066	100.00%	100.00%
55	4	00000	Aircraft 73B-41794 Inc.	USA		45-3060504	100.00%	100.00%
56	4	00000	Aircraft 73B-41796 Inc.	USA		45-3060557	100.00%	100.00%
57	4	00000	Aircraft 73B-41806 Inc.	USA		45-3060609	100.00%	100.00%
58	4	00000	Aircraft 73B-41815 Inc.	USA		45-3069451	100.00%	100.00%
59	4	00000	Aircraft B757 29382 Inc.	USA		27-2328297	100.00%	100.00%
60	4	00000	Aircraft B767 29388 Inc.	USA		27-2328216	100.00%	100.00%
61	4	00000	Aircraft SPC-12, Inc.	USA		95-4684502	100.00%	100.00%
62	5	00000	Whitney Leasing Limited	BMU		98-0430163	100.00%	100.00%
63	6	00000	Whitney France Leasing S.A.R.L.	FRA		98-0665057	100.00%	100.00%
64	6	00000	Whitney Ireland Leasing Limited	IRL		98-0430160	100.00%	100.00%
65	6	00000	Whitney UK Leasing Limited	GBR		98-0631719	100.00%	100.00%
66	6	00000	Whitney US Leasing, Inc.	USA		27-0250578	100.00%	100.00%
67	4	00000	Aircraft SPC-14, Inc.	USA		95-4684535	100.00%	100.00%
68	4	00000	Aircraft SPC-3, Inc.	USA		95-4490883	100.00%	100.00%
69	5	00000	CABREA, Inc.	USA		13-3910440	100.00%	100.00%
70	5	00000	ILFC Dover, Inc.	USA		13-3884649	100.00%	100.00%
71	5	00000	ILFC Volare, Inc.	USA		94-3288820	100.00%	100.00%
72	4	00000	Aircraft SPC-4, Inc.	USA		13-3884686	100.00%	100.00%
73	4	00000	Aircraft SPC-8, Inc.	USA		94-3288827	100.00%	100.00%
74	4	00000	Aircraft SPC-9, Inc.	USA		95-4684505	100.00%	100.00%
75	5	00000	Sierra Leasing Limited	BMU		98-0200623	100.00%	100.00%
76	6	00000	Calliope Limited	IRL		98-0415546	100.00%	100.00%
77	6	00000	ILFC Labuan ECA Ltd.	MYS		98-0396038	100.00%	100.00%
78	6	00000	Sierra US Leasing, Inc.	USA		45-3592889	100.00%	100.00%
79	4	00000	Brokat Leasing, LLC	USA		71-1004421	100.00%	100.00%
80	4	00000	Doheny Investment Holding Trust	USA		45-6714484	100.00%	100.00%
81	5	00000	Camden Aircraft Leasing Trust	USA		45-6714561	100.00%	100.00%
82	6	00000	Charleville Aircraft Leasing Limited	IRL		98-1042335	100.00%	100.00%
83	4	00000	Euclid Aircraft, Inc.	USA		95-4684522	100.00%	100.00%
84	4	00000	Fleet Solutions Holdings Inc.	USA		45-2829295	100.00%	100.00%
85	5	00000	AeroTurbine, Inc.	USA		65-0784737	100.00%	100.00%
86	6	00000	AeroTurbine (Bermuda) 1 Ltd	BMU		98-1157064	100.00%	100.00%
87	6	00000	Aeroturbine Europe Limited	GBR		98-1057965	100.00%	100.00%
88	7	00000	AeroTurbine Asia Pte. Ltd.	SGP		98-1057876	100.00%	100.00%
89	4	00000	Flying Fortress Investments Inc.	USA		45-4522562	100.00%	100.00%
90	5	00000	Flying Fortress Financing Inc.	USA		45-4482409	100.00%	100.00%
91	6	00000	Flying Fortress Inc.	USA		27-2328180	100.00%	100.00%
92	7	00000	Flying Fortress Ireland Leasing Limited	IRL		98-0665061	100.00%	100.00%
93	8	00000	ILFC Aircraft 32A-556 Limited	IRL		38-3816219	100.00%	100.00%

American International Group, Inc.
SCHEDULE Y - Part 1 Organizational Chart

SCHEDULE Y DOES NOT INCLUDE REAL ESTATE JOINT VENTURES, PARTNERSHIPS AND SUBSIDIARIES OF PARTNERSHIPS, TRUSTS, FUNDS, OR BRANCHES[1]

No	Level	NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net AIG Group Ownership
94	8	00000	ILFC Aircraft 32A-661 Limited	IRL		98-0671152	100.00%	100.00%
95	8	00000	ILFC Aircraft 32A-666 Limited	IRL		98-0695511	100.00%	100.00%
96	8	00000	ILFC Aircraft 32A-775 Limited	IRL		98-0695509	100.00%	100.00%
97	8	00000	ILFC Aircraft 33A-70 Limited	IRL		98-0971154	100.00%	100.00%
98	8	00000	ILFC Aircraft 76B-25137 Limited	IRL		98-0671155	100.00%	100.00%
99	8	00000	ILFC Aircraft 76B-27958 Limited	IRL		98-0676159	100.00%	100.00%
100	8	00000	ILFC Aircraft 77B-29908 Limited	IRL		32-0350717	100.00%	100.00%
101	8	00000	ILFC Ireland Leasing Limited	IRL		98-0671157	100.00%	100.00%
102	7	00000	Flying Fortress US Leasing Inc.	USA		27-2328143	100.00%	100.00%
103	8	00000	Aircraft 32A-579 Inc.	USA		37-1606207	100.00%	100.00%
104	8	00000	Aircraft 32A-585 Inc.	USA		27-4634560	100.00%	100.00%
105	8	00000	Aircraft 32A-645 Inc.	USA		36-4674413	100.00%	100.00%
106	8	00000	Aircraft 32A-726 Inc.	USA		35-2385297	100.00%	100.00%
107	8	00000	Aircraft 32A-760 Inc.	USA		90-0729409	100.00%	100.00%
108	8	00000	Aircraft 32A-775 Inc.	USA		45-3060402	100.00%	100.00%
109	8	00000	Aircraft 32A-782 Inc.	USA		27-4634642	100.00%	100.00%
110	8	00000	Aircraft 32A-987 Inc.	USA		27-4634716	100.00%	100.00%
111	8	00000	Aircraft 33A-132, Inc.	USA		27-2941881	100.00%	100.00%
112	8	00000	Aircraft 34A-152 Inc.	USA		61-1620002	100.00%	100.00%
113	8	00000	Aircraft 34A-395 Inc.	USA		36-4674411	100.00%	100.00%
114	8	00000	Aircraft 34A-48 Inc.	USA		35-2385296	100.00%	100.00%
115	8	00000	Aircraft 34A-93 Inc.	USA		32-0314862	100.00%	100.00%
116	8	00000	Aircraft 74B-27602 Inc.	USA		27-4006019	100.00%	100.00%
117	8	00000	Aircraft 74B-29375 Inc.	USA		27-4006030	100.00%	100.00%
118	8	00000	Aircraft 75B-26276 Inc.	USA		27-4183653	100.00%	100.00%
119	8	00000	Aircraft 75B-28833 Inc.	USA		27-3377949	100.00%	100.00%
120	8	00000	Aircraft 75B-28834 Inc.	USA		35-2385295	100.00%	100.00%
121	8	00000	Aircraft 75B-28836 Inc.	USA		32-0314861	100.00%	100.00%
122	8	00000	Aircraft 76B-26261 Inc.	USA		30-0640685	100.00%	100.00%
123	8	00000	Aircraft 76B-26329 Inc.	USA		61-1619999	100.00%	100.00%
124	8	00000	Aircraft 76B-27600 Inc.	USA		32-0314860	100.00%	100.00%
125	8	00000	Aircraft 76B-27613 Inc.	USA		36-4674406	100.00%	100.00%
126	8	00000	Aircraft 76B-27615 Inc.	USA		37-1606202	100.00%	100.00%
127	8	00000	Aircraft 76B-28206 Inc.	USA		38-3816221	100.00%	100.00%
128	8	00000	Aircraft 77B-29908 Inc.	USA		61-1620000	100.00%	100.00%
129	8	00000	Aircraft A330 143 Inc.	USA		27-2098845	100.00%	100.00%
130	8	00000	Aircraft A330 72 Inc.	USA		27-2098895	100.00%	100.00%
131	8	00000	Aircraft A330 98 Inc.	USA		27-2098947	100.00%	100.00%
132	8	00000	Aircraft B757 29377 Inc.	USA		27-2328452	100.00%	100.00%
133	8	00000	Flying Fortress Aruba Leasing A.V.V.	ABW		98-0665063	100.00%	100.00%
134	8	00000	Flying Fortress Bermuda Leasing Ltd.	BMU		98-0665059	100.00%	100.00%
135	4	00000	Geneva Triple Sept Leasing Limited	IRL		98-0624266	100.00%	100.00%
136	4	00000	Grand Staircase Aircraft Inc.	USA		27-5305609	100.00%	100.00%
137	5	00000	Park Topanga Aircraft Inc.	USA		27-5306173	100.00%	100.00%
138	6	00000	Temescal Aircraft Inc.	USA		27-5306297	100.00%	100.00%
139	7	00000	Ballysky Aircraft Ireland Limited	IRL		61-6419987	100.00%	100.00%
140	8	00000	ILFC Aircraft 32A-1884 Limited	IRL		98-1114016	100.00%	100.00%
141	8	00000	ILFC Aircraft 32A-3114 Limited	IRL		98-1013925	100.00%	100.00%
142	8	00000	ILFC Aircraft 32A-3116 Limited	IRL		98-1013927	100.00%	100.00%
143	8	00000	ILFC Aircraft 32A-3124 Limited	IRL		98-1013930	100.00%	100.00%
144	8	00000	ILFC Aircraft 32A-4619 Limited	IRL		98-0697901	100.00%	100.00%
145	8	00000	ILFC Aircraft 33A-432 Limited	IRL		98-0671153	100.00%	100.00%
146	8	00000	ILFC Aircraft 33A-454 Limited	IRL		36-4708551	100.00%	100.00%
147	8	00000	ILFC Aircraft 33A-911 Limited	IRL		37-1647379	100.00%	100.00%
148	8	00000	ILFC Aircraft 73B-35275 Limited	IRL		61-1658421	100.00%	100.00%
149	8	00000	Mentes I Ireland Leasing Limited	IRL		61-1658420	100.00%	100.00%
150	8	00000	Mentes II Ireland Leasing Limited	IRL		98-6064929	100.00%	100.00%
151	8	00000	Mentes III Ireland Leasing Limited	IRL		98-6064930	100.00%	100.00%
152	8	00000	Mentes IV Ireland Leasing Limited	IRL		98-6064931	100.00%	100.00%
153	8	00000	Mentes V Ireland Leasing Limited	IRL		98-6064932	100.00%	100.00%
154	8	00000	Mentes VI Ireland Leasing Limited	IRL		98-6064933	100.00%	100.00%
155	8	00000	Mentes VII Ireland Leasing Limited	IRL		98-6064934	100.00%	100.00%
156	7	00000	Charmlee Aircraft Inc.	USA		27-5304959	100.00%	100.00%
157	8	00000	Aircraft 32A-1658 Inc.	USA		27-5160948	100.00%	100.00%
158	8	00000	Aircraft 32A-1695 Inc.	USA		45-3591618	100.00%	100.00%
159	8	00000	Aircraft 32A-2024 Inc.	USA		45-2473107	100.00%	100.00%
160	8	00000	Aircraft 32A-2594 Inc.	USA		45-2739905	100.00%	100.00%
161	8	00000	Aircraft 73B-28252 Inc.	USA		27-3707610	100.00%	100.00%
162	8	00000	Aircraft 73B-30645 Inc.	USA		27-3707709	100.00%	100.00%
163	8	00000	Aircraft 77B-29404 Inc.	USA		45-2739964	100.00%	100.00%
164	8	00000	Aircraft 77B-32723 Inc.	USA		27-5144104	100.00%	100.00%
165	8	00000	Aircraft Lotus Inc.	USA		30-0640953	100.00%	100.00%
166	8	00000	Belmar Bermuda Leasing Limited	BMU		98-1114025	100.00%	100.00%
167	4	00000	Hyperion Aircraft Financing Inc.	USA		45-5064971	100.00%	100.00%
168	5	00000	Hyperion Aircraft Inc.	USA		27-2098662	100.00%	100.00%
169	6	00000	Delos Aircraft Inc.	USA		27-2098722	100.00%	100.00%
170	4	00000	Hyperion Aircraft Financing Limited	IRL			100.00%	100.00%
171	5	00000	Hyperion Aircraft Limited	IRL			100.00%	100.00%
172	6	00000	Delos Aircraft Limited	IRL			100.00%	100.00%
173	7	00000	Apollo Aircraft Inc.	USA		27-2098782	100.00%	100.00%
174	8	00000	Aircraft 32A-1905 Inc.	USA		45-3690995	100.00%	100.00%
175	8	00000	Aircraft 32A-1946 Inc.	USA		45-5177713	100.00%	100.00%
176	8	00000	Aircraft 32A-3424 Limited	GBR		98-0676172	100.00%	100.00%
177	8	00000	Aircraft 32A-3454 Limited	GBR		98-0676170	100.00%	100.00%
178	8	00000	Aircraft 32A-993, Inc.	USA		27-2941984	100.00%	100.00%
179	8	00000	Aircraft 73B-26315 Inc.	USA		27-4005960	100.00%	100.00%
180	8	00000	Aircraft 73B-26317 Inc.	USA		27-4005985	100.00%	100.00%
181	8	00000	Aircraft 73B-30036 Inc.	USA		27-4005835	100.00%	100.00%
182	8	00000	Aircraft 73B-30646 Inc.	USA		45-2817658	100.00%	100.00%
183	8	00000	Aircraft 73B-30661 Inc.	USA		27-3707768	100.00%	100.00%
184	8	00000	Aircraft 73B-30730 Inc.	USA		45-2210272	100.00%	100.00%
185	8	00000	Aircraft 73B-32841 Inc.	USA		27-2328357	100.00%	100.00%
186	8	00000	Aircraft 76B-26327 Inc.	USA		38-3816220	100.00%	100.00%

American International Group, Inc.
SCHEDULE Y - Part 1 Organizational Chart

SCHEDULE Y DOES NOT INCLUDE REAL ESTATE JOINT VENTURES, PARTNERSHIPS AND SUBSIDIARIES OF PARTNERSHIPS, TRUSTS, FUNDS, OR BRANCHES[1]

No	Level	NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net AIG Group Ownership
187	8	00000	Aircraft 76B-27597 Inc.	USA		30-0640680	100.00%	100.00%
188	8	00000	Aircraft 76B-28132 Inc.	USA		45-2739934	100.00%	100.00%
189	8	00000	Aircraft 77B-32717 Inc.	USA		30-0640683	100.00%	100.00%
190	8	00000	Aircraft Andros Inc.	USA		80-0730117	100.00%	100.00%
191	8	00000	Pelican 35302, Inc.	USA		26-4087849	100.00%	100.00%
192	8	00000	Poseidon Leasing (Bermuda) Limited	BMU		36-4698772	100.00%	100.00%
193	7	00000	Artemis (Delos) Limited	IRL		98-0656550	100.00%	100.00%
194	8	00000	ILFC Aircraft 32A-1905 Limited	IRL		98-0695512	100.00%	100.00%
195	8	00000	ILFC Aircraft 32A-2180 Limited	IRL		98-0697914	100.00%	100.00%
196	8	00000	ILFC Aircraft 32A-427 Limited	IRL		98-0676167	100.00%	100.00%
197	8	00000	ILFC Aircraft 32A-550 Limited	IRL		99-0360682	100.00%	100.00%
198	8	00000	ILFC Aircraft 32A-591 Limited	IRL		33-1218755	100.00%	100.00%
199	8	00000	ILFC Aircraft 33A-469 Limited	IRL		41-2281150	100.00%	100.00%
200	8	00000	ILFC Aircraft 33A-822 Limited	IRL		98-1066399	100.00%	100.00%
201	8	00000	ILFC Aircraft 73B-28052 Limited	IRL		98-1024932	100.00%	100.00%
202	8	00000	ILFC Aircraft 73B-29344 Limited	IRL		30-0696069	100.00%	100.00%
203	8	00000	ILFC Aircraft 73B-29368 Limited	IRL		98-0705646	100.00%	100.00%
204	8	00000	ILFC Aircraft 73B-29369 Limited	IRL		98-0705642	100.00%	100.00%
205	8	00000	ILFC Aircraft 73B-30658 Limited	IRL		98-1041853	100.00%	100.00%
206	8	00000	ILFC Aircraft 73B-30665 Limited	IRL		98-1062745	100.00%	100.00%
207	8	00000	ILFC Aircraft 73B-30696 Limited	IRL		98-0705454	100.00%	100.00%
208	8	00000	ILFC Aircraft 73B-30701 Limited	IRL		98-0705449	100.00%	100.00%
209	8	00000	ILFC Aircraft 73B-38828 Limited	IRL		98-0697915	100.00%	100.00%
210	8	00000	ILFC Aircraft 73B-41784 Limited	IRL		98-0698623	100.00%	100.00%
211	8	00000	ILFC Aircraft 73B-41785 Limited	IRL		98-0698621	100.00%	100.00%
212	8	00000	ILFC Aircraft 75B-26254 Limited	IRL		41-2281151	100.00%	100.00%
213	8	00000	ILFC Aircraft 75B-29381 Limited	IRL		98-1028027	100.00%	100.00%
214	8	00000	ILFC Aircraft 76B-27610 Limited	IRL		98-0676165	100.00%	100.00%
215	8	00000	ILFC Aircraft 76B-27616 Limited	IRL		98-0676163	100.00%	100.00%
216	8	00000	ILFC Aircraft 76B-28111 Limited	IRL		98-0671158	100.00%	100.00%
217	8	00000	ILFC Aircraft 76B-28207 Limited	IRL		35-2391565	100.00%	100.00%
218	8	00000	ILFC Aircraft 76B-29435 Limited	IRL		98-0671159	100.00%	100.00%
219	7	00000	Delos Finance S.a.r.l.	LUX			100.00%	100.00%
220	4	00000	ILFC (Bermuda) 5, Ltd.	BMU			100.00%	100.00%
221	5	00000	ILFC (Bermuda) 4, Ltd.	BMU			100.00%	100.00%
222	5	00000	ILFC (Bermuda) 6, Ltd.	BMU			100.00%	100.00%
223	5	00000	ILFC (Bermuda) 7, Ltd.	BMU			100.00%	100.00%
224	4	00000	ILFC (Bermuda) III, Ltd.	BMU			100.00%	100.00%
225	4	00000	ILFC Aircraft 33A-1284 Limited	IRL		98-1122227	100.00%	100.00%
226	4	00000	ILFC Aruba A.V.V.	ABW		98-0377785	100.00%	100.00%
227	4	00000	ILFC Australia Holdings Pty. Ltd.	AUS		98-0545944	100.00%	100.00%
228	5	00000	Wombat 30633 Leasing Pty Ltd	AUS		98-0545955	100.00%	100.00%
229	5	00000	Wombat 30638 Leasing Pty Ltd	AUS		98-0545952	100.00%	100.00%
230	5	00000	Wombat 30644 Leasing Pty Ltd	AUS		98-0545950	100.00%	100.00%
231	5	00000	Wombat 30648 Leasing Pty Ltd	AUS		98-0545951	100.00%	100.00%
232	5	00000	Wombat 30658 Leasing Pty Ltd	AUS		98-0545946	100.00%	100.00%
233	5	00000	Wombat 3474 Leasing Pty. Ltd.	AUS		98-0545961	100.00%	100.00%
234	5	00000	Wombat 3495 Leasing Pty Ltd	AUS		98-0545956	100.00%	100.00%
235	5	00000	Wombat 3547 Leasing Pty Ltd	AUS		98-0545962	100.00%	100.00%
236	5	00000	Wombat 3668 Leasing Pty Ltd	AUS		98-0545959	100.00%	100.00%
237	5	00000	Wombat V Leasing Pty Ltd	AUS		98-0545954	100.00%	100.00%
238	5	00000	Wombat VI Leasing Pty Ltd	AUS		98-0545953	100.00%	100.00%
239	4	00000	ILFC Australia Pty. Ltd.	AUS		98-0373609	100.00%	100.00%
240	4	00000	ILFC Aviation Consulting, Inc.	USA		94-3288826	100.00%	100.00%
241	4	00000	ILFC Aviation Services (Europe) B.V.	NLD		98-0705754	100.00%	100.00%
242	4	00000	ILFC Cayman Limited	CYM		98-0551256	100.00%	100.00%
243	4	00000	ILFC France S.A.R.L.	FRA		98-0655468	100.00%	100.00%
244	4	00000	ILFC Ireland 3 Limited	IRL		98-0415545	100.00%	100.00%
245	5	00000	ILFC Ireland 2 Limited	IRL		98-0415544	100.00%	100.00%
246	4	00000	ILFC Ireland Limited	IRL		98-0415543	100.00%	100.00%
247	5	00000	ILFC (Beijing) Services Co., Ltd	CHN		98-1081919	100.00%	100.00%
248	5	00000	ILFC AIRCRAFT 32A-2064 LIMITED	IRL		98-1123167	100.00%	100.00%
249	5	00000	ILFC AIRCRAFT 32A-2076 LIMITED	IRL			100.00%	100.00%
250	5	00000	ILFC AIRCRAFT 32A-2726 LIMITED	IRL		98-1132991	100.00%	100.00%
251	5	00000	ILFC AIRCRAFT 32A-3070 LIMITED	IRL			100.00%	100.00%
252	5	00000	ILFC Aircraft 32A-1808 Limited	IRL		98-1063913	100.00%	100.00%
253	5	00000	ILFC Aircraft 32A-1901 Limited	IRL		98-1114021	100.00%	100.00%
254	5	00000	ILFC Aircraft 32A-2279 Limited	IRL		99-0365219	100.00%	100.00%
255	5	00000	ILFC Aircraft 32A-2797 Limited	IRL		62-6405269	100.00%	100.00%
256	5	00000	ILFC Aircraft 32A-3065 Limited	IRL		98-1067207	100.00%	100.00%
257	5	00000	ILFC Aircraft 32A-3179 LIMITED	IRL		98-1123294	100.00%	100.00%
258	5	00000	ILFC Aircraft 33A-253 Limited	IRL		98-0705597	100.00%	100.00%
259	5	00000	ILFC Aircraft 33A-272 Limited	IRL			100.00%	100.00%
260	5	00000	ILFC Aircraft 33A-444 Limited	IRL		98-1142227	100.00%	100.00%
261	5	00000	ILFC Aircraft 73B-30667 Limited	IRL		98-1042336	100.00%	100.00%
262	5	00000	ILFC Aircraft 73B-30669 Limited	IRL		98-1044429	100.00%	100.00%
263	5	00000	ILFC Aircraft 73B-30672 Limited	IRL		98-1044432	100.00%	100.00%
264	5	00000	ILFC Aircraft 73B-30673 Limited	IRL		98-1067577	100.00%	100.00%
265	5	00000	ILFC Aircraft 73B-30694 Limited	IRL		98-1068642	100.00%	100.00%
266	5	00000	ILFC Aircraft 73B-30695 Limited	IRL		98-1068056	100.00%	100.00%
267	5	00000	ILFC Aircraft 73B-41789 Limited	IRL		98-1056426	100.00%	100.00%
268	5	00000	ILFC Aircraft 73B-41790 Limited	IRL		98-1057933	100.00%	100.00%
269	5	00000	ILFC Aircraft 73B-41791 Limited	IRL		98-1057934	100.00%	100.00%
270	5	00000	ILFC Aircraft 73B-41792 Limited	IRL		98-1057935	100.00%	100.00%
271	5	00000	ILFC Aircraft 73B-41793 Limited	IRL		98-1057936	100.00%	100.00%
272	5	00000	ILFC Aircraft 73B-41795 Limited	IRL		98-1056424	100.00%	100.00%
273	5	00000	ILFC Aircraft 73B-41802 Limited	IRL			100.00%	100.00%
274	5	00000	ILFC Aircraft 73B-41803 Limited	IRL			100.00%	100.00%
275	5	00000	ILFC Aircraft 75B-26330 Limited	IRL		98-1067215	100.00%	100.00%
276	5	00000	ILFC Aircraft 75B-27208 Limited	IRL			100.00%	100.00%
277	5	00000	ILFC Aircraft 78B-38785 Limited	IRL			100.00%	100.00%
278	5	00000	ILFC Singapore Pte. Ltd.	SGP		61-1659597	100.00%	100.00%
279	4	00000	ILFC Labuan Ltd.	MYS		98-0405605	100.00%	100.00%

American International Group, Inc.
SCHEDULE Y - Part 1 Organizational Chart

SCHEDULE Y DOES NOT INCLUDE REAL ESTATE JOINT VENTURES, PARTNERSHIPS AND SUBSIDIARIES OF PARTNERSHIPS, TRUSTS, FUNDS, OR BRANCHES[1]

No	Level	NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net AIG Group Ownership
280	4	00000	ILFC UK Limited	GBR		98-0545024	100.00%	100.00%
281	4	00000	Interlease Aircraft Trading Corporation	USA		95-4401741	100.00%	100.00%
282	4	00000	Interlease Management Corporation	USA		95-2961478	100.00%	100.00%
283	4	00000	International Lease Finance Corporation (Sweden) AB	SWE		98-0705447	100.00%	100.00%
284	4	00000	International Lease Finance Corporation, Ltd.	BMU		98-0120060	100.00%	100.00%
285	4	00000	Klementine Holdings, Inc.	USA		27-0250682	100.00%	100.00%
286	5	00000	Klementine Leasing, Inc.	USA		27-0250776	100.00%	100.00%
287	4	00000	Maiden Leasing, LLC	USA		32-0264963	100.00%	100.00%
288	4	00000	Romandy Triple Sept LLC	USA		27-0250865	100.00%	100.00%
289	4	00000	Top Aircraft, Inc.	USA		27-1091097	100.00%	100.00%
290	5	00000	Shrewsbury Aircraft Leasing Limited	IRL		98-0636930	100.00%	100.00%
291	5	00000	States Aircraft, Inc.	USA		27-1091053	100.00%	100.00%
292	3	00000	NF Seven (Cayman) Limited	CYM			10.00%	100.00%
293	4	00000	Ambrose 2012-1	USA			100.00%	100.00%
294	4	00000	Ambrose 2013-2	USA			100.00%	100.00%
295	4	00000	Ambrose 2013-3	USA			100.00%	100.00%
296	4	00000	Ambrose 2013-4	USA			100.00%	100.00%
297	4	00000	Ambrose 2013-5	USA			100.00%	100.00%
298	3	00000	Quartz Holdings LLC	USA			100.00%	100.00%
299	4	00000	Graphite Management LLC	USA			100.00%	100.00%
300	5	00000	Alabaster Capital LLC	USA			100.00%	100.00%
301	5	00000	Lavastone Capital LLC	USA			100.00%	100.00%
302	5	00000	Slate Capital LLC	USA			100.00%	100.00%
303	3	00000	Seventh Street Funding LLC	USA		35-0416090	100.00%	100.00%
304	2	00000	AIG Castle Holdings II LLC	USA		51-6548506	100.00%	100.00%
305	3	00000	Castle 2003-2 Trust	USA			100.00%	100.00%
306	4	00000	Castle 2003-2 Sweden AB	SWE			100.00%	100.00%
307	4	00000	Castle 2003-2A LLC	USA		51-0490337	100.00%	100.00%
308	5	00000	Castle 2003-2 Bermuda Limited	BMU		98-0493011	100.00%	100.00%
309	4	00000	Castle 2003-2B LLC	USA		51-0490339	100.00%	100.00%
310	4	00000	Castle 2003-2C LLC	USA		51-0490342	100.00%	100.00%
311	5	00000	Castle 2003-2 Ireland Limited	IRL		98-0446650	100.00%	100.00%
312	4	00000	Castle 2003-2D LLC	USA		51-0490343	100.00%	100.00%
313	5	00000	Castle 2003-2 Labuan Limited	MYS		98-0446651	100.00%	100.00%
314	4	00000	Castle 2003-2E LLC	USA		51-6557791	100.00%	100.00%
315	4	00000	Castle 2003-2F LLC	USA		51-6557792	100.00%	100.00%
316	4	00000	Castle 2003-2G LLC	USA		51-6557793	100.00%	100.00%
317	4	00000	Castle 2003-2H LLC	USA		51-0626988	100.00%	100.00%
318	4	00000	Castle 2003-2I LLC	USA		51-0626986	100.00%	100.00%
319	4	00000	Castle 2003-2J LLC	USA		51-0626984	100.00%	100.00%
320	2	00000	AIG Castle Holdings LLC	USA		43-2024038	100.00%	100.00%
321	3	00000	Castle 2003-1 Trust	USA			100.00%	100.00%
322	4	00000	Castle 2003-1A LLC	USA		56-2370816	100.00%	100.00%
323	4	00000	Castle 2003-1B LLC	USA		56-2370819	100.00%	100.00%
324	5	00000	Castle 2003-1 Bermuda Limited	BMU		98-0623696	100.00%	100.00%
325	4	00000	Castle 2003-1C LLC	USA		56-2370821	100.00%	100.00%
326	5	00000	Castle 2003-1 Ireland Limited	IRL		98-0405605	100.00%	100.00%
327	4	00000	Castle 2003-1D LLC	USA		56-2370823	100.00%	100.00%
328	2	00000	AIG Credit (Europe) Corporation	USA		52-2096752	100.00%	100.00%
329	3	00000	AIG Finanzas, Sociedad Anonima de Credito Hipotecario	ESP			100.00%	100.00%
330	4	00000	G.T.A. Finanzas, S.L.	ESP			51.00%	51.00%
331	2	00000	AIG Employee Services, Inc.	USA		84-1697731	100.00%	100.00%
332	2	00000	AIG Federal Savings Bank	USA		51-0396365	100.00%	100.00%
333	2	00000	AIG Financial Advisor Services, Inc.	USA		13-4141054	100.00%	100.00%
334	3	00000	AIG Global Investment (Luxembourg) S.A.	LUX			100.00%	100.00%
335	2	00000	AIG Financial Products Corp.	USA		13-3389410	100.00%	100.00%
336	3	00000	AIG Financial Products (Jersey) Limited	JEY		98-0356580	100.00%	100.00%
337	3	00000	AIG Financial Products (Netherlands) B.V.	NLD			100.00%	100.00%
338	3	00000	AIG Financial Products Hong Kong Limited	HKG			100.00%	100.00%
339	4	00000	Elgibright Investment Limited	HKG			90.00%	100.00%
340	4	00000	The AIV Limited Partnership	HKG		98-0193183	1.00%	100.00%
341	5	00000	The AIG-FP Investment & Management XI General Partnership	HKG		98-0422951	1.00%	100.00%
342	5	00000	The Stoneland Investment & Management General Partnership	HKG		98-0432832	1.00%	100.00%
343	3	00000	AIG Financial Securities Corp.	USA		13-3399428	100.00%	100.00%
344	3	00000	AIG Management France S.A.	FRA		98-0339107	90.00%	100.00%
345	3	00000	AIG Matched Funding Corp.	USA		13-3472929	100.00%	100.00%
346	4	00000	AIG Management France S.A.	FRA		98-0339107	10.00%	100.00%
347	3	00000	AIG-FP Broadgate Limited	GBR		98-0400610	100.00%	100.00%
348	3	00000	AIG-FP Capital Funding Corp.	USA		06-1633460	100.00%	100.00%
349	4	00000	AIG-FP Matched Funding (Ireland) public limited company	IRL			0.00%	100.00%
350	3	00000	AIG-FP Capital Preservation Corp.	USA		13-3647774	100.00%	100.00%
351	4	00000	AIG Management France S.A.	FRA		98-0339107	0.00%	100.00%
352	4	00000	AIG-FP Matched Funding (Ireland) public limited company	IRL			0.00%	100.00%
353	4	00000	Flamebright Investment Limited	HKG		98-0381903	100.00%	100.00%
354	4	00000	The AIV Limited Partnership	HKG		98-0193183	99.00%	100.00%
355	5	00000	The AIG-FP Investment & Management XI General Partnership	HKG		98-0422951	1.00%	100.00%
356	5	00000	The Stoneland Investment & Management General Partnership	HKG		98-0432832	1.00%	100.00%
357	3	00000	AIG-FP Investment Company (Bermuda) Limited	BMU			100.00%	100.00%
358	4	00000	AIG-FP Funding (Cayman) Limited	CYM		98-0358403	100.00%	100.00%
359	4	00000	AIG-FP Special Finance (Cayman) Limited	CYM			100.00%	100.00%
360	3	00000	AIG-FP Matched Funding (Ireland) public limited company	IRL			100.00%	100.00%
361	3	00000	AIG-FP Matched Funding Corp.	USA		13-3592317	100.00%	100.00%
362	4	00000	AIG Management France S.A.	FRA		98-0339107	0.00%	100.00%
363	3	00000	AIG-FP Pinestead Holdings Corp.	USA		13-3909069	100.00%	100.00%
364	4	00000	AIG Management France S.A.	FRA		98-0339107	0.00%	100.00%
365	4	00000	Maitengrove Finance Corp.	CYM		13-3909089	100.00%	100.00%
366	4	00000	Persimmon LLC	USA			100.00%	100.00%
367	4	00000	Willowgrove Finance Company Limited	CYM		75-3028180	100.00%	100.00%
368	3	00000	AIG-FP Private Funding (Cayman) Limited	CYM		98-0437674	100.00%	100.00%
369	3	00000	AIG-FP Structured Finance (Cayman) Limited	CYM		98-0351259	100.00%	100.00%
370	3	00000	Ambler Holding Corp.	USA		06-1589367	100.00%	100.00%
371	4	00000	Spicer Energy II LLC	USA		06-1592109	25.29%	51.79%
372	3	00000	Applewood Funding Corp.	USA		06-1589371	100.00%	100.00%

American International Group, Inc.
SCHEDULE Y - Part 1 Organizational Chart

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No	Level	NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net AIG Group Ownership
373	3	00000	Blackbird Investments LLC	USA		14-1964460	100.00%	100.00%
374	3	00000	Blackcap Investments LLC	USA		74-3190787	100.00%	100.00%
375	3	00000	Bluewood Investments LLC	USA		83-0464948	100.00%	100.00%
376	3	00000	Cherrywood Investments LLC	USA		25-1924177	100.00%	100.00%
377	3	00000	Elgibright Investment Limited	HKG			10.00%	100.00%
378	3	00000	Iris Energy Holding GP LLC	USA		74-3169761	100.00%	100.00%
379	4	00000	Iris Energy Holding LP	USA		06-1548187	1.00%	100.00%
380	5	00000	Iris Energy LLC	USA		06-1592110	1.00%	74.00%
381	3	00000	Iris Energy Holding LP LLC	USA			100.00%	100.00%
382	4	00000	Iris Energy Holding LP	USA		06-1548187	99.00%	100.00%
383	5	00000	Iris Energy LLC	USA		06-1592110	1.00%	74.00%
384	3	00000	Metropolis I, LLC	USA		90-0603202	100.00%	100.00%
385	3	00000	Orangewood Investments LLC	USA		42-1683800	100.00%	100.00%
386	3	00000	Peachwood, LLC	USA			100.00%	100.00%
387	3	00000	Pearwood, LLC	USA			100.00%	100.00%
388	3	00000	Plumwood, LLC	USA			100.00%	100.00%
389	4	00000	Eastcheap Investments (Cayman) Limited	CYM		98-0569461	100.00%	100.00%
390	3	00000	SI Holding Inc.	CAN			100.00%	100.00%
391	3	00000	Spicer Holding Corp.	USA		13-3924014	100.00%	100.00%
392	4	00000	Spicer Energy LLC	USA		06-1579472	100.00%	100.00%
393	5	00000	Spicer Energy II LLC	USA		06-1592109	1.20%	51.79%
394	3	00000	Webatuck Corp.	USA		61-1436766	100.00%	100.00%
395	3	00000	Yellowwood Investments LLC	USA		14-1950540	100.00%	100.00%
396	2	00000	AIG Funding, Inc.	USA		13-3356994	100.00%	100.00%
397	2	00000	AIG G5, Inc.	USA		46-0566954	100.00%	100.00%
398	2	00000	AIG Global Services, Inc.	USA		02-0307338	100.00%	100.00%
399	3	00000	AIG Data Services Private Limited	IND			99.00%	100.00%
400	3	00000	AIG Global Services (Malaysia) Sdn. Bhd.	MYS			100.00%	100.00%
401	4	00000	AIG Overseas Pool LLC	USA		27-4602464	1.28%	100.00%
402	3	00000	AIG Offshore Systems Services, Inc.	USA		03-0426160	100.00%	100.00%
403	4	00000	AIG Data Services Private Limited	IND			1.00%	100.00%
404	3	00000	AIG Shared Services - Business Processing, Inc.	PHL			100.00%	100.00%
405	3	00000	AIG Shared Services Corporation	USA		13-4923030	100.00%	100.00%
406	4	00000	AIG Shared Services (M) Sdn Bhd	MYS			100.00%	100.00%
407	5	00000	AIG Overseas Pool LLC	USA		27-4602464	0.01%	100.00%
408	4	00000	AIG Shared Services Corporation (Philippines)	USA			100.00%	100.00%
409	5	00000	AIG Overseas Pool LLC	USA		27-4602464	0.02%	100.00%
410	3	00000	AIG Shared Services Corporation - Management Services	USA		45-1438352	100.00%	100.00%
411	3	00000	American International Group Kabushiki Kaisha	JPN			100.00%	100.00%
412	4	00000	AIG Systems K.K.	JPN			100.00%	100.00%
413	2	00000	AIG Life Insurance Company (Switzerland) Ltd	CHE			100.00%	100.00%
414	2	00000	AIG Markets, Inc.	USA		01-0711344	100.00%	100.00%
415	3	00000	AIG Global Capital Markets Securities, LLC	USA		27-2353063	100.00%	100.00%
416	2	00000	AIG Procurement Services, Inc.	USA		45-4820515	100.00%	100.00%
417	2	00000	AIG Relocation, Inc.	USA		51-0381836	100.00%	100.00%
418	2	00000	AIG S1, Inc.	USA		46-0560989	100.00%	100.00%
419	2	00000	AIG Trading Group Inc.	USA		06-1380206	100.00%	100.00%
420	3	00000	AIG International Inc.	USA		06-1381519	100.00%	100.00%
421	4	00000	AIG-FP Matched Funding (Ireland) public limited company	IRL			0.00%	100.00%
422	3	00000	AIG-FP Matched Funding (Ireland) public limited company	IRL			0.00%	100.00%
423	2	00000	AIG.COM, Inc.	USA		52-2219152	100.00%	100.00%
424	2	00000	AIUH LLC	USA		27-2013532	100.00%	100.00%
425	3	00000	AIG Property Casualty Inc.	USA		27-1992729	100.00%	100.00%
426	4	00000	AIG Global Claims Services, Inc.	USA		27-3646926	100.00%	100.00%
427	5	00000	AIG Claims, Inc.	USA		13-2925174	100.00%	100.00%
428	6	00000	DirectDME, Inc.	USA		13-3798455	100.00%	100.00%
429	6	00000	Global Loss Prevention, Inc.	USA		13-2978816	100.00%	100.00%
430	6	00000	Health Direct, Inc.	USA		06-1332347	100.00%	100.00%
431	4	00000	AIG PC Global Services, Inc.	USA		80-0485576	100.00%	100.00%
432	5	00000	AIG North America, Inc.	USA		13-2989593	100.00%	100.00%
433	5	00000	Chartis Insurance Services Private Limited	IND			100.00%	100.00%
434	4	00000	AIG Property Casualty International, LLC	USA		01-0711348	100.00%	100.00%
435	5	00000	AIG APAC HOLDINGS PTE. LTD.	SGP			100.00%	100.00%
436	6	00000	AIG Advisors Inc.	KOR			100.00%	100.00%
437	6	00000	AIG Asia Pacific Insurance Pte. Ltd.	SGP			100.00%	100.00%
438	7	00000	AIG Australia Limited	AUS			100.00%	100.00%
439	7	00000	AIG Insurance (Thailand) Public Company Limited	THA			48.99%	73.98%
440	7	00000	AIG Insurance Hong Kong Limited	HKG			100.00%	100.00%
441	8	00000	AIG Overseas Pool LLC	USA		27-4602464	0.42%	100.00%
442	8	00000	American International Underwriters, Limited	HKG			100.00%	100.00%
443	8	00000	Chartis Hong Kong Limited	HKG			100.00%	100.00%
444	7	00000	AIG Insurance New Zealand Limited	NZL			100.00%	100.00%
445	7	00000	AIG Korea Inc.	KOR			100.00%	100.00%
446	7	00000	AIG Malaysia Insurance Berhad	MYS			100.00%	100.00%
447	7	00000	AIG PNG Limited	PNG			100.00%	100.00%
448	7	00000	AIG Philippines Insurance, Inc.	PHL			100.00%	100.00%
449	7	00000	AIG Re-Takaful (L) Berhad	MYS			100.00%	100.00%
450	7	00000	AIG Taiwan Insurance Co., Ltd.	TWN			100.00%	100.00%
451	7	00000	AIG Vietnam Insurance Company Limited	VNM			100.00%	100.00%
452	7	00000	PT AIG Insurance Indonesia	IDN			61.21%	100.00%
453	7	00000	PT AIG Management Consulting	IDN			99.99%	100.00%
454	8	00000	PT Tiara Citra Cemerlang	IDN			99.99%	99.99%
455	9	00000	PT AIG Insurance Indonesia	IDN			38.79%	100.00%
456	7	00000	Thai CIT Holding Co., Ltd	THA			49.00%	49.00%
457	8	00000	AIG Insurance (Thailand) Public Company Limited	THA			51.00%	73.98%
458	6	00000	AIG Global Partners Co., Ltd.	KOR			100.00%	100.00%
459	6	00000	AIG International Consulting (Shanghai) Co. Ltd.	CHN			100.00%	100.00%
460	6	00000	AIG Southeast Asia Limited	HKG			100.00%	100.00%
461	7	00000	AIG Business Consulting (Beijing) Co., Ltd.	CHN			100.00%	100.00%
462	6	00000	American Asiatic Underwriters, Limited	HKG			100.00%	100.00%
463	6	00000	Guam Insurance Adjusters, Inc.	GUM			100.00%	100.00%
464	6	00000	PT AIG Management Consulting	IDN			0.01%	100.00%
465	7	00000	PT Tiara Citra Cemerlang	IDN			99.99%	99.99%

American International Group, Inc.
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466	8	00000	PT AIG Insurance Indonesia	IDN			38.79%	100.00%
467	6	00000	Thai UIB Holding Co., Ltd	THA			49.90%	49.90%
468	7	00000	Universal Insurance Broker Company Limited	THA			50.10%	74.89%
469	6	00000	Universal Insurance Broker Company Limited	THA			49.89%	74.89%
470	5	00000	AIG Central Europe & CIS Insurance Holdings Corporation	USA		13-4059344	100.00%	100.00%
471	6	00000	Private Joint-Stock Company AIG Ukraine Insurance Company	UKR			0.02%	99.98%
472	6	00000	UBB-AIG Insurance Company AD	BGR			40.00%	40.00%
473	5	00000	AIG Consultoria e Servicos Ltda.	BRA			100.00%	100.00%
474	5	00000	AIG Egypt Insurance Company S.A.E.	EGY			95.02%	95.02%
475	5	00000	AIG Europe Holdings Limited	GBR			100.00%	100.00%
476	6	00000	AIG Europe Financing Limited	GBR		98-0561094	100.00%	100.00%
477	7	00000	AIG Europe Sub Holdings Limited	GBR		98-1089833	100.00%	100.00%
478	8	00000	AIG Europe Limited	GBR		98-0609691	100.00%	100.00%
479	9	00000	AIG Building (UK) Limited	GBR		98-0406438	100.00%	100.00%
480	9	00000	AIG Europe (Services) Limited	GBR			100.00%	100.00%
481	10	00000	AIG Medical Management Services (UK) Limited	GBR			100.00%	100.00%
482	10	00000	AIG Receivables Management Limited	GBR			51.00%	51.00%
483	10	00000	AIG Trade Finance Limited	GBR			100.00%	100.00%
484	9	00000	AIG Germany Holding GmbH	DEU		98-0699805	100.00%	100.00%
485	10	00000	WYNONA 1837 GmbH	DEU		98-0699802	100.00%	100.00%
486	9	00000	AIG Global Reinsurance Operations	BEL			100.00%	100.00%
487	9	00000	Chartis Romania S.A.	ROU			100.00%	100.00%
488	9	00000	Hansa GmbH	DEU			100.00%	100.00%
489	9	00000	Hansa Grundstueckverwaltungs GmbH & Co KG	DEU			94.50%	100.00%
490	9	00000	Villa Rosa gGmbH	DEU			19.00%	19.00%
491	6	00000	AIG Israel Insurance Company Limited	ISR			100.00%	100.00%
492	6	00000	AIG Transaction Execution Limited	GBR			10.00%	100.00%
493	6	00000	Chartis Romania S.A.	ROU			0.00%	100.00%
494	6	00000	Fuji International Insurance Company Limited	GBR			100.00%	100.00%
495	7	00000	Fuji Fire & Marine Management Services Limited	GBR			100.00%	100.00%
496	5	00000	AIG Insurance Management Services, Inc.	USA		13-3197914	100.00%	100.00%
497	6	00000	Grand Isle SAC Limited	BMU			100.00%	100.00%
498	5	00000	AIG Japan Holdings Kabushiki Kaisha	JPN			100.00%	100.00%
499	6	00000	AIG Asset Management (Japan) Company Kabushiki Kaisha	JPN			100.00%	100.00%
500	6	00000	AIG Business Partners Kabushiki Kaisha	JPN			100.00%	100.00%
501	7	00000	Fuji Management Service Company Ltd.	JPN			100.00%	100.00%
502	8	00000	Fuji Facility Services Company Ltd.	JPN			9.43%	18.30%
503	6	00000	AIG Claims Solutions Japan Kabushiki Kaisha	JPN			100.00%	0.00%
504	6	00000	AIG Fuji Insurance Services Kabushiki Kaisha	JPN			100.00%	100.00%
505	6	00000	AIU Insurance Company, Ltd.	JPN			100.00%	100.00%
506	6	00000	American Home Assurance Co., Ltd.	JPN			100.00%	100.00%
507	6	00000	JI Accident & Fire Insurance Company, Ltd.	JPN			50.00%	50.00%
508	6	00000	T-PEC Corporation	JPN			48.64%	48.64%
509	6	00000	Techmark Japan Kabushiki Kaisha	JPN			100.00%	100.00%
510	6	00000	The Fuji Fire and Marine Insurance Company, Limited	JPN			100.00%	100.00%
511	7	00000	AIG Fuji Life Insurance Company, Limited	JPN			100.00%	100.00%
512	7	00000	Fuji Facility Services Company Ltd.	JPN			8.86%	18.30%
513	5	00000	AIG MEA Holdings Limited	ARE			100.00%	100.00%
514	6	00000	AIG CIS Investments, LLC	RUS			100.00%	100.00%
515	7	00000	AIG Insurance Company, CJSC	RUS			100.00%	100.00%
516	6	00000	AIG Insurance Limited	LKA			100.00%	100.00%
517	6	00000	AIG Sigorta A.S.	TUR			100.00%	100.00%
518	6	00000	AIG Uganda Limited	UGA			100.00%	100.00%
519	6	00000	Johannesburg Insurance Holdings (Proprietary) Limited	ZAF			100.00%	100.00%
520	7	00000	AIG Life South Africa Limited	ZAF			100.00%	100.00%
521	7	00000	AIG South Africa Limited	ZAF			100.00%	100.00%
522	5	00000	AIG Mexico Servicios, S.A. de C.V.	MEX			0.00%	100.00%
523	5	00000	AIG PC European Insurance Investments Inc.	USA		13-4212493	100.00%	100.00%
524	6	00000	Ascot Corporate Name Limited	GBR		98-0388608	100.00%	100.00%
525	5	00000	AIG Property Casualty Europe Financing Limited	GBR			100.00%	100.00%
526	5	00000	AIG Services Latin America (Sociedad Unipersonal)	ESP			100.00%	100.00%
527	5	00000	AIG Travel, Inc.	USA		02-0547704	100.00%	100.00%
528	6	00000	AIG Travel Assist, Inc.	USA		13-2978727	100.00%	100.00%
529	7	00000	Travel Guard Americas LLC	USA		36-4496978	100.00%	100.00%
530	7	00000	Travel Guard Asia Pacific Pte. Ltd.	SGP			100.00%	100.00%
531	7	00000	Travel Guard EMEA Limited	GBR		39-1934816	100.00%	100.00%
532	8	00000	Travel Guard Europe Limited	GBR		52-2252160	100.00%	100.00%
533	6	00000	AIG Travel Insurance Agency, Inc.	USA		20-2236233	100.00%	100.00%
534	6	00000	Livetravel, Inc.	USA		39-1611328	100.00%	100.00%
535	6	00000	Travel Guard Group Canada, Inc./Groupe Garde Voyage du Canada, Inc.	CAN		89-2295536	100.00%	100.00%
536	6	00000	Travel Guard Group, Inc.	USA		39-1788198	100.00%	100.00%
537	6	00000	WINGS International SAS	FRA			100.00%	100.00%
538	5	19399	AIU Insurance Company	USA	NY	13-5303710	100.00%	100.00%
539	6	00000	AIG Insurance Company China Limited	CHN			100.00%	100.00%
540	6	00000	American International Realty Corp.	USA		51-0106783	5.75%	100.00%
541	6	00000	Eastgreen, Inc.	USA		13-3018791	2.51%	100.00%
542	6	00000	Pine Street Real Estate Holdings Corp.	USA		02-0275917	5.75%	100.00%
543	5	33464	American International Overseas Limited	BMU		98-0031948	100.00%	100.00%
544	6	00000	AIG Chile Compañia de Seguros Generales S.A.	CHL			100.00%	100.00%
545	6	00000	AIG China Real Estate Investors Partner	BMU			0.02%	100.00%
546	6	00000	AIG China Real Estate Investors, Ltd	BMU			100.00%	100.00%
547	7	00000	AIG China Real Estate Investors Partner	BMU			99.96%	100.00%
548	6	00000	AIG Cyprus Limited	CYP			100.00%	100.00%
549	6	00000	AIG Global Management Company Ltd.	BMU			100.00%	100.00%
550	7	00000	La Meridional Compania Argentina de Seguros S.A.	ARG			4.56%	99.99%
551	6	00000	AIG Insurance Management Services (Guernsey) Limited	GGY			0.02%	100.00%
552	6	00000	AIG Insurance Management Services (Ireland) Limited	IRL			100.00%	100.00%
553	7	00000	AIG Insurance Management Services (Guernsey) Limited	GGY			99.98%	100.00%
554	6	00000	AIG Luxembourg Financing Limited	GBR			100.00%	100.00%
555	6	00000	AIG Overseas Pool LLC	USA		27-4602464	35.95%	100.00%
556	6	00000	AIG Seguros Colombia S.A.	COL			96.30%	100.00%
557	6	00000	AIG Seguros Uruguay S.A.	URY			100.00%	100.00%
558	6	00000	AIG Seguros, El Salvador, Sociedad Anonima	SLV			99.99%	100.00%

American International Group, Inc.
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No	Level	NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net AIG Group Ownership
559	7	00000	AIG Vida, Sociedad Anonima, Seguros de Personas	SLV			100.00%	100.00%
560	6	00000	AIG Uzbekinvest Limited	GBR			51.00%	51.00%
561	6	00000	American International Company Limited	BMU		13-2991949	100.00%	100.00%
562	7	00000	AIG Overseas Pool LLC	USA		27-4602464	11.29%	100.00%
563	6	00000	American International Underwriters (Guatemala), S.A.	PAN			100.00%	100.00%
564	6	00000	American International Underwriters S.A.	URY			100.00%	100.00%
565	6	00000	American International Underwriters de Colombia, Ltda.	COL			100.00%	100.00%
566	6	00000	American International Underwriters para Representaciones y Mandatos en la Argentina, S.A.	ARG			100.00%	100.00%
567	6	00000	Arabian American Insurance Company (Bahrain) E.C.	BHR			100.00%	100.00%
568	7	00000	AIG Overseas Pool LLC	USA		27-4602464	0.03%	100.00%
569	6	00000	CHARTIS Takaful-Enaya B.S.C. (c)	BHR			100.00%	100.00%
570	6	00000	Chartis (Latin America), Inc.	PAN			100.00%	100.00%
571	6	00000	Chartis Capital Recovery Brazil Limited	BMU			100.00%	100.00%
572	6	00000	Chartis Uzbekistan Insurance Company Joint Venture LLC	UZB			51.00%	51.00%
573	6	00000	Hellas Insurance Co. S.A.	GRC			50.00%	50.00%
574	6	00000	Informatica y Servicios LATEC, S.A.	CHL			100.00%	100.00%
575	6	00000	La Meridional Compania Argentina de Seguros S.A.	ARG			95.43%	99.99%
576	6	00000	Underwriters Adjustment Company, Inc. [Panama]	PAN			100.00%	100.00%
577	7	00000	AIG Overseas Pool LLC	USA		27-4602464	0.02%	100.00%
578	7	00000	Manila Adjusters & Surveyors Company	PHL			40.00%	40.00%
579	5	00000	American International Reinsurance Company, Ltd.	BMU		23-2391022	100.00%	100.00%
580	6	00000	AIG China Real Estate Investors Partner	BMU			0.02%	100.00%
581	6	00000	AIG Overseas Pool LLC	USA		27-4602464	1.64%	100.00%
582	6	00000	AIG Seguros Mexico, S.A. de C.V.	MEX			100.00%	100.00%
583	6	00000	Cross Sale SA	ARG			45.00%	45.00%
584	6	00000	Platinum Asset Developments Limited	VGB			100.00%	100.00%
585	7	00000	AIA Capital Investment Co., Ltd.	VGB			100.00%	100.00%
586	5	00000	Chartis Azerbaijan Insurance Company Open Joint Stock Company	AZE			49.00%	100.00%
587	5	00000	Chartis Foreign Subsidiary Holdings LLC	USA		27-1930882	100.00%	100.00%
588	6	00000	AIG Consultoria e Servicos Ltda.	BRA			0.00%	100.00%
589	6	00000	Garanplus S.A. de C.V.	MEX			0.00%	100.00%
590	5	00000	Chartis Latin America Investments, LLC	USA		20-1087846	100.00%	100.00%
591	6	00000	AIG Brazil Holding I, LLC	USA		46-1889969	100.00%	100.00%
592	7	00000	AIG Seguros Brasil S.A.	BRA			100.00%	100.00%
593	8	00000	AIG Resseguros Brasil S.A.	BRA			100.00%	100.00%
594	6	00000	AIG Brazil Holding II, LLC	USA		46-1902928	100.00%	100.00%
595	7	00000	AIG Seguros Brasil S.A.	BRA			0.00%	100.00%
596	8	00000	AIG Resseguros Brasil S.A.	BRA			100.00%	100.00%
597	6	31674	AIG Insurance Company-Puerto Rico	USA	PR	66-0319193	100.00%	100.00%
598	7	00000	AIG Insurance Agency, Inc. - Puerto Rico	PRI			100.00%	100.00%
599	7	00000	AIG Seguros Colombia S.A.	COL			3.70%	100.00%
600	6	00000	AIG Jamaica Insurance Company Limited	JAM			100.00%	100.00%
601	6	00000	AIG Latin America I.I.	PRI			100.00%	100.00%
602	7	00000	AIG Overseas Pool LLC	USA		27-4602464	1.96%	100.00%
603	6	00000	AIG Mexico Servicios, S.A. de C.V.	MEX			100.00%	100.00%
604	6	00000	AIG Seguros Guatemala, S.A.	GTM			100.00%	100.00%
605	6	00000	AIG Seguros Panama, S.A.	PAN			100.00%	100.00%
606	6	00000	AIG Seguros, El Salvador, Sociedad Anonima	SLV			0.01%	100.00%
607	7	00000	AIG Vida, Sociedad Anonima, Seguros de Personas	SLV			100.00%	100.00%
608	6	00000	AIG-Metropolitana Cía. de Seguros y Reaseguros S.A.	ECU			19.72%	51.78%
609	6	00000	American Home Assurance Company Escritorio de Representacao no Brasil Ltda.	BRA			0.01%	100.00%
610	7	00000	AIG Resseguros Brasil S.A.	BRA			0.00%	100.00%
611	6	00000	American International Underwriters del Ecuador S.A.	ECU			100.00%	100.00%
612	7	00000	AIG-Metropolitana Cía. de Seguros y Reaseguros S.A.	ECU			32.06%	51.78%
613	6	00000	Aruba AIG Insurance N.V.	ABW			100.00%	100.00%
614	6	00000	Garanplus S.A. de C.V.	MEX			100.00%	100.00%
615	6	00000	Inversiones Segucasai, C.A.	VEN			100.00%	100.00%
616	7	00000	C.A. de Seguros American International	VEN			93.72%	93.72%
617	8	00000	Inversiones 601 C.A.	VEN			100.00%	93.72%
618	5	00000	Chartis Memsa Holdings, Inc.	USA		52-2219545	100.00%	100.00%
619	6	00000	AIG Greece Representation of Insurance Enterprises S.A.	GRC			51.01%	51.01%
620	6	00000	AIG Lebanon SAL	LBN			100.00%	100.00%
621	6	00000	AIG MEA Limited	ARE			100.00%	100.00%
622	7	00000	AIG Kenya Insurance Company Limited	KEN			66.67%	66.67%
623	7	00000	AIG Pakistan Insurance Company Limited	PAK			100.00%	100.00%
624	7	00000	MEMSA Management Services Private Limited	IND			100.00%	100.00%
625	6	00000	CHARTIS Investment Holdings (Private) Limited	LKA		98-0217455	100.00%	100.00%
626	6	00000	Chartis Iraq, Inc.	USA		20-0995191	100.00%	100.00%
627	6	00000	Chartis Kazakhstan Insurance Company Joint Stock Company	KAZ			100.00%	100.00%
628	6	00000	Chartis Libya, Inc.	USA		20-1249300	100.00%	100.00%
629	6	00000	Tata AIG General Insurance Company Limited	IND			26.00%	26.00%
630	5	00000	Global Information Services Private Limited	IND			50.00%	50.00%
631	5	00000	HPIS Limited	GBR		98-0346264	100.00%	100.00%
632	6	00000	Hospital Plan Insurance Services	GBR		66-0598389	100.00%	100.00%
633	5	00000	Private Joint-Stock Company AIG Ukraine Insurance Company	UKR			94.22%	99.98%
634	4	00000	AIG Property Casualty U.S., Inc.	USA		13-3386798	100.00%	100.00%
635	5	00000	AIG Aerospace Insurance Services, Inc.	USA		58-1354492	100.00%	100.00%
636	6	00000	AIG Aerospace Adjustment Services, Inc.	USA		58-1036967	100.00%	100.00%
637	5	19402	AIG Property Casualty Company	USA	PA	25-1118791	100.00%	100.00%
638	6	00000	American International Realty Corp.	USA		51-0106783	1.62%	100.00%
639	6	00000	Eastgreen, Inc.	USA		13-3018791	0.71%	100.00%
640	6	00000	Pine Street Real Estate Holdings Corp.	USA		02-0275917	1.61%	100.00%
641	6	00000	PineBridge Portable Alpha Fund SPC, solely on behalf of Class A - PineBridge Relative Value/S&P 500 Portfolio	CYM		98-0197453	2.88%	100.00%
642	5	00000	AIG Property Casualty Insurance Agency, Inc.	USA		13-6117054	100.00%	100.00%
643	5	26883	AIG Specialty Insurance Company	USA	IL	02-0309086	100.00%	100.00%
644	5	00000	AIG Warranty Services of Florida, Inc.	USA		58-2464603	100.00%	100.00%
645	5	00000	AIG Warranty Services, Inc.	USA		38-3301989	100.00%	100.00%
646	6	00000	Chartis Warranty Services Company of Canada	CAN			100.00%	100.00%
647	5	00000	AIG WarrantyGuard, Inc.	USA		13-3878133	100.00%	100.00%
648	5	19380	American Home Assurance Company	USA	NY	13-5124990	100.00%	100.00%
649	6	00000	AHAC GRE Harrison Investor LLC	USA		46-5455077	100.00%	100.00%
650	7	00000	AIGGRE Harrison LLC	USA		46-4703770	50.00%	100.00%
651	8	00000	AERC 8th and Harrison, LLC	USA		46-2860856	50.00%	50.00%

American International Group, Inc.
SCHEDULE Y - Part 1 Organizational Chart

SCHEDULE Y DOES NOT INCLUDE REAL ESTATE JOINT VENTURES, PARTNERSHIPS AND SUBSIDIARIES OF PARTNERSHIPS, TRUSTS, FUNDS, OR BRANCHES[1]

No	Level	NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net AIG Group Ownership
652	6	00000	AIGGRE 950 Second Investor, LLC	USA		46-3269746	100.00%	100.00%
653	7	00000	303 Development Venture, LLC	USA			50.00%	50.00%
654	8	00000	303 Development Holdings, LLC	USA		35-2482486	100.00%	50.00%
655	9	00000	303 Development Partners, LLC	USA			100.00%	50.00%
656	6	00000	AIGGRE DC Ballpark Investor, LLC	USA		46-4106556	100.00%	100.00%
657	7	00000	DC Ballpark JV, LLC	USA			50.00%	50.00%
658	8	00000	Capital Riverfront Hotel Partners XXII LLC	USA			100.00%	50.00%
659	9	00000	Capital Riverfront Hotel LLC	USA			100.00%	50.00%
660	6	00000	AIGGRE EOLA LLC	USA		46-3229826	100.00%	100.00%
661	7	00000	Jefferson Eola Venture LLC	USA		80-0952998	50.00%	50.00%
662	8	00000	Jefferson Eola LLC	USA			100.00%	50.00%
663	6	00000	AIGGRE Fairfax LLC	USA		46-5148874	100.00%	100.00%
664	7	00000	Broadstone Fairfax, LLC	USA		46-4263376	50.00%	50.00%
665	6	00000	AIGGRE Hyde Park LLC	USA		46-5161765	100.00%	100.00%
666	7	00000	Broadstone Hyde Park, LLC	USA			50.00%	50.00%
667	6	00000	AIGGRE Metro Place LLC	USA		46-2802843	100.00%	100.00%
668	7	00000	JWA BMP LLC	USA		30-0788098	50.00%	50.00%
669	8	00000	Braddock Metro Place LLC	USA			100.00%	50.00%
670	6	00000	AIGGRE Mystic, LLC	USA		46-3252807	100.00%	100.00%
671	7	00000	MV Parkway Partners, LLC	USA		46-3020204	50.00%	50.00%
672	6	00000	AIGGRE Peachtree LLC	USA		46-3013979	100.00%	100.00%
673	7	00000	Broadstone Peachtree, LLC	USA		90-0939991	50.00%	50.00%
674	6	00000	AIGGRE Retail Investor I LLC	USA		46-4343638	100.00%	100.00%
675	7	00000	AIGGRE Retail GP LLC	USA		46-4079348	50.00%	100.00%
676	8	00000	Branch Retail Partners, L.P.	USA			100.00%	100.00%
677	9	00000	Branch Retail GP, LLC	USA			100.00%	100.00%
678	10	00000	Battleground Associates, L.P.	USA		46-4483682	100.00%	100.00%
679	10	00000	Branch Coastal North, LP	USA			100.00%	100.00%
680	10	00000	North Myrtle Beach Investors, LP	USA			100.00%	100.00%
681	10	00000	Powers Ferry Delk Associates, L.P.	USA			100.00%	100.00%
682	10	00000	Shallowford Falls Associates, L.P.	USA		38-3916580	100.00%	100.00%
683	7	00000	AIGGRE Retail Holdco LLC	USA		46-4360548	50.00%	100.00%
684	6	00000	AIGGRE Riverfront LLC	USA		46-3222033	100.00%	100.00%
685	7	00000	Riverfront Village Venture, LLC	USA		46-3168440	50.00%	50.00%
686	8	00000	Riverfront Village, LLC	USA			100.00%	50.00%
687	6	00000	AIGGRE Torrance LLC	USA		46-3355230	100.00%	100.00%
688	7	00000	Torrance Development Associates, LLC	USA		80-0892408	50.00%	50.00%
689	8	00000	Torrance Property Owner, LLC	USA			100.00%	50.00%
690	6	00000	AIGGRE University of Minnesota LLC	USA		46-5193669	51.00%	100.00%
691	6	00000	American Home Assurance Company Escritorio de Representacao no Brasil Ltda.	BRA			100.00%	100.00%
692	7	00000	AIG Resseguros Brasil S.A.	BRA			0.00%	100.00%
693	6	00000	American International Overseas Association	BMU		98-0033331	10.00%	100.00%
694	7	00000	AIG Overseas Pool LLC	USA		27-4602464	45.80%	100.00%
695	6	00000	American International Realty Corp.	USA		51-0106783	31.47%	100.00%
696	6	00000	Eastgreen, Inc.	USA		13-3018791	13.76%	100.00%
697	6	00000	Pine Street Real Estate Holdings Corp.	USA		02-0275917	31.47%	100.00%
698	6	00000	PineBridge Portable Alpha Fund SPC, solely on behalf of Class A - PineBridge Relative Value/S&P 500 Portfolio	CYM		98-0197453	24.91%	100.00%
699	5	00000	Chartis Canada Holdings Inc.	CAN			100.00%	100.00%
700	6	00000	AIG Insurance Company of Canada	CAN		10-1066421	100.00%	100.00%
701	5	19410	Commerce and Industry Insurance Company	USA	NY	13-1938623	100.00%	100.00%
702	6	00000	American International Realty Corp.	USA		51-0106783	5.05%	100.00%
703	6	00000	C&I UK Investments Ltd.	CYM		98-0585744	100.00%	100.00%
704	6	00000	Eastgreen, Inc.	USA		13-3018791	2.21%	100.00%
705	6	00000	Innovative Risk Management, Inc.	USA		52-2084207	100.00%	100.00%
706	7	00000	Macori, Inc. [Texas]	USA		76-0506269	100.00%	100.00%
707	8	00000	Macori, Inc. [Delaware]	USA			100.00%	100.00%
708	7	00000	Managed Care Concepts of Delaware, Inc.	USA		22-3296719	100.00%	100.00%
709	7	00000	Pearce & Pearce, Inc.	USA		57-0647428	100.00%	100.00%
710	6	00000	Maksin Management Corporation	USA		22-1955953	100.00%	100.00%
711	6	00000	Pine Street Real Estate Holdings Corp.	USA		02-0275917	5.05%	100.00%
712	6	00000	PineBridge Portable Alpha Fund SPC, solely on behalf of Class A - PineBridge Relative Value/S&P 500 Portfolio	CYM		98-0197453	15.59%	100.00%
713	5	10651	Eaglestone Reinsurance Company	USA	PA	22-3423217	100.00%	100.00%
714	5	19437	Lexington Insurance Company	USA	DE	25-1149494	100.00%	100.00%
715	6	00000	AIGGRE Bellevue Investor, LLC	USA		46-3039697	100.00%	100.00%
716	7	00000	Alamo Manhattan Bellevue JV, LLC	USA			50.00%	50.00%
717	8	00000	Alamo Manhattan Bellevue, LLC	USA			100.00%	50.00%
718	6	00000	AIGGRE Corte Madera LLC	USA		46-0843056	100.00%	100.00%
719	7	00000	Corte Madera JV, LLC	USA			50.00%	50.00%
720	8	00000	Corte Madera JV (REIT), LLC	USA			100.00%	50.00%
721	9	00000	195-205 Tamal Vista Boulevard, LLC	USA			100.00%	50.00%
722	6	00000	AIGGRE Forest City West Village Investor, LLC	USA		46-3359313	100.00%	100.00%
723	7	00000	Forest City West Village, LLC	USA			50.00%	50.00%
724	8	00000	FC 3700 McKinney Owner, LLC	USA			100.00%	50.00%
725	9	00000	3700 McKinney Master Condominium Association, Inc.	USA			100.00%	50.00%
726	6	00000	AIGGRE Redmond Investor, LLC	USA		46-1555640	100.00%	100.00%
727	7	00000	Legacy Partners Town Square LLC	USA			50.00%	50.00%
728	8	00000	Legacy Partners Town Square Project Owner LLC	USA			100.00%	50.00%
729	6	00000	American International Realty Corp.	USA		51-0106783	1.67%	100.00%
730	6	00000	Chartis Excess Limited	IRL		98-0200068	100.00%	100.00%
731	6	00000	Eastgreen, Inc.	USA		13-3018791	47.82%	100.00%
732	6	00000	Pine Street Real Estate Holdings Corp.	USA		02-0275917	1.67%	100.00%
733	6	00000	PineBridge Portable Alpha Fund SPC, solely on behalf of Class A - PineBridge Relative Value/S&P 500 Portfolio	CYM		98-0197453	5.00%	100.00%
734	5	00000	Morefar Marketing, Inc.	USA		23-2101054	100.00%	100.00%
735	5	19445	National Union Fire Insurance Company of Pittsburgh, Pa.	USA	PA	25-0687550	100.00%	100.00%
736	6	00000	AIG African Infrastructure Management LLC	MUS			40.00%	40.00%
737	6	00000	AIG Home Loan 1, LLC	USA		46-1594639	100.00%	100.00%
738	6	00000	AIG Lodging Opportunities, Inc.	USA		13-3667648	100.00%	100.00%
739	7	00000	Franco Investment I Corp.	VGB		98-0197452	100.00%	100.00%
740	8	00000	Franco Investment II Corp.	VGB		98-0197453	100.00%	100.00%
741	6	00000	AIGGRE 6037 Investor LLC	USA		46-2327510	100.00%	100.00%
742	7	00000	6037 Joint Venture LLC	USA			50.00%	50.00%
743	8	00000	6037 Mezzanine LLC	USA			100.00%	50.00%
744	9	00000	6037 Property LLC	USA			100.00%	50.00%

American International Group, Inc.
SCHEDULE Y - Part 1 Organizational Chart

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No	Level	NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net AIG Group Ownership
745	6	00000	AIGGRE Brickell Bayview LLC	USA		46-4908276	51.00%	100.00%
746	7	00000	Brickell Bayview Apartments, LP	USA			50.00%	50.00%
747	8	00000	Brickell Bayview Owner GP, LLC	USA			100.00%	50.00%
748	9	00000	Brickell Bayview Owner, LP	USA			100.00%	50.00%
749	6	00000	AIGGRE Bridges/Angeline Investor, LLC	USA		46-3369437	100.00%	100.00%
750	7	00000	SPAIG Ventures I LLC	USA		46-3445342	50.00%	50.00%
751	8	00000	Curve Ventures LLC	USA			100.00%	50.00%
752	9	00000	SP Curve LLC	USA			100.00%	50.00%
753	8	00000	SP Columbia City LLC	USA			100.00%	50.00%
754	6	00000	AIGGRE Cherry Creek Investor, LLC	USA		46-2171703	100.00%	100.00%
755	7	00000	MKS Cherry Creek LLC	USA		90-0903348	50.00%	50.00%
756	6	00000	AIGGRE Columbia Pike, LLC	USA			100.00%	100.00%
757	7	00000	Columbia Pike Master Venture, LLC	USA		46-0557174	50.00%	50.00%
758	8	00000	Penrose Columbia Pike Associates of Delaware, LLC	USA			100.00%	50.00%
759	8	00000	Pike 3400 Associates, LLC	USA			100.00%	50.00%
760	6	00000	AIGGRE Dunwoody Investor, LLC	USA		46-2915400	100.00%	100.00%
761	7	00000	DS Acquisition JV, LLC	USA		36-4761463	95.00%	95.00%
762	8	00000	DS Acquisition Property Owner, LLC	USA			100.00%	95.00%
763	6	00000	AIGGRE Gardens Investor, LLC	USA		46-2190351	100.00%	100.00%
764	7	00000	Gardens Development Owner, LLC	USA		80-0892951	50.00%	50.00%
765	6	00000	AIGGRE LSU Baton Rouge LLC	USA		46-1790171	100.00%	100.00%
766	7	00000	Fairfield LSU Exchange LLC	USA			50.00%	50.00%
767	6	00000	AIGGRE Maple LLC	USA		46-3019457	100.00%	100.00%
768	7	00000	Broadstone Maple, LLC	USA		90-0939006	50.00%	50.00%
769	6	00000	AIGGRE Market Street LLC	USA		46-0852011	100.00%	100.00%
770	7	00000	1844 Market Street JV, LLC	USA		45-5557503	50.00%	50.00%
771	8	00000	1844 Market Street REIT, LLC	USA			100.00%	50.00%
772	9	00000	1844 Market Street, LLC	USA			100.00%	50.00%
773	6	00000	AIGGRE Park Central LLC	USA			100.00%	100.00%
774	7	00000	Crest at Park Central JV, LLC	USA		46-3436413	50.00%	50.00%
775	8	00000	LMI Park Central, LLC	USA			100.00%	50.00%
776	6	00000	AIGGRE Retail Investor II LLC	USA		46-4351617	100.00%	100.00%
777	7	00000	AIGGRE Retail GP LLC	USA		46-4079348	50.00%	100.00%
778	8	00000	Branch Retail Partners, L.P.	USA			100.00%	100.00%
779	9	00000	Branch Retail GP, LLC	USA			100.00%	100.00%
780	10	00000	Battleground Associates, L.P.	USA		46-4483682	100.00%	100.00%
781	10	00000	Branch Coastal North, LP	USA			100.00%	100.00%
782	10	00000	North Myrtle Beach Investors, LP	USA			100.00%	100.00%
783	10	00000	Powers Ferry Delk Associates, L.P.	USA			100.00%	100.00%
784	10	00000	Shallowford Falls Associates, L.P.	USA		38-3916580	100.00%	100.00%
785	7	00000	AIGGRE Retail Holdco LLC	USA		46-4360548	50.00%	100.00%
786	6	00000	AIGGRE Vista LLC	USA		46-3161147	100.00%	100.00%
787	7	00000	Melrose Vista Apartments, LLC	USA		46-2978801	50.00%	50.00%
788	6	00000	Akita, Inc.	USA		61-1617940	100.00%	100.00%
789	7	00000	Chartis Croatia LLC	HRV			100.00%	100.00%
790	6	00000	American International Overseas Association	BMU		98-0033331	78.00%	100.00%
791	7	00000	AIG Overseas Pool LLC	USA		27-4602464	45.80%	100.00%
792	6	00000	American International Realty Corp.	USA		51-0106783	22.06%	100.00%
793	6	00000	Eastgreen, Inc.	USA		13-3018791	9.65%	100.00%
794	6	00000	Marlwood Commercial, Inc.	VGB		98-0191501	99.90%	99.90%
795	7	00000	Ridgeway Universal S.A.	BHS			100.00%	99.90%
796	6	00000	Mt. Mansfield Company, Inc.	USA		03-0143430	100.00%	100.00%
797	7	00000	Spruce Peak Realty, LLC	USA		14-1876993	100.00%	100.00%
798	8	00000	Stowe Mountain Club, LLC	USA		20-0754156	100.00%	100.00%
799	8	00000	Stowe Mountain Lodge, LLC	USA		80-0136466	90.00%	90.00%
800	7	00000	Stowe Mountain Holdings, Inc.	USA		05-0354020	100.00%	100.00%
801	6	11562	National Union Fire Insurance Company of Vermont	USA	VT	03-0449619	100.00%	100.00%
802	6	00000	Pine Street Real Estate Holdings Corp.	USA		02-0275917	22.06%	100.00%
803	6	00000	PineBridge Portable Alpha Fund SPC, solely on behalf of Class A - PineBridge Relative Value/S&P 500 Portfolio	CYM		98-0197453	49.38%	100.00%
804	6	00000	Wildfire Direct Lending Management MGP, LLC	USA			16.66%	50.00%
805	7	00000	Wildfire Direct Lending Management, L.P.	USA			100.00%	50.00%
806	5	23841	New Hampshire Insurance Company	USA	PA	02-0172170	100.00%	100.00%
807	6	40258	AIG Assurance Company	USA	PA	02-6008643	100.00%	100.00%
808	6	00000	American International Overseas Association	BMU		98-0033331	12.00%	100.00%
809	7	00000	AIG Overseas Pool LLC	USA		27-4602464	45.80%	100.00%
810	6	00000	American International Realty Corp.	USA		51-0106783	27.00%	100.00%
811	6	00000	Eastgreen, Inc.	USA		13-3018791	20.98%	100.00%
812	6	23809	Granite State Insurance Company	USA	PA	02-0140690	100.00%	100.00%
813	7	00000	American International Realty Corp.	USA		51-0106783	0.60%	100.00%
814	7	00000	Eastgreen, Inc.	USA		13-3018791	0.26%	100.00%
815	7	00000	Pine Street Real Estate Holdings Corp.	USA		02-0275917	0.60%	100.00%
816	6	23817	Illinois National Insurance Co.	USA	IL	37-0344310	100.00%	100.00%
817	7	00000	American International Realty Corp.	USA		51-0106783	0.73%	100.00%
818	7	00000	Eastgreen, Inc.	USA		13-3018791	0.32%	100.00%
819	7	00000	Pine Street Real Estate Holdings Corp.	USA		02-0275917	0.73%	100.00%
820	6	00000	New Hampshire Insurance Services, Inc.	USA		02-0279326	100.00%	100.00%
821	6	00000	Pine Street Real Estate Holdings Corp.	USA		02-0275917	27.00%	100.00%
822	6	00000	PineBridge Portable Alpha Fund SPC, solely on behalf of Class A - PineBridge Relative Value/S&P 500 Portfolio	CYM		98-0197453	2.23%	100.00%
823	5	00000	Risk Specialists Companies, Inc.	USA		22-2235536	100.00%	100.00%
824	6	00000	Medical Excess Insurance Services, Inc.	USA		22-3418967	100.00%	100.00%
825	7	00000	Medical Excess LLC	USA		46-0493280	100.00%	100.00%
826	6	00000	Risk Specialists Companies Insurance Agency, Inc.	USA		22-2174788	100.00%	100.00%
827	7	00000	Agency Management Corporation	USA		72-0487803	100.00%	100.00%
828	8	00000	The Gulf Agency, Inc.	USA		63-0622193	100.00%	100.00%
829	7	00000	Design Professionals Association Risk Purchasing Group, Inc.	USA		36-3847698	100.00%	100.00%
830	7	00000	New England Sports, Recreation & Entertainment RPG, Inc.	USA		27-3842792	100.00%	100.00%
831	6	00000	Risk Specialists Company (Bermuda), Ltd.	BMU			100.00%	100.00%
832	6	00000	Risk Specialists Company of Kentucky, Inc.	USA		02-0656518	100.00%	100.00%
833	5	00000	Service Net Warranty, LLC	USA		26-4328522	100.00%	100.00%
834	6	00000	Equiguard of Canada, Inc.	CAN			100.00%	100.00%
835	6	00000	SN Warranty, LLC	USA		35-2157667	100.00%	100.00%
836	6	00000	SNAdmin (Canada), Inc.	CAN			100.00%	100.00%
837	6	00000	SNAdmin (PR), Inc.	PRI		22-3762908	100.00%	100.00%

American International Group, Inc.
SCHEDULE Y - Part 1 Organizational Chart

SCHEDULE Y DOES NOT INCLUDE REAL ESTATE JOINT VENTURES, PARTNERSHIPS AND SUBSIDIARIES OF PARTNERSHIPS, TRUSTS, FUNDS, OR BRANCHES[1]

No	Level	NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net AIG Group Ownership
838	6	00000	SNW Insurance Agency, LLC	USA		27-2966330	100.00%	100.00%
839	6	00000	Service Net Retail Solutions, LLC	USA		35-2155025	100.00%	100.00%
840	6	00000	Service Net Solutions of Florida, LLC	USA		30-0074238	100.00%	100.00%
841	6	00000	Service Net Warranty UK Ltd	GBR			100.00%	100.00%
842	5	19429	The Insurance Company of the State of Pennsylvania	USA	PA	13-5540698	100.00%	100.00%
843	6	00000	AIGGRE Williamsburg LLC	USA		46-1314434	100.00%	100.00%
844	7	00000	North 4th Place JV, LLC	USA		46-0713833	50.00%	50.00%
845	8	00000	North 4th Place REIT, LLC	USA			100.00%	50.00%
846	9	00000	North 4th Place Venture, LLC	USA			50.00%	25.00%
847	10	00000	North 4th Place Holdings, LLC	USA			100.00%	25.00%
848	11	00000	North 4th Place, LLC	USA			100.00%	25.00%
849	6	00000	American International Realty Corp.	USA		51-0106783	4.05%	100.00%
850	6	00000	Eastgreen, Inc.	USA		13-3018791	1.77%	100.00%
851	6	00000	Pine Street Real Estate Holdings Corp.	USA		02-0275917	4.05%	100.00%
852	4	00000	AIG Transaction Execution Limited	GBR			90.00%	100.00%
853	4	00000	Hansa Grundstueckverwaltungs GmbH & Co KG	DEU			5.50%	100.00%
854	2	00000	AM Holdings LLC	USA		27-1052710	100.00%	100.00%
855	2	00000	Ambrosia No. 1 Limited	CYM			100.00%	100.00%
856	2	00000	Ambrosia No. 2 Limited	CYM			100.00%	100.00%
857	2	00000	Ambrosia No. 3 Limited	CYM			100.00%	100.00%
858	2	00000	Ambrosia No. 4 Limited	CYM			100.00%	100.00%
859	2	00000	Ambrosia No. 5 Limited	CYM			100.00%	100.00%
860	2	00000	American International Facilities Management, Inc.	USA		13-3338893	100.00%	100.00%
861	2	00000	American Security Life Insurance Company Limited	LIE			100.00%	100.00%
862	2	00000	Chartis Azerbaijan Insurance Company Open Joint Stock Company	AZE			51.00%	100.00%
863	2	00000	Chartis Bonfire Corporation	USA		13-4155249	100.00%	100.00%
864	2	00000	Equitable Investment Company (Hong Kong) Ltd.	VGB			100.00%	100.00%
865	2	00000	F 2000, Inc.	USA		46-1562431	100.00%	100.00%
866	2	00000	Fischbach, LLC	USA		84-1537571	100.00%	100.00%
867	2	00000	LSTREET I, LLC	USA		45-5596651	100.00%	100.00%
868	2	00000	Limited Liability Company with Foreign Investments Steppe Securities	UKR			100.00%	100.00%
869	3	00000	Private Joint-Stock Company AIG Ukraine Insurance Company	UKR			5.73%	99.98%
870	2	13659	MG Reinsurance Limited	USA	VT	26-4728883	100.00%	100.00%
871	2	00000	MIP Mezzanine, LLC	USA		27-2922460	100.00%	100.00%
872	2	00000	MIP PE Holdings, LLC	USA		27-3226645	100.00%	100.00%
873	3	00000	AIG BG Holdings LLC	USA		30-0578924	100.00%	100.00%
874	2	00000	NF Seven (Cayman) Limited	CYM			90.00%	100.00%
875	3	00000	Ambrose 2012-1	USA			100.00%	100.00%
876	3	00000	Ambrose 2013-2	USA			100.00%	100.00%
877	3	00000	Ambrose 2013-3	USA			100.00%	100.00%
878	3	00000	Ambrose 2013-4	USA			100.00%	100.00%
879	3	00000	Ambrose 2013-5	USA			100.00%	100.00%
880	2	00000	SAFG Retirement Services, Inc.	USA		95-4715639	100.00%	100.00%
881	3	00000	AIG Life Holdings, Inc.	USA		74-0483432	100.00%	100.00%
882	4	97780	AGC Life Insurance Company	USA	MO	76-0030921	100.00%	100.00%
883	5	00000	AIG Life of Bermuda, Ltd.	BMU		98-0181730	100.00%	100.00%
884	6	00000	American General Life Insurance Of Bermuda, Ltd.	BMU			100.00%	100.00%
885	6	00000	Rokland Limited	HKG		98-0382034	100.00%	100.00%
886	7	00000	Stoneland Limited	CYM		98-0406301	100.00%	100.00%
887	8	00000	The AIG-FP Investment & Management XI General Partnership	HKG		98-0422951	99.00%	100.00%
888	8	00000	The Stoneland Investment & Management General Partnership	HKG		98-0432832	99.00%	100.00%
889	5	60488	American General Life Insurance Company	USA	TX	25-0598210	100.00%	100.00%
890	6	00000	AGLA Services Company LLC	USA		32-0121807	100.00%	100.00%
891	6	00000	AGLIC GRE Harrison Investor LLC	USA		46-5464843	100.00%	100.00%
892	7	00000	AIGGRE Harrison LLC	USA		46-4703770	50.00%	100.00%
893	8	00000	AERC 8th and Harrison, LLC	USA		46-2860856	50.00%	50.00%
894	6	00000	AIG Advisor Group, Inc.	USA		86-0623854	100.00%	100.00%
895	7	00000	Financial Service Corporation	USA		58-1842822	100.00%	100.00%
896	8	00000	FSC Agency, Inc.	USA		58-1152673	100.00%	100.00%
897	8	00000	FSC Securities Corporation	USA		58-1288674	100.00%	100.00%
898	7	00000	Royal Alliance Associates, Inc.	USA		93-0987232	100.00%	100.00%
899	7	00000	SagePoint Financial, Inc.	USA		20-1741754	100.00%	100.00%
900	7	00000	Vision2020 Wealth Management Corp.	USA		27-2949512	100.00%	100.00%
901	7	00000	Woodbury Financial Services, Inc.	USA		41-0944586	100.00%	100.00%
902	6	00000	AIG Direct Insurance Services, Inc.	USA		33-0658270	100.00%	100.00%
903	6	00000	AIG Enterprise Services, LLC	USA		73-1576349	100.00%	100.00%
904	6	00000	American General Annuity Service Corporation	USA		76-0446159	100.00%	100.00%
905	6	00000	American General Assignment Corporation	USA		35-1723821	100.00%	100.00%
906	6	00000	American General Bancassurance Services, Inc.	USA		36-3221237	100.00%	100.00%
907	6	00000	American General Life Services Company, LLC	USA		45-3964944	100.00%	100.00%
908	6	00000	CAL-MIRA MESA LIMITED	USA		33-0562087	100.00%	100.00%
909	6	00000	Carr Road GP LLC	USA			50.00%	100.00%
910	7	00000	Rockwood Office Park Associates, L.P.	USA		51-0283067	100.00%	100.00%
911	6	00000	Five Long Island Properties, LLC	USA		57-1177412	100.00%	100.00%
912	6	00000	Iris Energy LLC	USA		06-1592110	73.00%	74.00%
913	6	00000	SA Affordable Housing, LLC	USA		95-4816953	100.00%	100.00%
914	7	00000	SunAmerica Affordable Housing Partners, Inc.	USA		95-4334841	100.00%	100.00%
915	8	00000	SLP Housing I LLC	USA		88-0406387	100.00%	100.00%
916	8	00000	SLP Housing II LLC	USA		88-0406388	100.00%	100.00%
917	8	00000	SLP Housing III LLC	USA		88-0406390	100.00%	100.00%
918	8	00000	SLP Housing IV LLC	USA		88-0426636	100.00%	100.00%
919	8	00000	SLP Housing V LLC	USA		88-0426635	100.00%	100.00%
920	9	00000	SAHP-MBA LLC	USA		74-3048112	100.00%	100.00%
921	9	00000	SAHP-McSHA LLC	USA		74-3048105	100.00%	100.00%
922	9	00000	SAHP-Yarco LLC	USA		74-3048141	100.00%	100.00%
923	8	00000	SLP Housing VI, LLC	USA		88-0506749	100.00%	100.00%
924	8	00000	SLP Housing VII, LLC	USA		72-1579887	100.00%	100.00%
925	6	00000	Selkirk 2013-1	USA		46-7146528	100.00%	100.00%
926	6	00000	Selkirk No. 1 Investments	USA		46-7147487	100.00%	100.00%
927	6	00000	Spicer Energy II LLC	USA		06-1592109	25.30%	51.79%
928	6	00000	Sun Quorum L.L.C.	USA		75-2617867	88.75%	88.75%
929	6	00000	SunAmerica Asset Management, LLC	USA		46-4348192	100.00%	100.00%
930	7	00000	AIG Capital Services, Inc.	USA		13-3140916	100.00%	100.00%

American International Group, Inc.
SCHEDULE Y - Part 1 Organizational Chart

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No	Level	NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net AIG Group Ownership
931	7	00000	SunAmerica Fund Services, Inc.	USA		13-3496943	100.00%	100.00%
932	6	00000	SunAmerica Investments (Cayman)	CYM			100.00%	100.00%
933	6	00000	SunAmerica Retirement Markets, Inc.	USA		58-1558156	100.00%	100.00%
934	6	00000	U G Corporation	USA		58-1225738	100.00%	100.00%
935	6	00000	Western National Marketing Group, Inc.	USA		76-0531650	100.00%	100.00%
936	6	00000	Wildfire Direct Lending Management MGP, LLC	USA			33.34%	50.00%
937	7	00000	Wildfire Direct Lending Management, L.P.	USA			100.00%	50.00%
938	5	70106	The United States Life Insurance Company in the City of New York	USA	NY	13-5459480	100.00%	100.00%
939	6	00000	AIG Spring Ridge I, Inc.	USA		13-3575756	100.00%	100.00%
940	7	00000	Spring Ridge I Limited Partnership	USA		52-6452580	50.00%	50.00%
941	6	00000	AIGGRE Brickell Bayview LLC	USA		46-4908276	49.00%	100.00%
942	7	00000	Brickell Bayview Apartments, LP	USA			50.00%	50.00%
943	8	00000	Brickell Bayview Owner GP, LLC	USA			100.00%	50.00%
944	9	00000	Brickell Bayview Owner, LP	USA			100.00%	50.00%
945	6	00000	AIGGRE University of Minnesota LLC	USA		46-5193669	49.00%	100.00%
946	6	00000	Carr Road GP LLC	USA			50.00%	100.00%
947	7	00000	Rockwood Office Park Associates, L.P.	USA		51-0283067	100.00%	100.00%
948	5	70238	The Variable Annuity Life Insurance Company	USA	TX	74-1625348	100.00%	100.00%
949	6	00000	American General Assignment Corporation of New York	USA		76-0616037	100.00%	100.00%
950	6	00000	American General Insurance Agency, Inc.	USA		43-1538461	100.00%	100.00%
951	6	00000	HRA Administrator LLC	USA		56-6626298	100.00%	100.00%
952	6	00000	Selkirk 2013-2	USA		46-7146914	100.00%	100.00%
953	6	00000	Selkirk No. 2 Investments	USA		46-7147516	100.00%	100.00%
954	6	00000	VALIC Financial Advisors, Inc.	USA		76-0519992	100.00%	100.00%
955	6	00000	VALIC Retirement Services Company	USA		76-0519990	100.00%	100.00%
956	4	00000	American General International, Inc.	USA		76-0621175	100.00%	100.00%
957	4	00000	American General Investment Management Corporation	USA		76-0555794	100.00%	100.00%
958	4	00000	American General Realty Investment Corporation	USA		74-6046915	100.00%	100.00%
959	5	00000	GDI Holding, Inc.	USA		33-0239823	75.00%	75.00%
960	4	00000	AmericanGeneral.com, Inc.	USA			100.00%	100.00%
961	4	00000	Knickerbocker Corporation	USA		74-1366889	100.00%	100.00%
962	5	00000	American Athletic Club, Inc.	USA		76-0185743	100.00%	100.00%
963	4	14177	SunAmerica Life Reinsurance Company	USA	MO	30-0707504	100.00%	100.00%
964	3	00000	Charleston Bay SAHP Corp.	USA		91-1913391	100.00%	100.00%
965	3	00000	Crossings SAHP Corp.	USA		95-4651256	100.00%	100.00%
966	3	00000	DIL/SAHP Corp.	USA		91-1913392	100.00%	100.00%
967	4	00000	French Quarter Apartments Limited Partnership	USA		72-1409929	100.00%	100.00%
968	5	00000	MB Annex Condominium Association, Inc.	USA		36-4779510	100.00%	100.00%
969	3	00000	Forest SAHP Corp.	USA		95-4651254	100.00%	100.00%
970	3	00000	Grand Savannah SAHP Corp.	USA		95-4651255	100.00%	100.00%
971	3	00000	MM Enhancement, LLC	USA		72-1576592	100.00%	100.00%
972	3	00000	Prairie SAHP Corp.	USA		95-4659416	100.00%	100.00%
973	4	00000	Shiloh Glen GP, LLC	USA		80-0002819	100.00%	100.00%
974	3	00000	SA Investment Group, Inc.	USA		95-4494273	100.00%	100.00%
975	4	00000	Solus Hotel Portfolio Holding Company, LLC	USA		95-4611171	1.00%	85.00%
976	5	00000	Solus Quorum Tampa, LLC	USA			85.00%	72.25%
977	3	00000	SAAHP GP Corp.	USA		95-4663306	100.00%	100.00%
978	3	00000	SAHP-Chancellor II, LLC	USA		20-5105370	100.00%	100.00%
979	3	00000	SAHP-Chancellor, LLC	USA		20-5105266	100.00%	100.00%
980	3	00000	SCSP Corp.	USA		80-0000580	100.00%	100.00%
981	3	00000	Solus Hotel Portfolio Holding Company, LLC	USA		95-4611171	84.00%	85.00%
982	4	00000	Solus Quorum Tampa, LLC	USA			85.00%	72.25%
983	3	00000	SubGen NT, Inc.	USA		95-4684707	100.00%	100.00%
984	3	00000	SunAmerica Venture Fund 2000, L.P.	USA		95-4803618	31.50%	31.50%
985	2	00000	SAI Deferred Compensation Holdings, Inc.	USA		13-4045355	100.00%	100.00%
986	2	00000	Societe Hoteliere de Boisjolan S.A.	FRA		98-0031624	100.00%	100.00%
987	2	00000	United Guaranty Corporation	USA		13-3082127	100.00%	100.00%
988	3	00000	AIG Mortgage Risk Solutions Pty Ltd	AUS			100.00%	100.00%
989	3	00000	AIG United Guaranty Agenzia di Assicurazione S.R.L.	ITA			100.00%	100.00%
990	3	00000	AIG United Guaranty Insurance (Asia) Limited	HKG			100.00%	100.00%
991	3	00000	AIG United Guaranty Mexico, S.A.	MEX			100.00%	100.00%
992	3	00000	AIG United Guaranty Re Limited	IRL			100.00%	100.00%
993	3	00000	AIG United Guaranty, Sociedad Limitada	ESP			100.00%	100.00%
994	3	00000	Connective Mortgage Advisory Company	USA		46-0637739	100.00%	100.00%
995	3	11715	United Guaranty Insurance Company	USA	NC	56-1790793	100.00%	100.00%
996	3	11685	United Guaranty Mortgage Insurance Company	USA	NC	56-1790794	100.00%	100.00%
997	3	11740	United Guaranty Mortgage Insurance Company of North Carolina	USA	NC	56-1790796	100.00%	100.00%
998	3	11463	United Guaranty Partners Insurance Company	USA	VT	03-0358003	100.00%	100.00%
999	3	15873	United Guaranty Residential Insurance Company	USA	NC	42-0885398	75.03%	100.00%
1000	4	13694	First Mortgage Insurance Company	USA	NC	27-0550064	100.00%	100.00%
1001	4	16659	United Guaranty Commercial Insurance Company of North Carolina	USA	NC	56-0989041	100.00%	100.00%
1002	4	40525	United Guaranty Credit Insurance Company	USA	NC	56-1307714	100.00%	100.00%
1003	4	26999	United Guaranty Mortgage Indemnity Company	USA	NC	42-0994960	100.00%	100.00%
1004	3	16667	United Guaranty Residential Insurance Company of North Carolina	USA	NC	56-0789396	100.00%	100.00%
1005	4	15873	United Guaranty Residential Insurance Company	USA	NC	42-0885398	24.97%	100.00%
1006	5	13694	First Mortgage Insurance Company	USA	NC	27-0550064	100.00%	100.00%
1007	5	16659	United Guaranty Commercial Insurance Company of North Carolina	USA	NC	56-0989041	100.00%	100.00%
1008	5	40525	United Guaranty Credit Insurance Company	USA	NC	56-1307714	100.00%	100.00%
1009	5	26999	United Guaranty Mortgage Indemnity Company	USA	NC	42-0994960	100.00%	100.00%
1010	3	00000	United Guaranty Services, Inc.	USA		56-1273575	100.00%	100.00%
1011	4	00000	AIG United Guaranty Mexico, S.A.	MEX			0.00%	100.00%
1012	4	00000	United Guaranty Servicios Administrativos, S. de R.L. de C.V.	MEX			0.00%	100.00%
1013	3	00000	United Guaranty Servicios Administrativos, S. de R.L. de C.V.	MEX			100.00%	100.00%

1 Schedule Y does not include real estate joint ventures, partnerships and subsidiaries of partnerships, trusts, funds or branches.

There are approximately 230 real estate joint venture entities—these include partnerships, limited liability companies, corporations and their foreign counterparts—that constitute the holding structures for approximately 35 real estate joint ventures and approximately 6 investment funds that purchase, develop or redevelop, manage and sell commercial real estate throughout the world. In addition, within the American International Group, Inc. ("AIG") organization, there are approximately 170 fund entities—these include partnerships, limited liability companies, corporations and their foreign counterparts—that constitute the holding structures for the 6 real estate funds sponsored by one AIG entity. These funds, acting through these entities, purchase, develop or redevelop, manage and sell commercial real estate throughout the world. There are approximately 60 additional entities whose function is to provide profit-sharing and investment participation to certain of the employees originating and managing real estate investments for the real estate joint venture and real estate fund entities described above. There are approximately 125 real estate entities that are not joint ventures, funds or employee investment

American International Group, Inc.
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No	Level	NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net AIG Group Ownership

vehicles—in the form of partnerships, trusts and other forms of entities--approximately 40 of which have been formed to hold real estate investments (including certain of the real estate joint ventures described above). Of the remaining 85 entities, approximately 69 are former real estate joint venture entities that AIG received the interests of after the termination of the real estate joint venture. The remaining entities are either operating branches (9 entities) of AIG's real estate subsidiary or companies that are in the process of liquidation (7 entities).

There are presently no funds sponsored by AIG entities except for the 6 real estate joint venture investment funds mentioned above and the approximately 170 fund entities that constitute the holding structures for these 6 real estate funds.

There are approximately 1,530 SunAmerica Affordable Housing investment partnerships which directly or indirectly own partnership interests in operating partnerships (which may or may not be affiliates) that own multifamily properties. These investment partnerships were created to enable SunAmerica companies to acquire tax credits issued by state and federal agencies and sell them to investors, all of which are unaffiliated third parties (with the exception of certain AIG Property Casualty insurance companies in 6 transactions). Of the approximately 1,530 SunAmerica Affordable Housing investment partnerships, 14 are controlled, indirectly, by American General Life Insurance Company, with the remaining approximately 1,516 investment partnerships controlled, indirectly, by SAFG Retirement Services, Inc., the intermediate parent company of American General Life Insurance Company. In addition, American General Life Insurance Company, a Texas-domiciled insurance company and successor-in-interest to SunAmerica Life Insurance Company (which merged into American General Life Insurance Company on December 31, 2012), indirectly owns limited partnership interests in 11 partnerships which are beneficial owners of approximately $20 million in tax credits that have not been sold. The approximately 1,541 partnerships own interests in an aggregate of approximately 1,125 operating partnerships. Of the approximately 1,125 operating partnerships, 11 have a general partner that is an AIG affiliate. Of the AIG affiliates that serve as general partners of these operating partnerships, 5 are controlled, indirectly, by American General Life Insurance Company, with the remaining controlled, indirectly, by SAFG Retirement Services, Inc.

There are approximately 300 trusts directly or indirectly controlled by an affiliate, International Lease Finance Corp., each of which holds one airplane primarily in order to serve as collateral for loans made to International Lease Finance Corp. from time to time.

In addition, there are approximately 10 other entities that have been formed to hold investments.

Lastly, AIG directly or indirectly controls the following not-for-profit charitable organizations: AIG Disaster Relief Fund-New York and AIG Foundation, Inc.

Branches are not listed as they are not considered separate legal entities in the United States.

2 Where the type of Control is by ownership, any type of Control which may exist in addition to ownership is not disclosed.

3 AIG Life of Bermuda, Ltd. 0001448930
American General Life Insurance Company 0000016190; 0000089031; 0001017656; 0000038748; 0000847539; 0000877625; 0000820627; 0000803466; 0001051485; 0000932927; 0000729522; 0000885135; 0000926963, 0000933165; 0001002779; 0001070231; 0001172804; 0000005108
American International Group, Inc. 0000005272
ILFC Holdings, Inc. 0001528540
International Lease Finance Corporation 0000714311
SunAmerica Asset Management, LLC 0000863926
AIG Capital Services, Inc. 0001528993
The United States Life Insurance Company in the City of New York 0000803401; 0000805749; 0000101686; 0001069346; 0000926897; 0000931344; 0000768830; 0000926961; 0001044561; 0001310558
The Variable Annuity Life Insurance Company 0000910586; 0000354912
VALIC Retirement Services Company 0001202048

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 *
Members														
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00124....	13-2592361	1562176	.....	New York Stock Exchange; Tokyo Stock Exchange	American International Group, Inc.	DE	UIP					
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-0982390	00000...	.....		AIA Aurora LLC	DE	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	60-0001373	4534325	.....		AIG Capital Corporation	DE	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3847404	4554408	.....		AIG Consumer Finance Group, Inc.	DE	NIA	AIG Capital Corporation	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4619651	.....		AIG Credit S.A.	POL	NIA	AIG Consumer Finance Group, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-4058120	4554426	.....		AIG Credit Corp.	DE	NIA	AIG Capital Corporation	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3190772	4620442	.....		A.I. Credit Consumer Discount Company	PA	NIA	AIG Credit Corp.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-2736972	1600238	.....		A.I. Credit Corp.	NH	NIA	AIG Credit Corp.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	20-0508330	4554471	.....		Barnegat Funding Corp.	DE	NIA	A.I. Credit Corp.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	95-4477888	4620321	.....		AICCO, Inc. [Delaware]	DE	NIA	AIG Credit Corp.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4556019	.....		AIG Credit Corp. of Canada	CAN	NIA	AIG Credit Corp.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	20-1749223	4554529	.....		AIG Equipment Finance Holdings, Inc.	DE	NIA	AIG Capital Corporation	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	20-1749201	3421240	.....		AIG Commercial Equipment Finance, Inc.	DE	NIA	AIG Equipment Finance Holdings, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	83-2903348	4556000	.....		AIG Commercial Equipment Finance Company, Canada	CAN	NIA	AIG Commercial Equipment Finance, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-1185005	4554686	.....		CEF Lease Holding, LLC	DE	NIA	AIG Commercial Equipment Finance, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3870953	4549310	.....		AIG Global Asset Management Holdings Corp.	DE	NIA	AIG Capital Corporation	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...	.....		AIG Asset Management (Asia) Limited	HKG	NIA	AIG Global Asset Management Holdings Corp.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4559252	.....		AIG Asset Management (Europe) Limited	GBR	NIA	AIG Global Asset Management Holdings Corp.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4602464	4554734	.....		AIG Overseas Pool LLC	DE	NIA	American International Overseas Association	Ownership	0.458	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-0529722	4620992	.....		AIG Asset Management (U.S.), LLC	DE	NIA	AIG Global Asset Management Holdings Corp.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3454957	4549271	.....		AIG Global Real Estate Investment Corp.	DE	NIA	AIG Global Asset Management Holdings Corp.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	20-4929933	00000...	.....		AIGGRE NNP IV Murray Hill, LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	20-5953499	00000...	.....		AIGGRE NNP IV Chelsea, LLC	DE	NIA	AIGGRE NNP IV Murray Hill, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...	.....		NNP IV Investors, LLC	DE	NIA	AIGGRE NNP IV Chelsea, LLC	Management		American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	20-1333787	00000...	.....		AIGGRE Terrabrook Murray Hill I LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	20-1172868	00000...	.....		AIGGRE Terrabrook Chelsea I LLC	DE	NIA	AIGGRE Terrabrook Murray Hill I LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...	.....		Terra Nova Partners, L.P.	DE	NIA	AIGGRE Terrabrook Chelsea I LLC	Management		American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...	.....		American Newland Investors II, LLC	DE	NIA	Terra Nova Partners, L.P.	Management		American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-0152063	00000...	.....		Boggs Tract LLC	DE	NIA	AIG Global Real Estate Investment Corp.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3457644	00000...	.....		Chardon/Hato Rey Partnership, S.E.	PR	NIA	AIG Global Real Estate Investment Corp.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	20-2161268	4620460	.....		AIG Mortgage Capital, LLC	DE	NIA	AIG Global Asset Management Holdings Corp.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624132	.....		AIG Property Company Limited	IRL	NIA	AIG Global Asset Management Holdings Corp.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-4009890	4554417	.....		AIG Securities Lending Corp.	DE	NIA	AIG Global Asset Management Holdings Corp.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624431	.....		AIG Portfolio Solutions (Europe) Limited	GBR	NIA	AIG Capital Corporation	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-4662412	00000...	.....		AIG Portfolio Solutions LLC	DE	NIA	AIG Capital Corporation	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-3060262	00000...	.....		ILFC Holdings, Inc.	DE	NIA	AIG Capital Corporation	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	22-3059110	1612295	.....		International Lease Finance Corporation	CA	NIA	AIG Capital Corporation	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-1065778	00000...	.....		Aircraft 32A-2731 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-4879472	00000...	.....		Aircraft 32A-3147 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-4879701	00000...	.....		Aircraft 32A-3148 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	1.000	American International Group, Inc.	

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0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-3593051	00000...	.....	.....	Aircraft 32A-810 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-3298340	00000...	.....	.....	Aircraft 33A-272 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-3322193	00000...	.....	.....	Aircraft 33A-358 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-3321406	00000...	.....	.....	Aircraft 33A-364 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-1538872	00000...	.....	.....	Aircraft 34A-216 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-1538928	00000...	.....	.....	Aircraft 73B-25374 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-5306693	00000...	.....	.....	Aircraft 73B-25375 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-4647107	00000...	.....	.....	Aircraft 73B-26323 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4006000	00000...	.....	.....	Aircraft 73B-28249 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-5161207	00000...	.....	.....	Aircraft 73B-30671 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-3718535	00000...	.....	.....	Aircraft 73B-31127 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-5161438	00000...	.....	.....	Aircraft 73B-32796 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-3718769	00000...	.....	.....	Aircraft 73B-33220 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-2466066	00000...	.....	.....	Aircraft 73B-38821 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-3060504	00000...	.....	.....	Aircraft 73B-41794 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-3060557	00000...	.....	.....	Aircraft 73B-41796 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-3060609	00000...	.....	.....	Aircraft 73B-41806 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-3069451	00000...	.....	.....	Aircraft 73B-41815 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-2328297	00000...	.....	.....	Aircraft B757 29382 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-2328216	00000...	.....	.....	Aircraft B767 29388 Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	95-4684502	4554211	.....	.....	Aircraft SPC-12, Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0430163	4489153	.....	.....	Whitney Leasing Limited	BMU	NIA	Aircraft SPC-12, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0665057	00000...	.....	.....	Whitney France Leasing S.A.R.L.	FRA	NIA	Whitney Leasing Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0430160	00000...	.....	.....	Whitney Ireland Leasing Limited	IRL	NIA	Whitney Leasing Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0631719	00000...	.....	.....	Whitney UK Leasing Limited	GBR	NIA	Whitney Leasing Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-0250578	00000...	.....	.....	Whitney US Leasing, Inc.	CA	NIA	Whitney Leasing Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	95-4684535	00000...	.....	.....	Aircraft SPC-14, Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	95-4490883	00000...	.....	.....	Aircraft SPC-3, Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3910440	00000...	.....	.....	CABREA, Inc.	DE	NIA	Aircraft SPC-3, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3884649	00000...	.....	.....	ILFC Dover, Inc.	DE	NIA	Aircraft SPC-3, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	94-3288820	00000...	.....	.....	ILFC Volare, Inc.	DE	NIA	Aircraft SPC-3, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3884686	00000...	.....	.....	Aircraft SPC-4, Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	94-3288827	4554181	.....	.....	Aircraft SPC-8, Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	95-4684505	4554220	.....	.....	Aircraft SPC-9, Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0200623	4532460	.....	.....	Sierra Leasing Limited	BMU	NIA	Aircraft SPC-9, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0415546	00000...	.....	.....	Calliope Limited	IRL	NIA	Sierra Leasing Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0396038	00000...	.....	.....	ILFC Labuan ECA Ltd.	MYS	NIA	Sierra Leasing Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-3592889	00000...	.....	.....	Sierra US Leasing, Inc.	CA	NIA	Sierra Leasing Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	71-1004421	00000...	.....	.....	Brokat Leasing, LLC	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-6714484	00000...	.....	.....	Doheny Investment Holding Trust	DE	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-6714561	00000...	.....	.....	Camden Aircraft Leasing Trust	DE	NIA	Doheny Investment Holding Trust	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1042335	00000...	.....	.....	Charleville Aircraft Leasing Limited	IRL	NIA	Camden Aircraft Leasing Trust	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	95-4684522	4619679	.....	.....	Euclid Aircraft, Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-2829295	4554770	.....	.....	Fleet Solutions Holdings Inc.	DE	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....

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0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	65-0784737	3246948	.....	.....	AeroTurbine, Inc.	DE	NIA	Fleet Solutions Holdings Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1157064	00000...	.....	.....	AeroTurbine (Bermuda) 1 Ltd.	BMU	NIA	AeroTurbine, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1057965	00000...	.....	.....	Aeroturbine Europe Limited	GBR	NIA	AeroTurbine, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1057876	00000...	.....	.....	AeroTurbine Asia Pte. Ltd.	SGP	NIA	Aeroturbine Europe Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-4522562	4619736	.....	.....	Flying Fortress Investments Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-4482409	4619745	.....	.....	Flying Fortress Financing Inc.	CA	NIA	Flying Fortress Investments Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-2328180	4401735	.....	.....	Flying Fortress Inc.	CA	NIA	Flying Fortress Financing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0665061	4557155	.....	.....	Flying Fortress Ireland Leasing Limited	IRL	NIA	Flying Fortress Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	38-3816219	00000...	.....	.....	ILFC Aircraft 32A-556 Limited	IRL	NIA	Flying Fortress Ireland Leasing Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0671152	00000...	.....	.....	ILFC Aircraft 32A-661 Limited	IRL	NIA	Flying Fortress Ireland Leasing Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0695511	00000...	.....	.....	ILFC Aircraft 32A-666 Limited	IRL	NIA	Flying Fortress Ireland Leasing Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0695509	00000...	.....	.....	ILFC Aircraft 32A-775 Limited	IRL	NIA	Flying Fortress Ireland Leasing Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0971154	00000...	.....	.....	ILFC Aircraft 33A-70 Limited	IRL	NIA	Flying Fortress Ireland Leasing Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0671155	00000...	.....	.....	ILFC Aircraft 76B-25137 Limited	IRL	NIA	Flying Fortress Ireland Leasing Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0676159	00000...	.....	.....	ILFC Aircraft 76B-27958 Limited	IRL	NIA	Flying Fortress Ireland Leasing Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	32-0350717	00000...	.....	.....	ILFC Aircraft 77B-29908 Limited	IRL	NIA	Flying Fortress Ireland Leasing Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0671157	00000...	.....	.....	ILFC Ireland Leasing Limited	IRL	NIA	Flying Fortress Ireland Leasing Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-2328143	4550419	.....	.....	Flying Fortress US Leasing Inc.	CA	NIA	Flying Fortress Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	37-1606207	00000...	.....	.....	Aircraft 32A-579 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4634560	00000...	.....	.....	Aircraft 32A-585 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	36-4674413	00000...	.....	.....	Aircraft 32A-645 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	35-2385297	00000...	.....	.....	Aircraft 32A-726 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	90-0729409	00000...	.....	.....	Aircraft 32A-760 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-3060402	00000...	.....	.....	Aircraft 32A-775 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4634642	00000...	.....	.....	Aircraft 32A-782 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4634716	00000...	.....	.....	Aircraft 32A-987 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-2941881	00000...	.....	.....	Aircraft 33A-132, Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	61-1620002	00000...	.....	.....	Aircraft 34A-152 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	36-4674411	00000...	.....	.....	Aircraft 34A-395 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	35-2385296	00000...	.....	.....	Aircraft 34A-48 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	32-0314862	00000...	.....	.....	Aircraft 34A-93 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4006019	00000...	.....	.....	Aircraft 74B-27602 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4006030	00000...	.....	.....	Aircraft 74B-29375 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4183653	00000...	.....	.....	Aircraft 75B-26276 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-3377949	00000...	.....	.....	Aircraft 75B-28833 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	35-2385295	00000...	.....	.....	Aircraft 75B-28834 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	32-0314861	00000...	.....	.....	Aircraft 75B-28836 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	30-0640685	00000...	.....	.....	Aircraft 76B-26261 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	61-1619999	00000...	.....	.....	Aircraft 76B-26329 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	32-0314860	00000...	.....	.....	Aircraft 76B-27600 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	36-4674406	00000...	.....	.....	Aircraft 76B-27613 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	37-1606202	00000...	.....	.....	Aircraft 76B-27615 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	38-3816221	00000...	.....	.....	Aircraft 76B-28206 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	61-1620000	00000...	.....	.....	Aircraft 77B-29908 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-2098845	00000...	.....	.....	Aircraft A330 143 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-2098895	00000...	.....	.....	Aircraft A330 72 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-2098947	00000...	.....	.....	Aircraft A330 98 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-2328452	00000...	.....	.....	Aircraft B757 29377 Inc.	CA	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0665063	00000...	.....	.....	Flying Fortress Aruba Leasing A.V.V.	ABW	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0665059	00000...	.....	.....	Flying Fortress Bermuda Leasing Ltd.	BMU	NIA	Flying Fortress US Leasing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0624266	00000...	.....	.....	Geneva Triple Sept Leasing Limited	IRL	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-5305609	4619718	.....	.....	Grand Staircase Aircraft Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-5306173	4619727	.....	.....	Park Topanga Aircraft Inc.	CA	NIA	Grand Staircase Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-5306297	4275057	.....	.....	Temescal Aircraft Inc.	CA	NIA	Park Topanga Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	61-6419987	4557146	.....	.....	Ballysky Aircraft Ireland Limited	IRL	NIA	Temescal Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1114016	00000...	.....	.....	ILFC Aircraft 32A-1884 Limited	IRL	NIA	Ballysky Aircraft Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1013925	00000...	.....	.....	ILFC Aircraft 32A-3114 Limited	IRL	NIA	Ballysky Aircraft Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1013927	00000...	.....	.....	ILFC Aircraft 32A-3116 Limited	IRL	NIA	Ballysky Aircraft Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1013930	00000...	.....	.....	ILFC Aircraft 32A-3124 Limited	IRL	NIA	Ballysky Aircraft Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0697901	00000...	.....	.....	ILFC Aircraft 32A-4619 Limited	IRL	NIA	Ballysky Aircraft Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0671153	00000...	.....	.....	ILFC Aircraft 33A-432 Limited	IRL	NIA	Ballysky Aircraft Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	36-4708551	00000...	.....	.....	ILFC Aircraft 33A-454 Limited	IRL	NIA	Ballysky Aircraft Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	37-1647379	00000...	.....	.....	ILFC Aircraft 33A-911 Limited	IRL	NIA	Ballysky Aircraft Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	61-1658421	00000...	.....	.....	ILFC Aircraft 73B-35275 Limited	IRL	NIA	Ballysky Aircraft Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	61-1658420	00000...	.....	.....	Mentes I Ireland Leasing Limited	IRL	NIA	Ballysky Aircraft Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-6064929	00000...	.....	.....	Mentes II Ireland Leasing Limited	IRL	NIA	Ballysky Aircraft Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-6064930	00000...	.....	.....	Mentes III Ireland Leasing Limited	IRL	NIA	Ballysky Aircraft Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-6064931	00000...	.....	.....	Mentes IV Ireland Leasing Limited	IRL	NIA	Ballysky Aircraft Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-6064932	00000...	.....	.....	Mentes V Ireland Leasing Limited	IRL	NIA	Ballysky Aircraft Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-6064933	00000...	.....	.....	Mentes VI Ireland Leasing Limited	IRL	NIA	Ballysky Aircraft Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-6064934	00000...	.....	.....	Mentes VII Ireland Leasing Limited	IRL	NIA	Ballysky Aircraft Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-5304959	4552534	.....	.....	Charmlee Aircraft Inc.	CA	NIA	Temescal Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-5160948	00000...	.....	.....	Aircraft 32A-1658 Inc.	CA	NIA	Charmlee Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-3591618	00000...	.....	.....	Aircraft 32A-1695 Inc.	CA	NIA	Charmlee Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-2473107	00000...	.....	.....	Aircraft 32A-2024 Inc.	CA	NIA	Charmlee Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-2739905	00000...	.....	.....	Aircraft 32A-2594 Inc.	CA	NIA	Charmlee Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-3707610	00000...	.....	.....	Aircraft 73B-28252 Inc.	CA	NIA	Charmlee Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-3707709	00000...	.....	.....	Aircraft 73B-30645 Inc.	CA	NIA	Charmlee Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-2739964	00000...	.....	.....	Aircraft 77B-29404 Inc.	CA	NIA	Charmlee Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-5144104	00000...	.....	.....	Aircraft 77B-32723 Inc.	CA	NIA	Charmlee Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	30-0640953	00000...	.....	.....	Aircraft Lotus Inc.	CA	NIA	Charmlee Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1114025	00000...	.....	.....	Belmar Bermuda Leasing Limited	BMU	NIA	Charmlee Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-5064971	4619754	.....	.....	Hyperion Aircraft Financing Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-2098662	4619709	.....	.....	Hyperion Aircraft Inc.	CA	NIA	Hyperion Aircraft Financing Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-2098722	4550400	.....	.....	Delos Aircraft Inc.	CA	NIA	Hyperion Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Hyperion Aircraft Financing Limited	IRL	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Hyperion Aircraft Limited	IRL	NIA	Hyperion Aircraft Financing Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Delos Aircraft Limited	IRL	NIA	Hyperion Aircraft Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-2098782	4554163	.....	.....	Apollo Aircraft Inc.	CA	NIA	Delos Aircraft Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-3690995	00000...	.....	.....	Aircraft 32A-1905 Inc.	CA	NIA	Apollo Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-5177713	00000...	.....	.....	Aircraft 32A-1946 Inc.	CA	NIA	Apollo Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0676172	00000...	.....	.....	Aircraft 32A-3424 Limited	GBR	NIA	Apollo Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0676170	00000...	.....	.....	Aircraft 32A-3454 Limited	GBR	NIA	Apollo Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-2941984	00000...	.....	.....	Aircraft 32A-993, Inc.	CA	NIA	Apollo Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4005960	00000...	.....	.....	Aircraft 73B-26315 Inc.	CA	NIA	Apollo Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4005985	00000...	.....	.....	Aircraft 73B-26317 Inc.	CA	NIA	Apollo Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4005835	00000...	.....	.....	Aircraft 73B-30036 Inc.	CA	NIA	Apollo Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-2817658	00000...	.....	.....	Aircraft 73B-30646 Inc.	CA	NIA	Apollo Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-3707768	00000...	.....	.....	Aircraft 73B-30661 Inc.	CA	NIA	Apollo Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-2210272	00000...	.....	.....	Aircraft 73B-30730 Inc.	CA	NIA	Apollo Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-2328357	00000...	.....	.....	Aircraft 73B-32841 Inc.	CA	NIA	Apollo Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	38-3816220	00000...	.....	.....	Aircraft 76B-26327 Inc.	CA	NIA	Apollo Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	30-0640680	00000...	.....	.....	Aircraft 76B-27597 Inc.	CA	NIA	Apollo Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-2739934	00000...	.....	.....	Aircraft 76B-28132 Inc.	CA	NIA	Apollo Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	30-0640683	00000...	.....	.....	Aircraft 77B-32717 Inc.	CA	NIA	Apollo Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	80-0730117	00000...	.....	.....	Aircraft Andros Inc.	CA	NIA	Apollo Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	26-4087849	00000...	.....	.....	Pelican 35302, Inc.	CA	NIA	Apollo Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	36-4698772	00000...	.....	.....	Poseidon Leasing (Bermuda) Limited	BMU	NIA	Apollo Aircraft Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0656550	4557119	.....	.....	Artemis (Delos) Limited	IRL	NIA	Delos Aircraft Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0695512	00000...	.....	.....	ILFC Aircraft 32A-1905 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0697914	00000...	.....	.....	ILFC Aircraft 32A-2180 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0676167	00000...	.....	.....	ILFC Aircraft 32A-427 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	99-0360682	00000...	.....	.....	ILFC Aircraft 32A-550 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	33-1218755	00000...	.....	.....	ILFC Aircraft 32A-591 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	41-2281150	00000...	.....	.....	ILFC Aircraft 33A-469 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1066399	00000...	.....	.....	ILFC Aircraft 33A-822 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1024932	00000...	.....	.....	ILFC Aircraft 73B-28052 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	30-0696069	00000...	.....	.....	ILFC Aircraft 73B-29344 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0705646	00000...	.....	.....	ILFC Aircraft 73B-29368 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0705642	00000...	.....	.....	ILFC Aircraft 73B-29369 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1041853	00000...	.....	.....	ILFC Aircraft 73B-30658 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1062745	00000...	.....	.....	ILFC Aircraft 73B-30665 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0705454	00000...	.....	.....	ILFC Aircraft 73B-30696 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0705449	00000...	.....	.....	ILFC Aircraft 73B-30701 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0697915	00000...	.....	.....	ILFC Aircraft 73B-38828 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0698623	00000...	.....	.....	ILFC Aircraft 73B-41784 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0698621	00000...	.....	.....	ILFC Aircraft 73B-41785 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	41-2281151	00000...	.....	.....	ILFC Aircraft 75B-26254 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1028027	00000...	.....	.....	ILFC Aircraft 75B-29381 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0676165	00000...	.....	.....	ILFC Aircraft 76B-27610 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0676163	00000...	.....	.....	ILFC Aircraft 76B-27616 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0671158	00000...	.....	.....	ILFC Aircraft 76B-28111 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	35-2391565	00000...	.....	.....	ILFC Aircraft 76B-28207 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0671159	00000...	.....	.....	ILFC Aircraft 76B-29435 Limited	IRL	NIA	Artemis (Delos) Limited	Ownership	.....1.000	American International Group, Inc.	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Delos Finance S.a.r.l.	LUX	NIA	Delos Aircraft Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	ILFC (Bermuda) 5, Ltd.	BMU	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	ILFC (Bermuda) 4, Ltd.	BMU	NIA	ILFC (Bermuda) 5, Ltd.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	ILFC (Bermuda) 6, Ltd.	BMU	NIA	ILFC (Bermuda) 5, Ltd.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	ILFC (Bermuda) 7, Ltd.	BMU	NIA	ILFC (Bermuda) 5, Ltd.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	ILFC (Bermuda) III, Ltd.	BMU	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1122227	00000...	.....	.....	ILFC Aircraft 33A-1284 Limited	IRL	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0377785	00000...	.....	.....	ILFC Aruba A.V.V.	ABW	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0545944	00000...	.....	.....	ILFC Australia Holdings Pty. Ltd.	AUS	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0545955	00000...	.....	.....	Wombat 30633 Leasing Pty Ltd.	AUS	NIA	ILFC Australia Holdings Pty. Ltd.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0545952	00000...	.....	.....	Wombat 30638 Leasing Pty Ltd.	AUS	NIA	ILFC Australia Holdings Pty. Ltd.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0545950	00000...	.....	.....	Wombat 30644 Leasing Pty Ltd.	AUS	NIA	ILFC Australia Holdings Pty. Ltd.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0545951	00000...	.....	.....	Wombat 30648 Leasing Pty Ltd.	AUS	NIA	ILFC Australia Holdings Pty. Ltd.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0545946	00000...	.....	.....	Wombat 30658 Leasing Pty Ltd.	AUS	NIA	ILFC Australia Holdings Pty. Ltd.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0545961	00000...	.....	.....	Wombat 3474 Leasing Pty. Ltd.	AUS	NIA	ILFC Australia Holdings Pty. Ltd.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0545956	00000...	.....	.....	Wombat 3495 Leasing Pty Ltd.	AUS	NIA	ILFC Australia Holdings Pty. Ltd.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0545962	00000...	.....	.....	Wombat 3547 Leasing Pty Ltd.	AUS	NIA	ILFC Australia Holdings Pty. Ltd.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0545959	00000...	.....	.....	Wombat 3668 Leasing Pty Ltd.	AUS	NIA	ILFC Australia Holdings Pty. Ltd.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0545954	00000...	.....	.....	Wombat V Leasing Pty Ltd.	AUS	NIA	ILFC Australia Holdings Pty. Ltd.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0545953	00000...	.....	.....	Wombat VI Leasing Pty Ltd.	AUS	NIA	ILFC Australia Holdings Pty. Ltd.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0373609	00000...	.....	.....	ILFC Australia Pty. Ltd.	AUS	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	94-3288826	00000...	.....	.....	ILFC Aviation Consulting, Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0705754	00000...	.....	.....	ILFC Aviation Services (Europe) B.V.	NLD	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0551256	00000...	.....	.....	ILFC Cayman Limited	CYM	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0655468	00000...	.....	.....	ILFC France S.A.R.L.	FRA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0415545	00000...	.....	.....	ILFC Ireland 3 Limited	IRL	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0415544	00000...	.....	.....	ILFC Ireland 2 Limited	IRL	NIA	ILFC Ireland 3 Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0415543	4557164	.....	.....	ILFC Ireland Limited	IRL	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1081919	00000...	.....	.....	ILFC (Beijing) Services Co., Ltd.	CHN	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1123167	00000...	.....	.....	ILFC AIRCRAFT 32A-2064 LIMITED	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	ILFC AIRCRAFT 32A-2076 LIMITED	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1132991	00000...	.....	.....	ILFC AIRCRAFT 32A-2726 LIMITED	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	ILFC AIRCRAFT 32A-3070 LIMITED	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1063913	00000...	.....	.....	ILFC Aircraft 32A-1808 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1114021	00000...	.....	.....	ILFC Aircraft 32A-1901 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	99-0365219	00000...	.....	.....	ILFC Aircraft 32A-2279 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	62-6405269	00000...	.....	.....	ILFC Aircraft 32A-2797 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1067207	00000...	.....	.....	ILFC Aircraft 32A-3065 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1123294	00000...	.....	.....	ILFC Aircraft 32A-3179 LIMITED	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0705597	00000...	.....	.....	ILFC Aircraft 33A-253 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	ILFC Aircraft 33A-272 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1142227	00000...	.....	.....	ILFC Aircraft 33A-444 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1042336	00000...	.....	.....	ILFC Aircraft 73B-30667 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1044429	00000...	.....	.....	ILFC Aircraft 73B-30669 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1044432	00000...	.....	.....	ILFC Aircraft 73B-30672 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1067577	00000...	.....	.....	ILFC Aircraft 73B-30673 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1068642	00000...	.....	.....	ILFC Aircraft 73B-30694 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1068056	00000...	.....	.....	ILFC Aircraft 73B-30695 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1056426	00000...	.....	.....	ILFC Aircraft 73B-41789 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1057933	00000...	.....	.....	ILFC Aircraft 73B-41790 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1057934	00000...	.....	.....	ILFC Aircraft 73B-41791 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1057935	00000...	.....	.....	ILFC Aircraft 73B-41792 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1057936	00000...	.....	.....	ILFC Aircraft 73B-41793 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1056424	00000...	.....	.....	ILFC Aircraft 73B-41795 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	ILFC Aircraft 73B-41802 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	ILFC Aircraft 73B-41803 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1067215	00000...	.....	.....	ILFC Aircraft 75B-26330 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	ILFC Aircraft 75B-27208 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	ILFC Aircraft 78B-38785 Limited	IRL	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	61-1659597	00000...	.....	.....	ILFC Singapore Pte. Ltd.	SGP	NIA	ILFC Ireland Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0405605	00000...	.....	.....	ILFC Labuan Ltd.	MYS	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0545024	00000...	.....	.....	ILFC UK Limited	GBR	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	95-4401741	00000...	.....	.....	Interlease Aircraft Trading Corporation	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	95-2961478	4554190	.....	.....	Interlease Management Corporation	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0705447	00000...	.....	.....	International Lease Finance Corporation (Sweden) AB	SWE	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0120060	4555973	.....	.....	International Lease Finance Corporation, Ltd.	BMU	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-0250682	4619585	.....	.....	Klementine Holdings, Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-0250776	00000...	.....	.....	Klementine Leasing, Inc.	CA	NIA	Klementine Holdings, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	32-0264963	00000...	.....	.....	Maiden Leasing, LLC	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-0250865	00000...	.....	.....	Romandy Triple Sept LLC	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-1091097	4619697	.....	.....	Top Aircraft, Inc.	CA	NIA	International Lease Finance Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0636930	00000...	.....	.....	Shrewsbury Aircraft Leasing Limited	IRL	NIA	Top Aircraft, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-1091053	00000...	.....	.....	States Aircraft, Inc.	CA	NIA	Top Aircraft, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4549338	.....	.....	NF Seven (Cayman) Limited	CYM	NIA	American International Group, Inc.	Ownership	.....0.900	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4550482	.....	.....	Ambrose 2012-1	DE	NIA	NF Seven (Cayman) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4550491	.....	.....	Ambrose 2013-2	DE	NIA	NF Seven (Cayman) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4550503	.....	.....	Ambrose 2013-3	DE	NIA	NF Seven (Cayman) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4570677	.....	.....	Ambrose 2013-4	DE	NIA	NF Seven (Cayman) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4570668	.....	.....	Ambrose 2013-5	DE	NIA	NF Seven (Cayman) Limited	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4532536	.....	.....	Quartz Holdings LLC	DE	NIA	AIG Capital Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4554266	.....	.....	Graphite Management LLC	DE	NIA	Quartz Holdings LLC	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4620965	.....	.....	Alabaster Capital LLC	DE	NIA	Graphite Management LLC	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4533092	.....	.....	Lavastone Capital LLC	DE	NIA	Graphite Management LLC	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4620910	.....	.....	Slate Capital LLC	DE	NIA	Graphite Management LLC	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	35-0416090	00000...	.....	.....	Seventh Street Funding LLC	DE	NIA	AIG Capital Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-6548506	4619642	.....	.....	AIG Castle Holdings II LLC	DE	NIA	American International Group, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4554248	.....	.....	Castle 2003-2 Trust	DE	NIA	AIG Castle Holdings II LLC	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Castle 2003-2 Sweden AB	SWE	NIA	Castle 2003-2 Trust	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-0490337	00000...	.....	.....	Castle 2003-2A LLC	DE	NIA	Castle 2003-2 Trust	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0493011	00000...	.....	.....	Castle 2003-2 Bermuda Limited	BMU	NIA	Castle 2003-2A LLC	Ownership	.....1.000	American International Group, Inc.	.....

SCHEDULE Y

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0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-0490339	00000...	.....	.....	Castle 2003-2B LLC	DE	NIA	Castle 2003-2 Trust	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-0490342	00000...	.....	.....	Castle 2003-2C LLC	DE	NIA	Castle 2003-2 Trust	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0446650	00000...	.....	.....	Castle 2003-2 Ireland Limited	IRL	NIA	Castle 2003-2C LLC	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-0490343	00000...	.....	.....	Castle 2003-2D LLC	DE	NIA	Castle 2003-2 Trust	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0446651	00000...	.....	.....	Castle 2003-2 Labuan Limited	MYS	NIA	Castle 2003-2D LLC	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-6557791	00000...	.....	.....	Castle 2003-2E LLC	DE	NIA	Castle 2003-2 Trust	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-6557792	00000...	.....	.....	Castle 2003-2F LLC	DE	NIA	Castle 2003-2 Trust	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-6557793	00000...	.....	.....	Castle 2003-2G LLC	DE	NIA	Castle 2003-2 Trust	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-0626988	00000...	.....	.....	Castle 2003-2H LLC	DE	NIA	Castle 2003-2 Trust	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-0626986	00000...	.....	.....	Castle 2003-2I LLC	DE	NIA	Castle 2003-2 Trust	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-0626984	00000...	.....	.....	Castle 2003-2J LLC	DE	NIA	Castle 2003-2 Trust	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	43-2024038	4619633	.....	.....	AIG Castle Holdings LLC	DE	NIA	American International Group, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4554239	.....	.....	Castle 2003-1 Trust	DE	NIA	AIG Castle Holdings LLC	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	56-2370816	4633527	.....	.....	Castle 2003-1A LLC	DE	NIA	Castle 2003-1 Trust	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	56-2370819	00000...	.....	.....	Castle 2003-1B LLC	DE	NIA	Castle 2003-1 Trust	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0623696	00000...	.....	.....	Castle 2003-1 Bermuda Limited	BMU	NIA	Castle 2003-1B LLC	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	56-2370821	00000...	.....	.....	Castle 2003-1C LLC	DE	NIA	Castle 2003-1 Trust	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0405605	00000...	.....	.....	Castle 2003-1 Ireland Limited	IRL	NIA	Castle 2003-1C LLC	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	56-2370823	00000...	.....	.....	Castle 2003-1D LLC	DE	NIA	Castle 2003-1 Trust	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	52-2096752	4620312	.....	.....	AIG Credit (Europe) Corporation	DE	NIA	American International Group, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624301	.....	.....	AIG Finanzas, Sociedad Anonima de Credito Hipotecario	ESP	NIA	AIG Credit (Europe) Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	G.T.A. Finanzas, S.L.	ESP	NIA	AIG Finanzas, Sociedad Anonima de Credito Hipotecario	Ownership	.....0.510	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	84-1697731	00000...	.....	.....	AIG Employee Services, Inc.	DE	NIA	American International Group, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-0396365	2909330	.....	.....	AIG Federal Savings Bank	DE	NIA	American International Group, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-4141054	4620330	.....	.....	AIG Financial Advisor Services, Inc.	DE	NIA	American International Group, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	AIG Global Investment (Luxembourg) S.A.	LUX	NIA	AIG Financial Advisor Services, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3389410	4532367	.....	.....	AIG Financial Products Corp.	DE	NIA	American International Group, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0356580	4549299	.....	.....	AIG Financial Products (Jersey) Limited	JEY	NIA	AIG Financial Products Corp.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4633536	.....	.....	AIG Financial Products (Netherlands) B.V.	NLD	NIA	AIG Financial Products Corp.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4549301	.....	.....	AIG Financial Products Hong Kong Limited	HKG	NIA	AIG Financial Products Corp.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4532415	.....	.....	Elgibright Investment Limited	HKG	NIA	AIG Financial Products Hong Kong Limited	Ownership	.....0.900	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0193183	4549329	.....	.....	The AIV Limited Partnership	HKG	NIA	AIG-FP Capital Preservation Corp.	Ownership	.....0.990	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0422951	4550370	.....	.....	The AIG-FP Investment & Management XI General Partnership	HKG	NIA	Stoneland Limited	Ownership	.....0.990	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0432832	4553849	.....	.....	The Stoneland Investment & Management General Partnership	HKG	NIA	Stoneland Limited	Ownership	.....0.990	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3399428	4623407	.....	.....	AIG Financial Securities Corp.	DE	NIA	AIG Financial Products Corp.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0339107	4552507	.....	.....	AIG Management France S.A.	FRA	NIA	AIG Financial Products Corp.	Ownership	.....0.900	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3472929	4532376	.....	.....	AIG Matched Funding Corp.	DE	NIA	AIG Financial Products Corp.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0339107	4552507	.....	.....	AIG Management France S.A.	FRA	NIA	AIG Financial Products Corp.	Ownership	.....0.900	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0400610	4559289	.....	.....	AIG-FP Broadgate Limited	GBR	NIA	AIG Financial Products Corp.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	06-1633460	4554378	.....	.....	AIG-FP Capital Funding Corp.	DE	NIA	AIG Financial Products Corp.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624150	.....	.....	AIG-FP Matched Funding (Ireland) public limited company	IRL	NIA	AIG Financial Products Corp.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3647774	2743655	.....	.....	AIG-FP Capital Preservation Corp.	DE	NIA	AIG Financial Products Corp.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0339107	4552507	.....	.....	AIG Management France S.A.	FRA	NIA	AIG Financial Products Corp.	Ownership	.....0.900	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624150	.....	.....	AIG-FP Matched Funding (Ireland) public limited company	IRL	NIA	AIG Financial Products Corp.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0381903	4532509	.....	.....	Flamebright Investment Limited	HKG	NIA	AIG-FP Capital Preservation Corp.	Ownership	.....1.000	American International Group, Inc.	.....

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 *
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0193183	4549329	.....	.....	The AIV Limited Partnership	HKG.....	NIA.....	AIG-FP Capital Preservation Corp.	Ownership.....	.....0.990	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0422951	4550370	.....	.....	The AIG-FP Investment & Management XI General Partnership	HKG.....	NIA.....	Stoneland Limited	Ownership.....	.....0.990	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0432832	4553849	.....	.....	The Stoneland Investment & Management General Partnership	HKG.....	NIA.....	Stoneland Limited	Ownership.....	.....0.990	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4532406	.....	.....	AIG-FP Investment Company (Bermuda) Limited	BMU.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0358403	4532433	.....	.....	AIG-FP Funding (Cayman) Limited	CYM.....	NIA.....	AIG-FP Investment Company (Bermuda) Limited	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4532424	.....	.....	AIG-FP Special Finance (Cayman) Limited	CYM.....	NIA.....	AIG-FP Investment Company (Bermuda) Limited	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624150	.....	.....	AIG-FP Matched Funding (Ireland) public limited company	IRL.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3592317	4532394	.....	.....	AIG-FP Matched Funding Corp.	DE.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0339107	4552507	.....	.....	AIG Management France S.A.	FRA.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....0.900	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3909069	4532442	.....	.....	AIG-FP Pinestead Holdings Corp.	DE.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0339107	4552507	.....	.....	AIG Management France S.A.	FRA.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....0.900	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3909089	4556073	.....	.....	Maitengrove Finance Corp.	CYM.....	NIA.....	AIG-FP Pinestead Holdings Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4620527	.....	.....	Persimmon LLC	DE.....	NIA.....	AIG-FP Pinestead Holdings Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	75-3028180	4624141	.....	.....	Willowgrove Finance Company Limited	CYM.....	NIA.....	AIG-FP Pinestead Holdings Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0437674	4556028	.....	.....	AIG-FP Private Funding (Cayman) Limited	CYM.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0351259	4556037	.....	.....	AIG-FP Structured Finance (Cayman) Limited	CYM.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	06-1589367	4554369	.....	.....	Ambler Holding Corp.	DE.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	06-1592109	4620581	.....	.....	Spicer Energy II LLC	DE.....	NIA.....	American General Life Insurance Company	Ownership.....	.....0.253	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	06-1589371	4532479	.....	.....	Applewood Funding Corp.	DE.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	14-1964460	4554462	.....	.....	Blackbird Investments LLC	DE.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	74-3190787	4552525	.....	.....	Blackcap Investments LLC	DE.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	83-0464948	4532545	.....	.....	Bluewood Investments LLC	DE.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	25-1924177	4532518	.....	.....	Cherrywood Investments LLC	DE.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4532415	.....	.....	Elgibright Investment Limited	HKG.....	NIA.....	AIG Financial Products Hong Kong Limited	Ownership.....	.....0.900	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	74-3169761	4620536	.....	.....	Iris Energy Holding GP LLC	DE.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	06-1548187	4554350	.....	.....	Iris Energy Holding LP	DE.....	NIA.....	Iris Energy Holding LP LLC	Ownership.....	.....0.990	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	06-1592110	4620497	.....	.....	Iris Energy LLC	DE.....	NIA.....	American General Life Insurance Company	Ownership.....	.....0.730	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4554275	.....	.....	Iris Energy Holding LP LLC	DE.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	06-1548187	4554350	.....	.....	Iris Energy Holding LP	DE.....	NIA.....	Iris Energy Holding LP LLC	Ownership.....	.....0.990	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	06-1592110	4620497	.....	.....	Iris Energy LLC	DE.....	NIA.....	American General Life Insurance Company	Ownership.....	.....0.730	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	90-0603202	4552664	.....	.....	Metropolis I, LLC	DE.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	42-1683800	4550389	.....	.....	Orangewood Investments LLC	DE.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4620509	.....	.....	Peachwood, LLC	DE.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4620518	.....	.....	Pearwood, LLC	DE.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4554284	.....	.....	Plumwood, LLC	DE.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0569461	4624039	.....	.....	Eastcheap Investments (Cayman) Limited	CYM.....	NIA.....	Plumwood, LLC	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624002	.....	.....	SI Holding Inc.	CAN.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3924014	4619781	.....	.....	Spicer Holding Corp.	DE.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	06-1579472	4620479	.....	.....	Spicer Energy LLC	DE.....	NIA.....	Spicer Holding Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	06-1592109	4620581	.....	.....	Spicer Energy II LLC	DE.....	NIA.....	American General Life Insurance Company	Ownership.....	.....0.253	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	61-1436766	4554903	.....	.....	Webatuck Corp.	DE.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	14-1950540	4553858	.....	.....	Yellowwood Investments LLC	DE.....	NIA.....	AIG Financial Products Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3356994	4532358	.....	.....	AIG Funding, Inc.	DE.....	NIA.....	American International Group, Inc.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-0566954	00000...	.....	.....	AIG G5, Inc.	DE.....	NIA.....	American International Group, Inc.	Ownership.....	.....1.000	American International Group, Inc.	.....

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 *
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	02-0307338	4555245	.....	.....	AIG Global Services, Inc.	NH	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	AIG Data Services Private Limited	IND	NIA	AIG Global Services, Inc.	Ownership	0.990	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624244	.....	.....	AIG Global Services (Malaysia) Sdn. Bhd.	MYS	NIA	AIG Global Services, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4602464	4554734	.....	.....	AIG Overseas Pool LLC	DE	NIA	American International Overseas Association	Ownership	0.458	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	03-0426160	00000...	.....	.....	AIG Offshore Systems Services, Inc.	DE	NIA	AIG Global Services, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	AIG Data Services Private Limited	IND	NIA	AIG Global Services, Inc.	Ownership	0.990	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	AIG Shared Services - Business Processing, Inc.	PHL	NIA	AIG Global Services, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-4923030	4620424	.....	.....	AIG Shared Services Corporation	NY	NIA	AIG Global Services, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	AIG Shared Services (M) Sdn Bhd	MYS	NIA	AIG Shared Services Corporation	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4602464	4554734	.....	.....	AIG Overseas Pool LLC	DE	NIA	American International Overseas Association	Ownership	0.458	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	AIG Shared Services Corporation (Philippines)	NY	NIA	AIG Shared Services Corporation	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4602464	4554734	.....	.....	AIG Overseas Pool LLC	DE	NIA	American International Overseas Association	Ownership	0.458	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-1438352	00000...	.....	.....	AIG Shared Services Corporation - Management Services	DE	NIA	AIG Global Services, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	American International Group Kabushiki Kaisha	JPN	NIA	AIG Global Services, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	AIG Systems K.K.	JPN	NIA	American International Group Kabushiki Kaisha	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4559225	.....	.....	AIG Life Insurance Company (Switzerland) Ltd.	CHE	IA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	01-0711344	4552516	.....	.....	AIG Markets, Inc.	DE	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-2353063	4623416	.....	.....	AIG Global Capital Markets Securities, LLC	DE	NIA	AIG Markets, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-4820515	00000...	.....	.....	AIG Procurement Services, Inc.	DE	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-0381836	00000...	.....	.....	AIG Relocation, Inc.	DE	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-0560989	00000...	.....	.....	AIG S1, Inc.	DE	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	06-1380206	4619772	.....	.....	AIG Trading Group Inc.	DE	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	06-1381519	3857652	.....	.....	AIG International Inc.	DE	NIA	AIG Trading Group Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624150	.....	.....	AIG-FP Matched Funding (Ireland) public limited company	IRL	NIA	AIG Financial Products Corp.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624150	.....	.....	AIG-FP Matched Funding (Ireland) public limited company	IRL	NIA	AIG Financial Products Corp.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	52-2219152	00000...	.....	.....	AIG.COM, Inc.	DE	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-2013532	4534352	.....	.....	AIUH LLC	DE	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-1992729	4534343	.....	.....	AIG Property Casualty Inc.	DE	NIA	AIUH LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-3646926	4554725	.....	.....	AIG Global Claims Services, Inc.	DE	NIA	AIG Property Casualty Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-2925174	4554396	.....	.....	AIG Claims, Inc.	DE	NIA	AIG Global Claims Services, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3798455	00000...	.....	.....	DirectDME, Inc.	DE	NIA	AIG Claims, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-2978816	00000...	.....	.....	Global Loss Prevention, Inc.	DE	NIA	AIG Claims, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	06-1332347	4620590	.....	.....	Health Direct, Inc.	DE	NIA	AIG Claims, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	80-0485576	4554921	.....	.....	AIG PC Global Services, Inc.	DE	NIA	AIG Property Casualty Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-2989593	4620415	.....	.....	AIG North America, Inc.	NY	NIA	AIG PC Global Services, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Chartis Insurance Services Private Limited	IND	NIA	AIG PC Global Services, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	01-0711348	4534334	.....	.....	AIG Property Casualty International, LLC	DE	NIA	AIG Property Casualty Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4549280	.....	.....	AIG APAC HOLDINGS PTE. LTD.	SGP	NIA	AIG Property Casualty International, LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	AIG Advisors Inc.	KOR	NIA	AIG APAC HOLDINGS PTE. LTD.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4550428	.....	.....	AIG Asia Pacific Insurance Pte. Ltd.	SGP	IA	AIG APAC HOLDINGS PTE. LTD.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4532385	.....	.....	AIG Australia Limited	AUS	IA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624356	.....	.....	AIG Insurance (Thailand) Public Company Limited	THA	IA	Thai CIT Holding Co., Ltd.	Ownership	0.510	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4557007	.....	.....	AIG Insurance Hong Kong Limited	HKG	IA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4602464	4554734	.....	.....	AIG Overseas Pool LLC	DE	NIA	American International Overseas Association	Ownership	0.458	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	American International Underwriters, Limited	HKG	NIA	AIG Insurance Hong Kong Limited	Ownership	1.000	American International Group, Inc.	.....

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 *
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Chartis Hong Kong Limited	HKG	NIA	AIG Insurance Hong Kong Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4557418			AIG Insurance New Zealand Limited	NZL	IA	AIG Asia Pacific Insurance Pte. Ltd	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4557324			AIG Korea Inc.	KOR	IA	AIG Asia Pacific Insurance Pte. Ltd	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4557379			AIG Malaysia Insurance Berhad	MYS	IA	AIG Asia Pacific Insurance Pte. Ltd	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			AIG PNG Limited	PNG	IA	AIG Asia Pacific Insurance Pte. Ltd	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4559207			AIG Philippines Insurance, Inc.	PHL	IA	AIG Asia Pacific Insurance Pte. Ltd	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			AIG Re-Takaful (L) Berhad	MYS	IA	AIG Asia Pacific Insurance Pte. Ltd	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4559234			AIG Taiwan Insurance Co., Ltd	TWN	IA	AIG Asia Pacific Insurance Pte. Ltd	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624468			AIG Vietnam Insurance Company Limited	VNM	IA	AIG Asia Pacific Insurance Pte. Ltd	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624114			PT AIG Insurance Indonesia	IDN	IA	AIG Asia Pacific Insurance Pte. Ltd	Ownership	0.612	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624105			PT AIG Management Consulting	IDN	NIA	AIG Asia Pacific Insurance Pte. Ltd	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624123			PT Tiara Citra Cemerlang	IDN	NIA	PT AIG Management Consulting	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624114			PT AIG Insurance Indonesia	IDN	IA	AIG Asia Pacific Insurance Pte. Ltd	Ownership	0.612	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Thai CIT Holding Co., Ltd	THA	NIA	AIG Asia Pacific Insurance Pte. Ltd	Management		American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624356			AIG Insurance (Thailand) Public Company Limited	THA	IA	Thai CIT Holding Co., Ltd	Ownership	0.510	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			AIG Global Partners Co., Ltd	KOR	NIA	AIG APAC HOLDINGS PTE. LTD	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			AIG International Consulting (Shanghai) Co. Ltd	CHN	NIA	AIG APAC HOLDINGS PTE. LTD	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624093			AIG Southeast Asia Limited	HKG	NIA	AIG APAC HOLDINGS PTE. LTD	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624048			AIG Business Consulting (Beijing) Co., Ltd	CHN	NIA	AIG Southeast Asia Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			American Asiatic Underwriters, Limited	HKG	NIA	AIG APAC HOLDINGS PTE. LTD	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Guam Insurance Adjusters, Inc.	GUM	NIA	AIG APAC HOLDINGS PTE. LTD	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624105			PT AIG Management Consulting	IDN	NIA	AIG Asia Pacific Insurance Pte. Ltd	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624123			PT Tiara Citra Cemerlang	IDN	NIA	PT AIG Management Consulting	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624114			PT AIG Insurance Indonesia	IDN	IA	AIG Asia Pacific Insurance Pte. Ltd	Ownership	0.612	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Thai UIB Holding Co., Ltd	THA	NIA	AIG APAC HOLDINGS PTE. LTD	Management		American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624347			Universal Insurance Broker Company Limited	THA	NIA	Thai UIB Holding Co., Ltd	Ownership	0.501	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624347			Universal Insurance Broker Company Limited	THA	NIA	Thai UIB Holding Co., Ltd	Ownership	0.501	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-4059344	4619606			AIG Central Europe & CIS Insurance Holdings Corporation	DE	NIA	AIG Property Casualty International, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Private Joint-Stock Company AIG Ukraine Insurance Company	UKR	IA	AIG Property Casualty International, LLC	Ownership	0.942	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4623555			UBB-AIG Insurance Company AD	BGR	IA	AIG Central Europe & CIS Insurance Holdings Corporation	Management		American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			AIG Consultoria e Servicos Ltda	BRA	NIA	AIG Property Casualty International, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4556961			AIG Egypt Insurance Company S.A.E.	EGY	IA	AIG Property Casualty International, LLC	Ownership	0.950	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4532572			AIG Europe Holdings Limited	GBR	NIA	AIG Property Casualty International, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0561094	4532563			AIG Europe Financing Limited	GBR	NIA	AIG Europe Holdings Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-1089833	4532581			AIG Europe Sub Holdings Limited	GBR	NIA	AIG Europe Financing Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0609691	4542160			AIG Europe Limited	GBR	IA	AIG Europe Sub Holdings Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0406438	00000...			AIG Building (UK) Limited	GBR	NIA	AIG Europe Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4559261			AIG Europe (Services) Limited	GBR	NIA	AIG Europe Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4623957			AIG Medical Management Services (UK) Limited	GBR	NIA	AIG Europe (Services) Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4623948			AIG Receivables Management Limited	GBR	NIA	AIG Europe (Services) Limited	Ownership	0.510	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4625773			AIG Trade Finance Limited	GBR	NIA	AIG Europe (Services) Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0699805	4623779			AIG Germany Holding GmbH	DEU	NIA	AIG Europe Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0699802	4623788			WYNONA 1837 GmbH	DEU	NIA	AIG Germany Holding GmbH	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4555955			AIG Global Reinsurance Operations	BEL	NIA	AIG Europe Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Chartis Romania S.A.	ROU	NIA	AIG Europe Limited	Ownership	1.000	American International Group, Inc.	

SCHEDULE Y

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0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Hansa GmbH	DEU	NIA	AIG Europe Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Hansa Grundstueckverwaltungs GmbH & Co KG	DEU	NIA	AIG Europe Limited	Ownership	0.945	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Villa Rosa gGmbH	DEU	NIA	AIG Europe Limited	Management		American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4557173			AIG Israel Insurance Company Limited	ISR	IA	AIG Europe Holdings Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4559270			AIG Transaction Execution Limited	GBR	NIA	AIG Property Casualty Inc.	Ownership	0.900	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Chartis Romania S.A.	ROU	NIA	AIG Europe Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4623153			Fuji International Insurance Company Limited	GBR	IA	AIG Europe Holdings Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Fuji Fire & Marine Management Services Limited	GBR	NIA	Fuji International Insurance Company Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3197914	4620451			AIG Insurance Management Services, Inc.	VT	NIA	AIG Property Casualty International, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Grand Isle SAC Limited	BMU	IA	AIG Insurance Management Services, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4557191			AIG Japan Holdings Kabushiki Kaisha	JPN	NIA	AIG Property Casualty International, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624178			AIG Asset Management (Japan) Company Kabushiki Kaisha	JPN	NIA	AIG Japan Holdings Kabushiki Kaisha	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			AIG Business Partners Kabushiki Kaisha	JPN	NIA	AIG Japan Holdings Kabushiki Kaisha	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Fuji Management Service Company Ltd.	JPN	NIA	AIG Business Partners Kabushiki Kaisha	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Fuji Facility Services Company Ltd.	JPN	NIA	Fuji Management Service Company Ltd.	Management		American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			AIG Claims Solutions Japan Kabushiki Kaisha	JPN	NIA	AIG Japan Holdings Kabushiki Kaisha	Management		American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			AIG Fuji Insurance Services Kabushiki Kaisha	JPN	NIA	AIG Japan Holdings Kabushiki Kaisha	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624187			AIU Insurance Company, Ltd.	JPN	IA	AIG Japan Holdings Kabushiki Kaisha	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			American Home Assurance Co., Ltd.	JPN	NIA	AIG Japan Holdings Kabushiki Kaisha	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4557182			JI Accident & Fire Insurance Company, Ltd.	JPN	IA	AIG Japan Holdings Kabushiki Kaisha	Management		American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			T-PEC Corporation	JPN	NIA	AIG Japan Holdings Kabushiki Kaisha	Management		American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Techmark Japan Kabushiki Kaisha	JPN	NIA	AIG Japan Holdings Kabushiki Kaisha	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		1590227			The Fuji Fire and Marine Insurance Company, Limited	JPN	IA	AIG Japan Holdings Kabushiki Kaisha	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4552486			AIG Fuji Life Insurance Company, Limited	JPN	IA	The Fuji Fire and Marine Insurance Company, Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Fuji Facility Services Company Ltd.	JPN	NIA	Fuji Management Service Company Ltd.	Management		American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624374			AIG MEA Holdings Limited	ARE	NIA	AIG Property Casualty International, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			AIG CIS Investments, LLC	RUS	NIA	AIG MEA Holdings Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4557708			AIG Insurance Company, CJSC	RUS	IA	AIG CIS Investments, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624338			AIG Insurance Limited	LKA	IA	AIG MEA Holdings Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4559243			AIG Sigorta A.S.	TUR	IA	AIG MEA Holdings Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624365			AIG Uganda Limited	UGA	IA	AIG MEA Holdings Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4559216			Johannesburg Insurance Holdings (Proprietary) Limited	ZAF	NIA	AIG MEA Holdings Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4557717			AIG Life South Africa Limited	ZAF	IA	Johannesburg Insurance Holdings (Proprietary) Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4557726			AIG South Africa Limited	ZAF	IA	Johannesburg Insurance Holdings (Proprietary) Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			AIG Mexico Servicios, S.A. de C.V.	MEX	NIA	Chartis Latin America Investments, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-4212493	4554444			AIG PC European Insurance Investments Inc.	DE	NIA	AIG Property Casualty International, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0388608	4550464			Ascot Corporate Name Limited	GBR	NIA	AIG PC European Insurance Investments Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4625634			AIG Property Casualty Europe Financing Limited	GBR	NIA	AIG Property Casualty International, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4623881			AIG Services Latin America (Sociedad Unipersonal)	ESP	NIA	AIG Property Casualty International, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	02-0547704	4554332			AIG Travel, Inc.	DE	NIA	AIG Property Casualty International, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-2978727	4621896			AIG Travel Assist, Inc.	DE	NIA	AIG Travel, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	36-4496978	4621074			Travel Guard Americas LLC	WI	NIA	AIG Travel Assist, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624299			Travel Guard Asia Pacific Pte. Ltd.	SGP	NIA	AIG Travel Assist, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	39-1934816	4625830			Travel Guard EMEA Limited	GBR	NIA	AIG Travel Assist, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	52-2252160	00000...			Travel Guard Europe Limited	GBR	NIA	Travel Guard EMEA Limited	Ownership	1.000	American International Group, Inc.	

SCHEDULE Y

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0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	20-2236233	00000...	.....	.....	AIG Travel Insurance Agency, Inc.	TX	NIA	AIG Travel, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	39-1611328	4621962	.....	.....	Livetravel, Inc.	WI	NIA	AIG Travel, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	89-2295536	4624011	.....	.....	Travel Guard Group Canada, Inc./Groupe Garde Voyage du Canada, Inc.	CAN	NIA	AIG Travel, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	39-1788198	4621953	.....	.....	Travel Guard Group, Inc.	WI	NIA	AIG Travel, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624066	.....	.....	WINGS International SAS	FRA	NIA	AIG Travel, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	19399....	13-5303710	4622008	.....	.....	AIU Insurance Company	NY	IA	AIG Property Casualty International, LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4556934	.....	.....	AIG Insurance Company China Limited	CHN	IA	AIU Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-0106783	4554873	.....	.....	American International Realty Corp.	DE	NIA	American Home Assurance Company	Ownership	0.315	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3018791	4555900	.....	.....	Eastgreen, Inc.	NJ	NIA	Lexington Insurance Company	Ownership	0.478	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	02-0275917	00000...	.....	.....	Pine Street Real Estate Holdings Corp.	NH	NIA	American Home Assurance Company	Ownership	0.315	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	33464....	98-0031948	4569840	.....	.....	American International Overseas Limited	BMU	IA	AIG Property Casualty International, LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4556925	.....	.....	AIG Chile Compañia de Seguros Generales S.A.	CHL	IA	American International Overseas Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4623452	.....	.....	AIG China Real Estate Investors Partner	BMU	NIA	AIG China Real Estate Investors, Ltd.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4555964	.....	.....	AIG China Real Estate Investors, Ltd.	BMU	NIA	American International Overseas Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4623452	.....	.....	AIG China Real Estate Investors Partner	BMU	NIA	AIG China Real Estate Investors, Ltd.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624842	.....	.....	AIG Cyprus Limited	CYP	NIA	American International Overseas Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4623993	.....	.....	AIG Global Management Company Ltd.	BMU	NIA	American International Overseas Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4555946	.....	.....	La Meridional Compania Argentina de Seguros S.A.	ARG	IA	American International Overseas Limited	Ownership	0.954	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624806	.....	.....	AIG Insurance Management Services (Guernsey) Limited	GGY	NIA	AIG Insurance Management Services (Ireland) Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624691	.....	.....	AIG Insurance Management Services (Ireland) Limited	IRL	NIA	American International Overseas Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624806	.....	.....	AIG Insurance Management Services (Guernsey) Limited	GGY	NIA	AIG Insurance Management Services (Ireland) Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4550473	.....	.....	AIG Luxembourg Financing Limited	GBR	NIA	American International Overseas Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4602464	4554734	.....	.....	AIG Overseas Pool LLC	DE	NIA	American International Overseas Association	Ownership	0.458	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4556943	.....	.....	AIG Seguros Colombia S.A.	COL	IA	American International Overseas Limited	Ownership	0.963	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624824	.....	.....	AIG Seguros Uruguay S.A.	URY	IA	American International Overseas Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4556970	.....	.....	AIG Seguros, El Salvador, Sociedad Anonima	SLV	IA	American International Overseas Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4623041	.....	.....	AIG Vida, Sociedad Anonima, Seguros de Personas	SLV	IA	AIG Seguros, El Salvador, Sociedad Anonima	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4625782	.....	.....	AIG Uzbekinvest Limited	GBR	NIA	American International Overseas Limited	Ownership	0.510	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-2991949	4549244	.....	.....	American International Company Limited	BMU	NIA	American International Overseas Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4602464	4554734	.....	.....	AIG Overseas Pool LLC	DE	NIA	American International Overseas Association	Ownership	0.458	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	American International Underwriters (Guatemala), S.A.	PAN	NIA	American International Overseas Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	American International Underwriters S.A.	URY	NIA	American International Overseas Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	American International Underwriters de Colombia, Ltda.	COL	NIA	American International Overseas Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	American International Underwriters para Representaciones y Mandatos en la Argentina, S.A.	ARG	NIA	American International Overseas Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Arabian American Insurance Company (Bahrain) E.C.	BHR	NIA	American International Overseas Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4602464	4554734	.....	.....	AIG Overseas Pool LLC	DE	NIA	American International Overseas Association	Ownership	0.458	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4623443	.....	.....	CHARTIS Takaful-Enaya B.S.C. (c)	BHR	IA	American International Overseas Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Chartis (Latin America), Inc.	PAN	NIA	American International Overseas Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Chartis Capital Recovery Brazil Limited	BMU	NIA	American International Overseas Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624440	.....	.....	Chartis Uzbekistan Insurance Company Joint Venture LLC	UZB	IA	American International Overseas Limited	Ownership	0.510	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Hellas Insurance Co. S.A.	GRC	NIA	American International Overseas Limited	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Informatica y Servicios LATEC, S.A.	CHL	NIA	American International Overseas Limited	Ownership	1.000	American International Group, Inc.	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4555946			La Meridional Compania Argentina de Seguros S.A.	ARG	IA	American International Overseas Limited	Ownership	0.954	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624271			Underwriters Adjustment Company, Inc. [Panama]	PAN	NIA	American International Overseas Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4602464	4554734			AIG Overseas Pool LLC	DE	NIA	American International Overseas Association	Ownership	0.458	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Manila Adjusters & Surveyors Company	PHL	NIA	Underwriters Adjustment Company, Inc. [Panama]	Management		American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	23-2391022	4549253			American International Reinsurance Company, Ltd.	BMU	IA	AIG Property Casualty International, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4623452			AIG China Real Estate Investors Partner	BMU	NIA	AIG China Real Estate Investors, Ltd.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4602464	4554734			AIG Overseas Pool LLC	DE	NIA	American International Overseas Association	Ownership	0.458	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4557397			AIG Seguros Mexico, S.A. de C.V.	MEX	IA	American International Reinsurance Company, Ltd.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Cross Sale SA	ARG	NIA	American International Reinsurance Company, Ltd.	Management		American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Platinum Asset Developments Limited	VGB	NIA	American International Reinsurance Company, Ltd.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			AIA Capital Investment Co., Ltd.	VGB	NIA	Platinum Asset Developments Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4623434			Chartis Azerbaijan Insurance Company Open Joint Stock Company	AZE	IA	American International Group, Inc.	Ownership	0.510	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-1930882	00000...			Chartis Foreign Subsidiary Holdings LLC	DE	NIA	AIG Property Casualty International, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			AIG Consultoria e Servicos Ltda.	BRA	NIA	AIG Property Casualty International, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Garanplus S.A. de C.V.	MEX	NIA	Chartis Latin America Investments, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	20-1087846	4633518			Chartis Latin America Investments, LLC	DE	NIA	AIG Property Casualty International, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-1889969	4551966			AIG Brazil Holding I, LLC	DE	NIA	Chartis Latin America Investments, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4555991			AIG Seguros Brasil S.A.	BRA	IA	AIG Brazil Holding I, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4555982			AIG Resseguros Brasil S.A.	BRA	IA	AIG Seguros Brasil S.A.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-1902928	4551975			AIG Brazil Holding II, LLC	DE	NIA	Chartis Latin America Investments, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4555991			AIG Seguros Brasil S.A.	BRA	IA	AIG Brazil Holding I, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4555982			AIG Resseguros Brasil S.A.	BRA	IA	AIG Seguros Brasil S.A.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	31674....	66-0319193	4554154			AIG Insurance Company-Puerto Rico	PR	IA	Chartis Latin America Investments, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624758			AIG Insurance Agency, Inc. - Puerto Rico	PRI	NIA	AIG Insurance Company-Puerto Rico	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4556943			AIG Seguros Colombia S.A.	COL	IA	American International Overseas Limited	Ownership	0.963	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4623911			AIG Jamaica Insurance Company Limited	JAM	IA	Chartis Latin America Investments, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4623564			AIG Latin America I.I.	PRI	IA	Chartis Latin America Investments, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4602464	4554734			AIG Overseas Pool LLC	DE	NIA	American International Overseas Association	Ownership	0.458	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			AIG Mexico Servicios, S.A. de C.V.	MEX	NIA	Chartis Latin America Investments, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624703			AIG Seguros Guatemala, S.A.	GTM	IA	Chartis Latin America Investments, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4623920			AIG Seguros Panama, S.A.	PAN	IA	Chartis Latin America Investments, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4556970			AIG Seguros, El Salvador, Sociedad Anonima	SLV	IA	American International Overseas Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4623041			AIG Vida, Sociedad Anonima, Seguros de Personas	SLV	IA	AIG Seguros, El Salvador, Sociedad Anonima	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4556952			AIG-Metropolitana Cía. de Seguros y Reaseguros S.A.	ECU	IA	American International Underwriters del Ecuador S.A.	Ownership	0.321	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			American Home Assurance Company Escritorio de Representacao no Brasil Ltda.	BRA	NIA	American Home Assurance Company	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4555982			AIG Resseguros Brasil S.A.	BRA	IA	AIG Seguros Brasil S.A.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624057			American International Underwriters del Ecuador S.A.	ECU	NIA	Chartis Latin America Investments, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4556952			AIG-Metropolitana Cía. de Seguros y Reaseguros S.A.	ECU	IA	American International Underwriters del Ecuador S.A.	Ownership	0.321	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4623902			Aruba AIG Insurance N.V.	ABW	IA	Chartis Latin America Investments, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Garanplus S.A. de C.V.	MEX	NIA	Chartis Latin America Investments, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624459			Inversiones Segucasai, C.A.	VEN	NIA	Chartis Latin America Investments, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4559346			C.A. de Seguros American International	VEN	IA	Inversiones Segucasai, C.A.	Ownership	0.937	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4624712			Inversiones 601 C.A.	VEN	NIA	C.A. de Seguros American International	Ownership	1.000	American International Group, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	52-2219545	4554882	.....	.....	Chartis Memsa Holdings, Inc.	DE	NIA	AIG Property Casualty International, LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4556998	.....	.....	AIG Greece Representation of Insurance Enterprises S.A.	GRC	NIA	Chartis Memsa Holdings, Inc.	Ownership	0.510	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624226	.....	.....	AIG Lebanon SAL	LBN	IA	Chartis Memsa Holdings, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624392	.....	.....	AIG MEA Limited	ARE	IA	Chartis Memsa Holdings, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4557294	.....	.....	AIG Kenya Insurance Company Limited	KEN	IA	AIG MEA Limited	Ownership	0.667	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	AIG Pakistan Insurance Company Limited	PAK	NIA	AIG MEA Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	MEMSA Management Services Private Limited	IND	NIA	AIG MEA Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0217455	4624329	.....	.....	CHARTIS Investment Holdings (Private) Limited	LKA	NIA	Chartis Memsa Holdings, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	20-0995191	00000...	.....	.....	Chartis Iraq, Inc.	DE	NIA	Chartis Memsa Holdings, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624217	.....	.....	Chartis Kazakhstan Insurance Company Joint Stock Company	KAZ	IA	Chartis Memsa Holdings, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	20-1249300	00000...	.....	.....	Chartis Libya, Inc.	DE	NIA	Chartis Memsa Holdings, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4557098	.....	.....	Tata AIG General Insurance Company Limited	IND	IA	Chartis Memsa Holdings, Inc.	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Global Information Services Private Limited	IND	NIA	AIG Property Casualty International, LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0346264	4625821	.....	.....	HPIS Limited	GBR	NIA	AIG Property Casualty International, LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	66-0598389	4625812	.....	.....	Hospital Plan Insurance Services	GBR	NIA	HPIS Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Private Joint-Stock Company AIG Ukraine Insurance Company	UKR	IA	AIG Property Casualty International, LLC	Ownership	0.942	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3386798	4541202	.....	.....	AIG Property Casualty U.S., Inc.	DE	NIA	AIG Property Casualty Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	58-1354492	4621908	.....	.....	AIG Aerospace Insurance Services, Inc.	GA	NIA	AIG Property Casualty U.S., Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	58-1036967	4620367	.....	.....	AIG Aerospace Adjustment Services, Inc.	GA	NIA	AIG Aerospace Insurance Services, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	19402....	25-1118791	4477244	.....	.....	AIG Property Casualty Company	PA	IA	AIG Property Casualty U.S., Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-0106783	4554873	.....	.....	American International Realty Corp.	DE	NIA	American Home Assurance Company	Ownership	0.315	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3018791	4555900	.....	.....	Eastgreen, Inc.	NJ	NIA	Lexington Insurance Company	Ownership	0.478	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	02-0275917	00000...	.....	.....	Pine Street Real Estate Holdings Corp.	NH	NIA	American Home Assurance Company	Ownership	0.315	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0197453	4623724	.....	.....	PineBridge Portable Alpha Fund SPC, solely on behalf of Class A - PineBridge Relative Value/S&P 500 Portfolio	CYM	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	0.494	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-6117054	4621944	.....	.....	AIG Property Casualty Insurance Agency, Inc.	NJ	NIA	AIG Property Casualty U.S., Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	26883....	02-0309086	4401182	.....	.....	AIG Specialty Insurance Company	IL	IA	AIG Property Casualty U.S., Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	58-2464603	00000...	.....	.....	AIG Warranty Services of Florida, Inc.	FL	NIA	AIG Property Casualty U.S., Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	38-3301989	00000...	.....	.....	AIG Warranty Services, Inc.	DE	NIA	AIG Property Casualty U.S., Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Chartis Warranty Services Company of Canada	CAN	NIA	AIG Warranty Services, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3878133	00000...	.....	.....	AIG WarrantyGuard, Inc.	DE	NIA	AIG Property Casualty U.S., Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	19380....	13-5124990	4484194	.....	.....	American Home Assurance Company	NY	IA	AIG Property Casualty U.S., Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-5455077	00000...	.....	.....	AHAC GRE Harrison Investor LLC	DE	NIA	American Home Assurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-4703770	00000...	.....	.....	AIGGRE Harrison LLC	DE	NIA	AGLIC GRE Harrison Investor LLC;AHAC GRE Harrison Investor LLC	Ownership	0.500	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-2860856	00000...	.....	.....	AERC 8th and Harrison, LLC	DE	NIA	AIGGRE Harrison LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-3269746	00000...	.....	.....	AIGGRE 950 Second Investor, LLC	DE	NIA	American Home Assurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	303 Development Venture, LLC	DE	NIA	AIGGRE 950 Second Investor, LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	35-2482486	00000...	.....	.....	303 Development Holdings, LLC	DE	NIA	303 Development Venture, LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	303 Development Partners, LLC	DE	NIA	303 Development Holdings, LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-4106556	00000...	.....	.....	AIGGRE DC Ballpark Investor, LLC	DE	NIA	American Home Assurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	DC Ballpark JV, LLC	DE	NIA	AIGGRE DC Ballpark Investor, LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Capital Riverfront Hotel Partners XXII LLC	DE	NIA	DC Ballpark JV, LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Capital Riverfront Hotel LLC	DE	NIA	Capital Riverfront Hotel Partners XXII LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-3229826	00000...	.....	.....	AIGGRE EOLA LLC	DE	NIA	American Home Assurance Company	Ownership	1.000	American International Group, Inc.	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	80-0952998	00000...	.....	.....	Jefferson Eola Venture LLC	DE	NIA	AIGGRE EOLA LLC	Management		American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Jefferson Eola LLC	DE	NIA	Jefferson Eola Venture LLC	Management		American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-5148874	00000...	.....	.....	AIGGRE Fairfax LLC	DE	NIA	American Home Assurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-4263376	00000...	.....	.....	Broadstone Fairfax, LLC	DE	NIA	AIGGRE Fairfax LLC	Management		American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-5161765	00000...	.....	.....	AIGGRE Hyde Park LLC	DE	NIA	American Home Assurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Broadstone Hyde Park, LLC	DE	NIA	AIGGRE Hyde Park LLC	Management		American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-2802843	4551984	.....	.....	AIGGRE Metro Place LLC	DE	NIA	American Home Assurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	30-0788098	4551993	.....	.....	JWA BMP LLC	DE	NIA	AIGGRE Metro Place LLC	Management		American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Braddock Metro Place LLC	DE	NIA	JWA BMP LLC	Management		American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-3252807	00000...	.....	.....	AIGGRE Mystic, LLC	DE	NIA	American Home Assurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-3020204	00000...	.....	.....	MV Parkway Partners, LLC	DE	NIA	AIGGRE Mystic, LLC	Management		American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-3013979	4552039	.....	.....	AIGGRE Peachtree LLC	DE	NIA	American Home Assurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	90-0939991	4552132	.....	.....	Broadstone Peachtree, LLC	DE	NIA	AIGGRE Peachtree LLC	Management		American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-4343638	00000...	.....	.....	AIGGRE Retail Investor I LLC	DE	NIA	American Home Assurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-4079348	00000...	.....	.....	AIGGRE Retail GP LLC	DE	NIA	AIGGRE Retail Investor I LLC; AIGGRE Retail Investor II LLC.	Ownership	0.500	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Branch Retail Partners, L.P.	DE	NIA	AIGGRE Retail GP LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Branch Retail GP, LLC	GA	NIA	Branch Retail Partners, L.P.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-4483682	00000...	.....	.....	Battleground Associates, L.P.	DE	NIA	Branch Retail GP, LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Branch Coastal North, LP	DE	NIA	Branch Retail GP, LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	North Myrtle Beach Investors, LP	DE	NIA	Branch Retail GP, LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Powers Ferry Delk Associates, L.P.	DE	NIA	Branch Retail GP, LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	38-3916580	00000...	.....	.....	Shallowford Falls Associates, L.P.	DE	NIA	Branch Retail GP, LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-4360548	00000...	.....	.....	AIGGRE Retail Holdco LLC	DE	NIA	AIGGRE Retail Investor I LLC; AIGGRE Retail Investor II LLC.	Ownership	0.500	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-3222033	00000...	.....	.....	AIGGRE Riverfront LLC	DE	NIA	American Home Assurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-3168440	00000...	.....	.....	Riverfront Village Venture, LLC	DE	NIA	AIGGRE Riverfront LLC	Management		American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Riverfront Village, LLC	DE	NIA	Riverfront Village Venture, LLC	Management		American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-3355230	4551957	.....	.....	AIGGRE Torrance LLC	DE	NIA	American Home Assurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	80-0892408	4552002	.....	.....	Torrance Development Associates, LLC	DE	NIA	AIGGRE Torrance LLC	Management		American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Torrance Property Owner, LLC	DE	NIA	Torrance Development Associates, LLC	Management		American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-5193669	00000...	.....	.....	AIGGRE University of Minnesota LLC	DE	NIA	American Home Assurance Company	Ownership	0.510	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	American Home Assurance Company Escritorio de Representacao no Brasil Ltda.	BRA	NIA	American Home Assurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4555982	.....	.....	AIG Resseguros Brasil S.A.	BRA	IA	AIG Seguros Brasil S.A.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0033331	4534361	.....	.....	American International Overseas Association	BMU	NIA	National Union Fire Insurance Company of Pittsburgh, Pa	Ownership	0.780	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4602464	4554734	.....	.....	AIG Overseas Pool LLC	DE	NIA	American International Overseas Association	Ownership	0.458	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-0106783	4554873	.....	.....	American International Realty Corp.	DE	NIA	American Home Assurance Company	Ownership	0.315	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3018791	4555900	.....	.....	Eastgreen, Inc.	NJ	NIA	Lexington Insurance Company	Ownership	0.478	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	02-0275917	00000...	.....	.....	Pine Street Real Estate Holdings Corp.	NH	NIA	American Home Assurance Company	Ownership	0.315	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0197453	4623724	.....	.....	PineBridge Portable Alpha Fund SPC, solely on behalf of Class A - PineBridge Relative Value/S&P 500 Portfolio	CYM	NIA	National Union Fire Insurance Company of Pittsburgh, Pa	Ownership	0.494	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4552543	.....	.....	Chartis Canada Holdings Inc.	CAN	NIA	AIG Property Casualty U.S., Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	10-1066421	4534316	.....	.....	AIG Insurance Company of Canada	CAN	IA	Chartis Canada Holdings Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	19410....	13-1938623	4484297	.....	.....	Commerce and Industry Insurance Company	NY	IA	AIG Property Casualty U.S., Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-0106783	4554873	.....	.....	American International Realty Corp.	DE	NIA	American Home Assurance Company	Ownership	0.315	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0585744	4624020	.....	.....	C&I UK Investments Ltd.	CYM	NIA	Commerce and Industry Insurance Company	Ownership	1.000	American International Group, Inc.	.....

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 *
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3018791	4555900	.....	.....	Eastgreen, Inc.	NJ.....	NIA.....	Lexington Insurance Company	Ownership.....	.....0.478	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	52-2084207	00000...	.....	.....	Innovative Risk Management, Inc.	DE.....	NIA.....	Commerce and Industry Insurance Company	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	76-0506269	00000...	.....	.....	Macori, Inc. [Texas]	TX.....	NIA.....	Innovative Risk Management, Inc.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Macori, Inc. [Delaware]	DE.....	NIA.....	Macori, Inc. [Texas]	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	22-3296719	00000...	.....	.....	Managed Care Concepts of Delaware, Inc.	DE.....	NIA.....	Innovative Risk Management, Inc.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	57-0647428	00000...	.....	.....	Pearce & Pearce, Inc.	SC.....	NIA.....	Innovative Risk Management, Inc.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	22-1955953	00000...	.....	.....	Maksin Management Corporation	NJ.....	NIA.....	Commerce and Industry Insurance Company	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	02-0275917	00000...	.....	.....	Pine Street Real Estate Holdings Corp.	NH.....	NIA.....	American Home Assurance Company	Ownership.....	.....0.315	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0197453	4623724	.....	.....	PineBridge Portable Alpha Fund SPC, solely on behalf of Class A - PineBridge Relative Value/S&P 500 Portfolio	CYM.....	NIA.....	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership.....	.....0.494	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	10651....	22-3423217	4622099	.....	.....	Eaglestone Reinsurance Company	PA.....	IA.....	AIG Property Casualty U.S., Inc.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	19437....	25-1149494	4477589	.....	.....	Lexington Insurance Company	DE.....	IA.....	AIG Property Casualty U.S., Inc.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-3039697	00000...	.....	.....	AIGGRE Bellevue Investor, LLC	DE.....	NIA.....	Lexington Insurance Company	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Alamo Manhattan Bellevue JV, LLC	DE.....	NIA.....	AIGGRE Bellevue Investor, LLC	Management.....	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Alamo Manhattan Bellevue, LLC	DE.....	NIA.....	Alamo Manhattan Bellevue JV, LLC	Management.....	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-0843056	00000...	.....	.....	AIGGRE Corte Madera LLC	DE.....	NIA.....	Lexington Insurance Company	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Corte Madera JV, LLC	DE.....	NIA.....	AIGGRE Corte Madera LLC	Management.....	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Corte Madera JV (REIT), LLC	DE.....	NIA.....	Corte Madera JV, LLC	Management.....	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	195-205 Tamal Vista Boulevard, LLC	DE.....	NIA.....	Corte Madera JV (REIT), LLC	Management.....	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-3359313	4621056	.....	.....	AIGGRE Forest City West Village Investor, LLC	DE.....	NIA.....	Lexington Insurance Company	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4552123	.....	.....	Forest City West Village, LLC	DE.....	NIA.....	AIGGRE Forest City West Village Investor, LLC	Management.....	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	FC 3700 McKinney Owner, LLC	DE.....	NIA.....	Forest City West Village, LLC	Management.....	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	3700 McKinney Master Condominium Association, Inc.	TX.....	NIA.....	FC 3700 McKinney Owner, LLC	Management.....	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-1555640	4551902	.....	.....	AIGGRE Redmond Investor, LLC	DE.....	NIA.....	Lexington Insurance Company	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4551920	.....	.....	Legacy Partners Town Square LLC	DE.....	NIA.....	AIGGRE Redmond Investor, LLC	Management.....	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Legacy Partners Town Square Project Owner LLC	DE.....	NIA.....	Legacy Partners Town Square LLC	Management.....	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-0106783	4554873	.....	.....	American International Realty Corp.	DE.....	NIA.....	American Home Assurance Company	Ownership.....	.....0.315	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0200068	4550325	.....	.....	Chartis Excess Limited	IRL.....	IA.....	Lexington Insurance Company	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3018791	4555900	.....	.....	Eastgreen, Inc.	NJ.....	NIA.....	Lexington Insurance Company	Ownership.....	.....0.478	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	02-0275917	00000...	.....	.....	Pine Street Real Estate Holdings Corp.	NH.....	NIA.....	American Home Assurance Company	Ownership.....	.....0.315	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0197453	4623724	.....	.....	PineBridge Portable Alpha Fund SPC, solely on behalf of Class A - PineBridge Relative Value/S&P 500 Portfolio	CYM.....	NIA.....	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership.....	.....0.494	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	23-2101054	4621887	.....	.....	Morefar Marketing, Inc.	DE.....	NIA.....	AIG Property Casualty U.S., Inc.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	19445....	25-0687550	4477664	.....	.....	National Union Fire Insurance Company of Pittsburgh, Pa.	PA.....	IA.....	AIG Property Casualty U.S., Inc.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624253	.....	.....	AIG African Infrastructure Management LLC	MUS.....	NIA.....	National Union Fire Insurance Company of Pittsburgh, Pa.	Management.....	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-1594639	4642707	.....	.....	AIG Home Loan 1, LLC	DE.....	NIA.....	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3667648	00000...	.....	.....	AIG Lodging Opportunities, Inc.	DE.....	NIA.....	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0197452	00000...	.....	.....	Franco Investment I Corp.	VGB.....	NIA.....	AIG Lodging Opportunities, Inc.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0197453	00000...	.....	.....	Franco Investment II Corp.	VGB.....	NIA.....	Franco Investment I Corp.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-2327510	4552057	.....	.....	AIGGRE 6037 Investor LLC	DE.....	NIA.....	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4552141	.....	.....	6037 Joint Venture LLC	DE.....	NIA.....	AIGGRE 6037 Investor LLC	Management.....	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	6037 Mezzanine LLC	DE.....	NIA.....	6037 Joint Venture LLC	Management.....	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	6037 Property LLC	DE.....	NIA.....	6037 Mezzanine LLC	Management.....	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-4908276	00000...	.....	.....	AIGGRE Brickell Bayview LLC	DE.....	NIA.....	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership.....	.....0.510	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Brickell Bayview Apartments, LP	DE.....	NIA.....	AIGGRE Brickell Bayview LLC	Management.....	.....	American International Group, Inc.	.....

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 *
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Brickell Bayview Owner GP, LLC	DE	NIA	Brickell Bayview Apartments, LP	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Brickell Bayview Owner, LP	DE	NIA	Brickell Bayview Owner GP, LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-3369437	00000...	.....	.....	AIGGRE Bridges/Angeline Investor, LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-3445342	00000...	.....	.....	SPAIG Ventures I LLC	DE	NIA	AIGGRE Bridges/Angeline Investor, LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Curve Ventures LLC	DE	NIA	SPAIG Ventures I LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	SP Curve LLC	DE	NIA	Curve Ventures LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	SP Columbia City LLC	WA	NIA	SPAIG Ventures I LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-2171703	4552011	.....	.....	AIGGRE Cherry Creek Investor, LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	90-0903348	4552066	.....	.....	MKS Cherry Creek LLC	DE	NIA	AIGGRE Cherry Creek Investor, LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	AIGGRE Columbia Pike, LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-0557174	4551760	.....	.....	Columbia Pike Master Venture, LLC	DE	NIA	AIGGRE Columbia Pike, LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Penrose Columbia Pike Associates of Delaware, LLC	DE	NIA	Columbia Pike Master Venture, LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Pike 3400 Associates, LLC	DE	NIA	Columbia Pike Master Venture, LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-2915400	00000...	.....	.....	AIGGRE Dunwoody Investor, LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	36-4761463	00000...	.....	.....	DS Acquisition JV, LLC	DE	NIA	AIGGRE Dunwoody Investor, LLC	Ownership	0.950	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	DS Acquisition Property Owner, LLC	DE	NIA	DS Acquisition JV, LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-2190351	4552020	.....	.....	AIGGRE Gardens Investor, LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	80-0892951	4552084	.....	.....	Gardens Development Owner, LLC	DE	NIA	AIGGRE Gardens Investor, LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-1790171	4551911	.....	.....	AIGGRE LSU Baton Rouge LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4551948	.....	.....	Fairfield LSU Exchange LLC	DE	NIA	AIGGRE LSU Baton Rouge LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-3019457	4552048	.....	.....	AIGGRE Maple LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	90-0939006	4552114	.....	.....	Broadstone Maple, LLC	DE	NIA	AIGGRE Maple LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-0852011	00000...	.....	.....	AIGGRE Market Street LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-5557503	00000...	.....	.....	1844 Market Street JV, LLC	DE	NIA	AIGGRE Market Street LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	1844 Market Street REIT, LLC	DE	NIA	1844 Market Street JV, LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	1844 Market Street, LLC	DE	NIA	1844 Market Street REIT, LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	AIGGRE Park Central LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-3436413	00000...	.....	.....	Crest at Park Central JV, LLC	DE	NIA	AIGGRE Park Central LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	LMI Park Central, LLC	DE	NIA	Crest at Park Central JV, LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-4351617	00000...	.....	.....	AIGGRE Retail Investor II LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-4079348	00000...	.....	.....	AIGGRE Retail GP LLC	DE	NIA	AIGGRE Retail Investor I LLC; AIGGRE Retail Investor II LLC.	Ownership	0.500	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Branch Retail Partners, L.P.	DE	NIA	AIGGRE Retail GP LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Branch Retail GP, LLC	GA	NIA	Branch Retail Partners, L.P.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-4483682	00000...	.....	.....	Battleground Associates, L.P.	DE	NIA	Branch Retail GP, LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Branch Coastal North, LP	DE	NIA	Branch Retail GP, LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	North Myrtle Beach Investors, LP	DE	NIA	Branch Retail GP, LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Powers Ferry Delk Associates, L.P.	DE	NIA	Branch Retail GP, LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	38-3916580	00000...	.....	.....	Shallowford Falls Associates, L.P.	DE	NIA	Branch Retail GP, LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-4360548	00000...	.....	.....	AIGGRE Retail Holdco LLC	DE	NIA	AIGGRE Retail Investor I LLC; AIGGRE Retail Investor II LLC.	Ownership	0.500	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-3161147	00000...	.....	.....	AIGGRE Vista LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-2978801	00000...	.....	.....	Melrose Vista Apartments, LLC	DE	NIA	AIGGRE Vista LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	61-1617940	00000...	.....	.....	Akita, Inc.	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Chartis Croatia LLC	HRV	NIA	Akita, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0033331	4534361	.....	.....	American International Overseas Association	BMU	NIA	National Union Fire Insurance Company of Pittsburgh, Pa	Ownership	0.780	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4602464	4554734	.....	.....	AIG Overseas Pool LLC	DE	NIA	American International Overseas Association	Ownership	0.458	American International Group, Inc.	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-0106783	4554873	.....	.....	American International Realty Corp.	DE	NIA	American Home Assurance Company	Ownership	0.315	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3018791	4555900	.....	.....	Eastgreen, Inc.	NJ	NIA	Lexington Insurance Company	Ownership	0.478	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0191501	00000...	.....	.....	Marlwood Commercial, Inc.	VGB	NIA	National Union Fire Insurance Company of Pittsburgh, Pa	Ownership	0.999	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Ridgeway Universal S.A.	BHS	NIA	Marlwood Commercial, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	03-0143430	00000...	.....	.....	Mt. Mansfield Company, Inc.	VT	NIA	National Union Fire Insurance Company of Pittsburgh, Pa	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	14-1876993	00000...	.....	.....	Spruce Peak Realty, LLC	DE	NIA	Mt. Mansfield Company, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	20-0754156	00000...	.....	.....	Stowe Mountain Club, LLC	DE	NIA	Spruce Peak Realty, LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	80-0136466	00000...	.....	.....	Stowe Mountain Lodge, LLC	DE	NIA	Spruce Peak Realty, LLC	Ownership	0.900	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	05-0354020	2478667	.....	.....	Stowe Mountain Holdings, Inc.	VT	NIA	Mt. Mansfield Company, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	11562....	03-0449619	00000...	.....	.....	National Union Fire Insurance Company of Vermont	VT	IA	National Union Fire Insurance Company of Pittsburgh, Pa	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	02-0275917	00000...	.....	.....	Pine Street Real Estate Holdings Corp.	NH	NIA	American Home Assurance Company	Ownership	0.315	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0197453	4623724	.....	.....	PineBridge Portable Alpha Fund SPC, solely on behalf of Class A - PineBridge Relative Value/S&P 500 Portfolio	CYM	NIA	National Union Fire Insurance Company of Pittsburgh, Pa	Ownership	0.494	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Wildfire Direct Lending Management MGP, LLC	DE	NIA	American General Life Insurance Company	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Wildfire Direct Lending Management, L.P.	DE	NIA	Wildfire Direct Lending Management MGP, LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	23841....	02-0172170	4477673	.....	.....	New Hampshire Insurance Company	PA	IA	AIG Property Casualty U.S., Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	40258....	02-6008643	4622080	.....	.....	AIG Assurance Company	PA	IA	New Hampshire Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0033331	4534361	.....	.....	American International Overseas Association	BMU	NIA	National Union Fire Insurance Company of Pittsburgh, Pa	Ownership	0.780	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-4602464	4554734	.....	.....	AIG Overseas Pool LLC	DE	NIA	American International Overseas Association	Ownership	0.458	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-0106783	4554873	.....	.....	American International Realty Corp.	DE	NIA	American Home Assurance Company	Ownership	0.315	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3018791	4555900	.....	.....	Eastgreen, Inc.	NJ	NIA	Lexington Insurance Company	Ownership	0.478	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	23809....	02-0140690	4622071	.....	.....	Granite State Insurance Company	PA	IA	New Hampshire Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-0106783	4554873	.....	.....	American International Realty Corp.	DE	NIA	American Home Assurance Company	Ownership	0.315	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3018791	4555900	.....	.....	Eastgreen, Inc.	NJ	NIA	Lexington Insurance Company	Ownership	0.478	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	02-0275917	00000...	.....	.....	Pine Street Real Estate Holdings Corp.	NH	NIA	American Home Assurance Company	Ownership	0.315	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	23817....	37-0344310	4621999	.....	.....	Illinois National Insurance Co.	IL	IA	New Hampshire Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-0106783	4554873	.....	.....	American International Realty Corp.	DE	NIA	American Home Assurance Company	Ownership	0.315	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3018791	4555900	.....	.....	Eastgreen, Inc.	NJ	NIA	Lexington Insurance Company	Ownership	0.478	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	02-0275917	00000...	.....	.....	Pine Street Real Estate Holdings Corp.	NH	NIA	American Home Assurance Company	Ownership	0.315	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	02-0279326	00000...	.....	.....	New Hampshire Insurance Services, Inc.	NH	NIA	New Hampshire Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	02-0275917	00000...	.....	.....	Pine Street Real Estate Holdings Corp.	NH	NIA	American Home Assurance Company	Ownership	0.315	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0197453	4623724	.....	.....	PineBridge Portable Alpha Fund SPC, solely on behalf of Class A - PineBridge Relative Value/S&P 500 Portfolio	CYM	NIA	National Union Fire Insurance Company of Pittsburgh, Pa	Ownership	0.494	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	22-2235536	4554604	.....	.....	Risk Specialists Companies, Inc.	DE	NIA	AIG Property Casualty U.S., Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	22-3418967	4619594	.....	.....	Medical Excess Insurance Services, Inc.	DE	NIA	Risk Specialists Companies, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-0493280	4621971	.....	.....	Medical Excess LLC	DE	NIA	Medical Excess Insurance Services, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	22-2174788	4621935	.....	.....	Risk Specialists Companies Insurance Agency, Inc.	MA	NIA	Risk Specialists Companies, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	72-0487803	4621926	.....	.....	Agency Management Corporation	LA	NIA	Risk Specialists Companies Insurance Agency, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	63-0622193	4621878	.....	.....	The Gulf Agency, Inc.	AL	NIA	Agency Management Corporation	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	36-3847698	4620376	.....	.....	Design Professionals Association Risk Purchasing Group, Inc.	IL	NIA	Risk Specialists Companies Insurance Agency, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-3842792	4620385	.....	.....	New England Sports, Recreation & Entertainment RPG, Inc.	MA	NIA	Risk Specialists Companies Insurance Agency, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4623461	.....	.....	Risk Specialists Company (Bermuda), Ltd.	BMU	NIA	Risk Specialists Companies, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	02-0656518	4621917	.....	.....	Risk Specialists Company of Kentucky, Inc.	KY	NIA	Risk Specialists Companies, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	26-4328522	4554677	.....	.....	Service Net Warranty, LLC	DE	NIA	AIG Property Casualty U.S., Inc.	Ownership	1.000	American International Group, Inc.	.....

SCHEDULE Y

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0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Equiguard of Canada, Inc.	CAN	NIA	Service Net Warranty, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	35-2157667	00000...			SN Warranty, LLC	DE	NIA	Service Net Warranty, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			SNAdmin (Canada), Inc.	CAN	NIA	Service Net Warranty, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	22-3762908	00000...			SNAdmin (PR), Inc.	PRI	NIA	Service Net Warranty, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-2966330	4621980			SNW Insurance Agency, LLC	IN	NIA	Service Net Warranty, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	35-2155025	00000...			Service Net Retail Solutions, LLC	DE	NIA	Service Net Warranty, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	30-0074238	00000...			Service Net Solutions of Florida, LLC	FL	NIA	Service Net Warranty, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Service Net Warranty UK Ltd.	GBR	NIA	Service Net Warranty, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	19429....	13-5540698	4622062			The Insurance Company of the State of Pennsylvania	PA	IA	AIG Property Casualty U.S., Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-1314434	00000...			AIGGRE Williamsburg LLC	DE	NIA	The Insurance Company of the State of Pennsylvania	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-0713833	4551890			North 4th Place JV, LLC	DE	NIA	AIGGRE Williamsburg LLC	Management		American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			North 4th Place REIT, LLC	DE	NIA	North 4th Place JV, LLC	Management		American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			North 4th Place Venture, LLC	DE	NIA	North 4th Place REIT, LLC	Management		American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			North 4th Place Holdings, LLC	DE	NIA	North 4th Place Venture, LLC	Management		American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			North 4th Place, LLC	DE	NIA	North 4th Place Holdings, LLC	Management		American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-0106783	4554873			American International Realty Corp.	DE	NIA	American Home Assurance Company	Ownership	0.315	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3018791	4555900			Eastgreen, Inc.	NJ	NIA	Lexington Insurance Company	Ownership	0.478	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	02-0275917	00000...			Pine Street Real Estate Holdings Corp.	NH	NIA	American Home Assurance Company	Ownership	0.315	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4559270			AIG Transaction Execution Limited	GBR	NIA	AIG Property Casualty Inc.	Ownership	0.900	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Hansa Grundstueckverwaltungs GmbH & Co KG	DEU	NIA	AIG Europe Limited	Ownership	0.945	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-1052710	4550398			AM Holdings LLC	DE	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4556046			Ambrosia No. 1 Limited	CYM	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4556055			Ambrosia No. 2 Limited	CYM	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4556064			Ambrosia No. 3 Limited	CYM	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4570695			Ambrosia No. 4 Limited	CYM	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4570686			Ambrosia No. 5 Limited	CYM	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3338893	4555919			American International Facilities Management, Inc.	NY	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4557333			American Security Life Insurance Company Limited	LIE	IA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4623434			Chartis Azerbaijan Insurance Company Open Joint Stock Company	AZE	IA	American International Group, Inc.	Ownership	0.510	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-4155249	4619615			Chartis Bonfire Corporation	DE	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Equitable Investment Company (Hong Kong) Ltd.	VGB	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-1562431	00000...			F 2000, Inc.	DE	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	84-1537571	00000...			Fischbach, LLC	DE	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-5596651	4550455			LSTREET I, LLC	DE	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Limited Liability Company with Foreign Investments Steppe Securities	UKR	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		00000...			Private Joint-Stock Company AIG Ukraine Insurance Company	UKR	IA	AIG Property Casualty International, LLC	Ownership	0.942	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	13659....	26-4728883	00000...			MG Reinsurance Limited	VT	IA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-2922460	4554707			MIP Mezzanine, LLC	DE	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-3226645	4554716			MIP PE Holdings, LLC	DE	NIA	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	30-0578924	4554743			AIG BG Holdings LLC	DE	NIA	MIP PE Holdings, LLC	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4549338			NF Seven (Cayman) Limited	CYM	NIA	American International Group, Inc.	Ownership	0.900	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4550482			Ambrose 2012-1	DE	NIA	NF Seven (Cayman) Limited	Ownership	1.000	American International Group, Inc.	
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....		4550491			Ambrose 2013-2	DE	NIA	NF Seven (Cayman) Limited	Ownership	1.000	American International Group, Inc.	

SCHEDULE Y

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0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4550503	.....	.....	Ambrose 2013-3	DE	NIA	NF Seven (Cayman) Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4570677	.....	.....	Ambrose 2013-4	DE	NIA	NF Seven (Cayman) Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4570668	.....	.....	Ambrose 2013-5	DE	NIA	NF Seven (Cayman) Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	95-4715639	4532451	.....	.....	SAFG Retirement Services, Inc.	DE	UIP	American International Group, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	74-0483432	4532488	.....	.....	AIG Life Holdings, Inc.	TX	UIP	SAFG Retirement Services, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	97780....	76-0030921	4620406	.....	.....	AGC Life Insurance Company	MO	UDP	AIG Life Holdings, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0181730	4532497	.....	.....	AIG Life of Bermuda, Ltd.	BMU	IA	AGC Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	American General Life Insurance Of Bermuda, Ltd.	BMU	IA	AIG Life of Bermuda, Ltd.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0382034	4550352	.....	.....	Rokland Limited	HKG	NIA	AIG Life of Bermuda, Ltd.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0406301	4550361	.....	.....	Stoneland Limited	CYM	NIA	Rokland Limited	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0422951	4550370	.....	.....	The AIG-FP Investment & Management XI General Partnership	HKG	NIA	Stoneland Limited	Ownership	0.990	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0432832	4553849	.....	.....	The Stoneland Investment & Management General Partnership	HKG	NIA	Stoneland Limited	Ownership	0.990	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	60488....	25-0598210	1342707	.....	.....	American General Life Insurance Company	TX	RE	AGC Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	32-0121807	00000...	.....	.....	AGLA Services Company LLC	DE	NIA	American General Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-5464843	00000...	.....	.....	AGLIC GRE Harrison Investor LLC	DE	NIA	American General Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-4703770	00000...	.....	.....	AIGGRE Harrison LLC	DE	NIA	AGLIC GRE Harrison Investor LLC;AHAC GRE Harrison Investor LLC	Ownership	0.500	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-2860856	00000...	.....	.....	AERC 8th and Harrison, LLC	DE	NIA	AIGGRE Harrison LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	86-0623854	4554967	.....	.....	AIG Advisor Group, Inc.	MD	NIA	American General Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	58-1842822	00000...	.....	.....	Financial Service Corporation	GA	NIA	AIG Advisor Group, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	58-1152673	00000...	.....	.....	FSC Agency, Inc.	GA	NIA	Financial Service Corporation	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	58-1288674	00000...	.....	.....	FSC Securities Corporation	DE	NIA	Financial Service Corporation	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	93-0987232	00000...	.....	.....	Royal Alliance Associates, Inc.	DE	NIA	AIG Advisor Group, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	20-1741754	00000...	.....	.....	SagePoint Financial, Inc.	DE	NIA	AIG Advisor Group, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	27-2949512	00000...	.....	.....	Vision2020 Wealth Management Corp.	DE	NIA	AIG Advisor Group, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	41-0944586	00000...	.....	.....	Woodbury Financial Services, Inc.	MN	NIA	AIG Advisor Group, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	33-0658270	00000...	.....	.....	AIG Direct Insurance Services, Inc.	CA	NIA	American General Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	73-1576349	00000...	.....	.....	AIG Enterprise Services, LLC	DE	NIA	American General Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	76-0446159	00000...	.....	.....	American General Annuity Service Corporation	TX	NIA	American General Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	35-1723821	00000...	.....	.....	American General Assignment Corporation	TX	NIA	American General Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	36-3221237	00000...	.....	.....	American General Bancassurance Services, Inc.	IL	NIA	American General Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	45-3964944	00000...	.....	.....	American General Life Services Company, LLC	DE	NIA	American General Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	33-0562087	4623872	.....	.....	CAL-MIRA MESA LIMITED	DE	NIA	American General Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Carr Road GP LLC	DE	NIA	American General Life Insurance Company	Ownership	0.500	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-0283067	00000...	.....	.....	Rockwood Office Park Associates, L.P.	DE	NIA	Carr Road GP LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	57-1177412	00000...	.....	.....	Five Long Island Properties, LLC	DE	NIA	American General Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	06-1592110	4620497	.....	.....	Iris Energy LLC	DE	NIA	American General Life Insurance Company	Ownership	0.730	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	95-4816953	4550334	.....	.....	SA Affordable Housing, LLC	DE	NIA	American General Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	95-4334841	4554202	.....	.....	SunAmerica Affordable Housing Partners, Inc.	CA	NIA	SA Affordable Housing, LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	88-0406387	00000...	.....	.....	SLP Housing I LLC	NV	NIA	SunAmerica Affordable Housing Partners, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	88-0406388	4621065	.....	.....	SLP Housing II LLC	NV	NIA	SunAmerica Affordable Housing Partners, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	88-0406390	00000...	.....	.....	SLP Housing III LLC	NV	NIA	SunAmerica Affordable Housing Partners, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	88-0426636	00000...	.....	.....	SLP Housing IV LLC	NV	NIA	SunAmerica Affordable Housing Partners, Inc.	Ownership	1.000	American International Group, Inc.	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	88-0426635	00000...	.....	.....	SLP Housing V LLC	NV	NIA	SunAmerica Affordable Housing Partners, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	74-3048112	00000...	.....	.....	SAHP-MBA LLC	NV	NIA	SLP Housing V LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	74-3048105	00000...	.....	.....	SAHP-McSHA LLC	NV	NIA	SLP Housing V LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	74-3048141	00000...	.....	.....	SAHP-Yarco LLC	NV	NIA	SLP Housing V LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	88-0506749	00000...	.....	.....	SLP Housing VI, LLC	NV	NIA	SunAmerica Affordable Housing Partners, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	72-1579887	00000...	.....	.....	SLP Housing VII, LLC	NV	NIA	SunAmerica Affordable Housing Partners, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-7146528	4628475	.....	.....	Selkirk 2013-1	DE	NIA	American General Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-7147487	00000...	.....	.....	Selkirk No. 1 Investments	DE	NIA	American General Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	06-1592109	4620581	.....	.....	Spicer Energy II LLC	DE	NIA	American General Life Insurance Company	Ownership	0.253	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	75-2617867	00000...	.....	.....	Sun Quorum L.L.C.	DE	NIA	American General Life Insurance Company	Ownership	0.888	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-4348192	00000...	.....	.....	SunAmerica Asset Management, LLC	DE	NIA	American General Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3140916	00000...	.....	.....	AIG Capital Services, Inc.	DE	NIA	SunAmerica Asset Management, LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3496943	00000...	.....	.....	SunAmerica Fund Services, Inc.	DE	NIA	SunAmerica Asset Management, LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	SunAmerica Investments (Cayman)	CYM	NIA	American General Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	58-1558156	00000...	.....	.....	SunAmerica Retirement Markets, Inc.	MD	NIA	American General Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	58-1225738	4620358	.....	.....	U G Corporation	GA	NIA	American General Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	76-0531650	00000...	.....	.....	Western National Marketing Group, Inc.	DE	NIA	American General Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Wildfire Direct Lending Management MGP, LLC	DE	NIA	American General Life Insurance Company	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Wildfire Direct Lending Management, L.P.	DE	NIA	Wildfire Direct Lending Management MGP, LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	70106....	13-5459480	4622017	.....	.....	The United States Life Insurance Company in the City of New York	NY	IA	AGC Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3575756	00000...	.....	.....	AIG Spring Ridge I, Inc.	DE	NIA	The United States Life Insurance Company in the City of New York	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	52-6452580	00000...	.....	.....	Spring Ridge I Limited Partnership	MD	NIA	AIG Spring Ridge I, Inc.	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-4908276	00000...	.....	.....	AIGGRE Brickell Bayview LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	0.510	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Brickell Bayview Apartments, LP	DE	NIA	AIGGRE Brickell Bayview LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Brickell Bayview Owner GP, LLC	DE	NIA	Brickell Bayview Apartments, LP	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Brickell Bayview Owner, LP	DE	NIA	Brickell Bayview Owner GP, LLC	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-5193669	00000...	.....	.....	AIGGRE University of Minnesota LLC	DE	NIA	American Home Assurance Company	Ownership	0.510	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Carr Road GP LLC	DE	NIA	American General Life Insurance Company	Ownership	0.500	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	51-0283067	00000...	.....	.....	Rockwood Office Park Associates, L.P.	DE	NIA	Carr Road GP LLC	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	70238....	74-1625348	1342789	.....	.....	The Variable Annuity Life Insurance Company	TX	IA	AGC Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	76-0616037	00000...	.....	.....	American General Assignment Corporation of New York	NY	NIA	The Variable Annuity Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	43-1538461	00000...	.....	.....	American General Insurance Agency, Inc.	MO	NIA	The Variable Annuity Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	56-6626298	00000...	.....	.....	HRA Administrator LLC	IN	NIA	The Variable Annuity Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-7146914	4628523	.....	.....	Selkirk 2013-2	DE	NIA	The Variable Annuity Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-7147516	00000...	.....	.....	Selkirk No. 2 Investments	DE	NIA	The Variable Annuity Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	76-0519992	00000...	.....	.....	VALIC Financial Advisors, Inc.	TX	NIA	The Variable Annuity Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	76-0519990	4555937	.....	.....	VALIC Retirement Services Company	TX	NIA	The Variable Annuity Life Insurance Company	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	76-0621175	00000...	.....	.....	American General International, Inc.	DE	NIA	AIG Life Holdings, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	76-0555794	00000...	.....	.....	American General Investment Management Corporation	DE	NIA	AIG Life Holdings, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	74-6046915	00000...	.....	.....	American General Realty Investment Corporation	TX	NIA	AIG Life Holdings, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	33-0239823	00000...	.....	.....	GDI Holding, Inc.	CA	NIA	American General Realty Investment Corporation	Ownership	0.750	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	AmericanGeneral.com, Inc.	DE	NIA	AIG Life Holdings, Inc.	Ownership	1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	74-1366889	00000...	.....	.....	Knickerbocker Corporation	TX	NIA	AIG Life Holdings, Inc.	Ownership	1.000	American International Group, Inc.	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	76-0185743	00000...	.....	.....	American Athletic Club, Inc.	TX	NIA	Knickerbocker Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	14177....	30-0707504	4620394	.....	.....	SunAmerica Life Reinsurance Company	MO	IA	AIG Life Holdings, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	91-1913391	00000...	.....	.....	Charleston Bay SAHP Corp.	DE	NIA	SAFG Retirement Services, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	95-4651256	00000...	.....	.....	Crossings SAHP Corp.	DE	NIA	SAFG Retirement Services, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	91-1913392	00000...	.....	.....	DIL/SAHP Corp.	DE	NIA	SAFG Retirement Services, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	72-1409929	00000...	.....	.....	French Quarter Apartments Limited Partnership	LA	NIA	DIL/SAHP Corp.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	36-4779510	00000...	.....	.....	MB Annex Condominium Association, Inc.	LA	NIA	French Quarter Apartments Limited Partnership	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	95-4651254	00000...	.....	.....	Forest SAHP Corp.	DE	NIA	SAFG Retirement Services, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	95-4651255	00000...	.....	.....	Grand Savannah SAHP Corp.	DE	NIA	SAFG Retirement Services, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	72-1576592	00000...	.....	.....	MM Enhancement, LLC	MD	NIA	SAFG Retirement Services, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	95-4659416	00000...	.....	.....	Prairie SAHP Corp.	DE	NIA	SAFG Retirement Services, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	80-0002819	00000...	.....	.....	Shiloh Glen GP, LLC	NV	NIA	Prairie SAHP Corp.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	95-4494273	4619576	.....	.....	SA Investment Group, Inc.	CA	NIA	SAFG Retirement Services, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	95-4611171	4619624	.....	.....	Solus Hotel Portfolio Holding Company, LLC	DE	NIA	SAFG Retirement Services, Inc.	Ownership	.....0.840	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Solus Quorum Tampa, LLC	DE	NIA	Solus Hotel Portfolio Holding Company, LLC	Ownership	.....0.850	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	95-4663306	00000...	.....	.....	SAAHP GP Corp.	DE	NIA	SAFG Retirement Services, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	20-5105370	00000...	.....	.....	SAHP-Chancellor II, LLC	NV	NIA	SAFG Retirement Services, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	20-5105266	00000...	.....	.....	SAHP-Chancellor, LLC	NV	NIA	SAFG Retirement Services, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	80-0000580	4619763	.....	.....	SCSP Corp.	DE	NIA	SAFG Retirement Services, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	95-4611171	4619624	.....	.....	Solus Hotel Portfolio Holding Company, LLC	DE	NIA	SAFG Retirement Services, Inc.	Ownership	.....0.840	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	Solus Quorum Tampa, LLC	DE	NIA	Solus Hotel Portfolio Holding Company, LLC	Ownership	.....0.850	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	95-4684707	00000...	.....	.....	SubGen NT, Inc.	DE	NIA	SAFG Retirement Services, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	95-4803618	00000...	.....	.....	SunAmerica Venture Fund 2000, L.P.	DE	NIA	SAFG Retirement Services, Inc.	Management	.....	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-4045355	00000...	.....	.....	SAI Deferred Compensation Holdings, Inc.	DE	NIA	American International Group, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	98-0031624	00000...	.....	.....	Societe Hoteliere de Boisjolan S.A.	FRA	NIA	American International Group, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	13-3082127	4549262	.....	.....	United Guaranty Corporation	NC	NIA	American International Group, Inc.	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4623425	.....	.....	AIG Mortgage Risk Solutions Pty Ltd	AUS	NIA	United Guaranty Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624169	.....	.....	AIG United Guaranty Agenzia di Assicurazione S.R.L.	ITA	NIA	United Guaranty Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4557016	.....	.....	AIG United Guaranty Insurance (Asia) Limited	HKG	IA	United Guaranty Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624262	.....	.....	AIG United Guaranty Mexico, S.A.	MEX	IA	United Guaranty Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4557100	.....	.....	AIG United Guaranty Re Limited	IRL	IA	United Guaranty Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624310	.....	.....	AIG United Guaranty, Sociedad Limitada	ESP	NIA	United Guaranty Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	46-0637739	4620349	.....	.....	Connective Mortgage Advisory Company	DE	NIA	United Guaranty Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	11715....	56-1790793	4622035	.....	.....	United Guaranty Insurance Company	NC	IA	United Guaranty Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	11685....	56-1790794	4622053	.....	.....	United Guaranty Mortgage Insurance Company	NC	IA	United Guaranty Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	11740....	56-1790796	4622044	.....	.....	United Guaranty Mortgage Insurance Company of North Carolina	NC	IA	United Guaranty Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	11463....	03-0358003	4623395	.....	.....	United Guaranty Partners Insurance Company	VT	IA	United Guaranty Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	15873....	42-0885398	4599119	.....	.....	United Guaranty Residential Insurance Company	NC	IA	United Guaranty Corporation	Ownership	.....0.750	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	13694....	27-0550064	00000...	.....	.....	First Mortgage Insurance Company	NC	IA	United Guaranty Residential Insurance Company	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	16659....	56-0989041	00000...	.....	.....	United Guaranty Commercial Insurance Company of North Carolina	NC	IA	United Guaranty Residential Insurance Company	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	40525....	56-1307714	00000...	.....	.....	United Guaranty Credit Insurance Company	NC	IA	United Guaranty Residential Insurance Company	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	26999....	42-0994960	00000...	.....	.....	United Guaranty Mortgage Indemnity Company	NC	IA	United Guaranty Residential Insurance Company	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	16667....	56-0789396	4622026	.....	.....	United Guaranty Residential Insurance Company of North Carolina	NC	IA	United Guaranty Corporation	Ownership	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	15873....	42-0885398	4599119	.....	.....	United Guaranty Residential Insurance Company	NC	IA	United Guaranty Corporation	Ownership	.....0.750	American International Group, Inc.	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0012..	AMERICAN INTERNATIONAL GROUP, INC.	13694....	27-0550064	00000...	.....	.....	First Mortgage Insurance Company	NC.....	IA.....	United Guaranty Residential Insurance Company	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	16659....	56-0989041	00000...	.....	.....	United Guaranty Commercial Insurance Company of North Carolina	NC.....	IA.....	United Guaranty Residential Insurance Company	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	40525....	56-1307714	00000...	.....	.....	United Guaranty Credit Insurance Company	NC.....	IA.....	United Guaranty Residential Insurance Company	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	26999....	42-0994960	00000...	.....	.....	United Guaranty Mortgage Indemnity Company	NC.....	IA.....	United Guaranty Residential Insurance Company	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	56-1273575	4620433	.....	.....	United Guaranty Services, Inc.	NC.....	NIA.....	United Guaranty Corporation	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	4624262	.....	.....	AIG United Guaranty Mexico, S.A.	MEX.....	IA.....	United Guaranty Corporation	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	United Guaranty Servicios Administrativos, S. de R.L. de C.V.	MEX.....	NIA.....	United Guaranty Corporation	Ownership.....	.....1.000	American International Group, Inc.	.....
0012..	AMERICAN INTERNATIONAL GROUP, INC.	00000....	.....	00000...	.....	.....	United Guaranty Servicios Administrativos, S. de R.L. de C.V.	MEX.....	NIA.....	United Guaranty Corporation	Ownership.....	.....1.000	American International Group, Inc.	.....

Asterisk	Explanation
1	Schedule Y does not include real estate joint ventures, partnerships and subsidiaries of partnerships, trusts, funds or branches.
	There are approximately 230 real estate joint venture entities—these include partnerships, limited liability companies, corporations and their foreign counterparts—that constitute the holding structures for approximately 35 real estate joint ventures and approximately 6 investment funds
	that purchase, develop or redevelop, manage and sell commercial real estate throughout the world. In addition, within the American International Group, Inc. ("AIG") organization, there are approximately 170 fund entities—these include partnerships, limited liability companies, corporations and their
	foreign counterparts—that constitute the holding structures for the 6 real estate funds sponsored by one AIG entity. These funds, acting through these entities, purchase, develop or redevelop, manage and sell commercial real estate throughout the world. There are approximately 60 additional entities
	whose function is to provide profit-sharing and investment participation to certain of the employees originating and managing real estate investments for the real estate joint venture and real estate fund entities described above. There are approximately 125 real estate entities that are not joint ventures,
	funds or employee investment vehicles—in the form of partnerships, trusts and other forms of entities--approximately 40 of which have been formed to hold real estate investments (including certain of the real estate joint ventures described above). Of the remaining 85 entities, approximately 69
	are former real estate joint venture entities that AIG received the interests of after the termination of the real estate joint venture. The remaining entities are either operating branches (9 entities) of AIG's real estate subsidiary or companies that are in the process of liquidation (7 entities).
	There are presently no funds sponsored by AIG entities except for the 6 real estate joint venture investment funds mentioned above and the approximately 170 fund entities that constitute the holding structures for these 6 real estate funds.
	There are approximately 1,530 SunAmerica Affordable Housing investment partnerships which directly or indirectly own partnership interests in operating partnerships (which may or may not be affiliates) that own multifamily properties. These investment partnerships were created to enable SunAmerica
	companies to acquire tax credits issued by state and federal agencies and sell them to investors, all of which are unaffiliated third parties (with the exception of certain AIG Property Casualty insurance companies in 6 transactions). Of the approximately 1,530 SunAmerica Affordable Housing investment
	partnerships, 14 are controlled, indirectly, by American General Life Insurance Company, with the remaining approximately 1,516 investment partnerships controlled, indirectly, by SAFG Retirement Services, Inc., the intermediate parent company of American General Life Insurance Company. In
	addition, American General Life Insurance Company, a Texas-domiciled insurance company and successor-in-interest to SunAmerica Life Insurance Company (which merged into American General Life Insurance Company on December 31, 2012), indirectly owns limited partnership interests in 11
	partenerships which are beneficial owners of approximately $20 million in tax credits that have not been sold. The approximately 1,541 partnerships own interests in an aggregate of approximately 1,125 operating partnerships. Of the approximately 1,125 operating partnerships, 11 have a general
	partner that is an AIG affiliate. Of the AIG affiliates that serve as general partners of these operating partnerships, 5 are controlled, indirectly, by American General Life Insurance Company, with the remaining controlled, indirectly, by SAFG Retirement Services, Inc.
	There are approximately 300 trusts directly or indirectly controlled by an affiliate, International Lease Finance Corp., each of which holds one airplane primarily in order to serve as collateral for loans made to International Lease Finance Corp. from time to time.
	In addition, there are approximately 10 other entities that have been formed to hold investments.
	Lastly, AIG directly or indirectly controls the following not-for-profit charitable organizations: AIG Disaster Relief Fund-New York and AIG Foundation, Inc.
	Branches are not listed as they are not considered separate legal entities in the United States.
2	Where the type of Control is by ownership, any type of Control which may exist in addition to ownership is not disclosed.
3	AIG Life of Bermuda, Ltd. 0001448930
	American General Life Insurance Company 0000016190; 0000089031; 0001017656; 0000038748; 0000847539; 0000877625; 0000820627; 0000803466; 0001051485; 0000932927; 0000729522; 0000885135; 0000926963; 0000933165; 0001002779; 0001070231; 0001172804; 0000005108

Asterisk		Explanation
	American International Group, Inc.	0000005272
	ILFC Holdings, Inc.	0001528540
	International Lease Finance Corporation	0000714311
	SunAmerica Asset Management, LLC	0000863926
	AIG Capital Services, Inc.	0001528993
	The United States Life Insurance Company	0000803401; 0000805749; 0000101686; 0001069346; 0000926897; 0000931344; 0000768830; 0000926961; 0001044561;
	in the City of New York	0001310558
	The Variable Annuity Life Insurance Company	0000910586; 0000354912
	VALIC Retirement Services Company	0001202048

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.
2.
3.
4.
5.
6.
7.

Bar Code:

60488201449000001

60488201444700001

60488201436500001

60488201444800001

60488201444500001

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Accrual Income Stable Value Wrap	11,973,643		11,973,643	9,866,130
2505. Contribution to Agent Plan	5,028,044		5,028,044	4,973,301
2506. Cash Value Keyman Insurance	4,161,648		4,161,648	4,134,125
2507. Miscellaneous Assets	947,414	18,382	929,032	994,895
2508. Revenue Sharing	465,971	52,500	413,471	459,125
2597. Summary of remaining write-ins for Line 25	22,576,720	70,882	22,505,838	20,427,576

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Benefits Accounts Payable	52,119,406	53,541,864
2505. Guaranty Funds Assessment Liability	45,139,040	45,139,040
2506. Individual Medical Accounts for Former Employees	16,008,188	16,158,520
2507. Other Real Estate Liabilities	15,135,227	14,304,445
2508. Miscellaneous Liabilities	1,304,410	3,780,043
2509. Due and Unpaids Without Life Contingencies	600,599	678,367
2597. Summary of remaining write-ins for Line 25	130,306,870	133,602,279

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Modco Reserve Adjustment on Assumed Reinsurance	241,418	7,081,723	55,980,594
08.305. Miscellaneous Income	(136,430)	488,840	1,862,794
08.306. Revenue Sharing		29,723	
08.307. Investment Advisory Fees			
08.397. Summary of remaining write-ins for Line 8.3	104,988	7,600,286	57,843,388

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Adjustment to Policyholders Benefits	120,369	320,613	2,837,101
2705. Fines and Penalties	9,095	18,643	53,139
2706. Market Value Adjustment Loss		1,923,780	5,436,841
2707. Reserve Transfer Reinsurance			862,919
2708. Risk Charge on Reinsurance Ceded		622,740	
2709. Modco Reserve Adjustment on Assumed Reinsurance		3,478	
2797. Summary of remaining write-ins for Line 27	129,464	2,889,254	9,190,000

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	254,833,700	323,167,235
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		6,947,000
2.2 Additional investment made after acquisition	4,830,414	12,925,250
3. Current year change in encumbrances	1,165,574	23,255,269
4. Total gain (loss) on disposals	27,366	44,116,146
5. Deduct amounts received on disposals	9,800,000	128,076,263
6. Total foreign exchange change in book/adjusted carrying value	4,083	(176,749)
7. Deduct current year's other than temporary impairment recognized	45,009	12,765,259
8. Deduct current year's depreciation	3,952,306	14,558,929
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	247,063,822	254,833,700
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	247,063,822	254,833,700

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	7,558,201,712	7,894,410,121
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	329,501,934	1,718,523,822
2.2 Additional investment made after acquisition	868,607	10,652,288
3. Capitalized deferred interest and other	2,109,580	7,504,151
4. Accrual of discount	944,719	3,184,357
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		106,950,872
7. Deduct amounts received on disposals	309,586,082	2,180,888,580
8. Deduct amortization of premium and mortgage interest points and commitment fees	68,088	250,622
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	2,161,589	10,215,225
10. Deduct current year's other than temporary impairment recognized		12,099,922
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	7,584,133,971	7,558,201,712
12. Total valuation allowance	(115,173,429)	(115,115,463)
13. Subtotal (Line 11 plus Line 12)	7,468,960,542	7,443,086,249
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	7,468,960,542	7,443,086,249

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	7,657,903,384	7,337,918,362
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	142,231,815	677,670,139
2.2 Additional investment made after acquisition	102,929,687	462,759,915
3. Capitalized deferred interest and other		
4. Accrual of discount	43,056	121,453
5. Unrealized valuation increase (decrease)	160,345,582	475,989,563
6. Total gain (loss) on disposals		29,054,748
7. Deduct amounts received on disposals	196,645,613	1,107,527,201
8. Deduct amortization of premium and depreciation	262,967	594,951
9. Total foreign exchange change in book/adjusted carrying value	51,062	4,379,931
10. Deduct current year's other than temporary impairment recognized	37,672,370	221,868,574
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	7,828,923,637	7,657,903,384
12. Deduct total nonadmitted amounts	157,260,691	162,846,669
13. Statement value at end of current period (Line 11 minus Line 12)	7,671,662,946	7,495,056,715

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	97,531,737,481	95,067,599,412
2. Cost of bonds and stocks acquired	3,581,019,597	34,310,840,449
3. Accrual of discount	304,629,751	962,350,796
4. Unrealized valuation increase (decrease)	(57,261,141)	27,327,589
5. Total gain (loss) on disposals	70,317,607	1,513,096,899
6. Deduct consideration for bonds and stocks disposed of	3,854,887,847	33,894,727,628
7. Deduct amortization of premium	115,620,122	334,394,682
8. Total foreign exchange change in book/adjusted carrying value	5,908,228	(45,107,814)
9. Deduct current year's other than temporary impairment recognized	18,401,017	75,247,541
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	97,447,442,537	97,531,737,481
11. Deduct total nonadmitted amounts	35,240,047	36,042,985
12. Statement value at end of current period (Line 10 minus Line 11)	97,412,202,490	97,495,694,496

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)	57,287,707,513	18,604,333,290	18,969,015,948	198,839,608	57,121,864,463			57,287,707,513
2. NAIC 2 (a)	34,061,320,554	1,179,210,977	1,214,418,080	15,851,030	34,041,964,481			34,061,320,554
3. NAIC 3 (a)	3,595,500,959	427,127,106	486,900,693	(7,336,283)	3,528,391,089			3,595,500,959
4. NAIC 4 (a)	1,796,823,388	285,575,022	218,569,393	(28,263,457)	1,835,565,560			1,796,823,388
5. NAIC 5 (a)	354,178,867	42,864,004	37,612,257	15,706,107	375,136,721			354,178,867
6. NAIC 6 (a)	336,040,073	18,792,800	28,306,154	(11,876,728)	314,649,991			336,040,073
7. Total Bonds	97,431,571,354	20,557,903,199	20,954,822,525	182,920,277	97,217,572,305	0	0	97,431,571,354
PREFERRED STOCK								
8. NAIC 1	38,300	66,500,000			66,538,300			38,300
9. NAIC 2	100,266,671			(3,645,769)	96,620,902			100,266,671
10. NAIC 3	4,585,277		2,571,370	(1,113,907)	900,000			4,585,277
11. NAIC 4	29,976,813		5,976,813		24,000,000			29,976,813
12. NAIC 5	9,428,363	9,683	9,683	(15)	9,428,348			9,428,363
13. NAIC 6	45,206,581			52	45,206,633			45,206,581
14. Total Preferred Stock	189,502,004	66,509,683	8,557,866	(4,759,639)	242,694,182	0	0	189,502,004
15. Total Bonds and Preferred Stock	97,621,073,358	20,624,412,882	20,963,380,391	178,160,638	97,460,266,487	0	0	97,621,073,358

(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 $.....866,410,884; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

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	866,410,884	XXX	866,410,884	450,561	

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	1,011,088,284	2,748,105,447
2. Cost of short-term investments acquired	17,047,210,227	88,766,696,037
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	17,191,887,627	90,503,713,199
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	866,410,884	1,011,088,284
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	866,410,884	1,011,088,284

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)	299,081,579
2.	Cost paid/(consideration received) on additions	27,478,367
3.	Unrealized valuation increase (decrease)	(23,996,168)
4.	Total gain (loss) on termination recognized	(6,179,050)
5.	Considerations received (paid) on terminations	59,531,438
6.	Amortization	
7.	Adjustment to the book/adjusted carrying value of hedge 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)	236,853,290
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	236,853,290

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				66,277,532
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				41,000,411
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus				
3.12	Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	(1,758,494)			
3.14	Section 1, Column 18, prior year	(130,135,220)	128,376,726	128,376,726	
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		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(1,758,494)			
3.24	Section 1, Column 19, prior year	(130,135,220)	128,376,726	128,376,726	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(40,820,003)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(40,820,003)	(40,820,003)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
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 the 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)				107,277,943
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				107,277,943

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

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	236,853,287	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	107,277,943	
3.	Total (Line 1 plus Line 2)		344,131,231
4.	Part D, Section 1, Column 5	954,505,896	
5.	Part D, Section 1, Column 6	(610,374,665)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
		Fair Value Check	
7.	Part A, Section 1, Column 16	236,853,287	
8.	Part B, Section 1, Column 13	(1,758,494)	
9.	Total (Line 7 plus Line 8)		235,094,793
10.	Part D, Section 1, Column 8	873,123,183	
11.	Part D, Section 1, Column 9	(638,028,393)	
12.	Total (Line 9 minus Line 10 minus Line 11)		3
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	75,106,431	
14.	Part B, Section 1, Column 20	87,297,300	
15.	Part D, Section 1, Column 11	164,013,988	
16.	Total (Line 13 plus Line 14 minus Line 15)		(1,610,257)

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	0	
2. Cost of cash equivalents acquired		2,382,900,374
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		2,382,900,374
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

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
Acquired by Purchase								
Home Office - Life Building	Houston	TX	12/11/1984	Various			16,801,493	1,104
Home Office - Woodson Tower	Houston	TX	09/28/2007	Various			4,023,080	73,203
America Tower	Houston	TX	12/31/2007	Various			54,436,271	1,784,084
Riviana Building	Houston	TX	12/31/2007	Various			14,363,348	687,781
Wortham Tower	Houston	TX	01/12/1964	Various			30,439,271	397,833
Hotel - 6555 E. Speedway	Tucson	AZ	02/27/2003	Various			3,154,544	(6,472)
0199999. Totals					0	0	123,218,007	2,937,533
Acquired by Internal Transfer								
Freemont Marriot (Hotel)	Freemont	CA	01/21/2010	Various			19,222,067	376,573
800 Fairway (Office Building)	Deerfield Beach	FL	04/16/2012	Various			4,675,465	302,995
Commercial Place I & II (Office Building)	Fort Lauderdale	FL	05/07/2012	Various			2,292,456	77,498
Riverview Corporate Center (Office Building)	Bonita Springs	FL	10/12/2012	Various			9,695,454	(20,000)
Conejo Spectrum (Industrial)	Thousand Oaks	CA	07/06/2012	Various			5,736,505	865,532
Scripps Corporate Plaza	San DIego	CA	09/08/2011	Various				17,929
Fairfield 80 Office Center (Office Building)	Fairfield	NJ	10/01/2013	Various			4,769,354	272,354
0299999. Totals					0	0	46,391,301	1,892,881
0399999. Totals					0	0	169,609,308	4,830,414

QE01

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 B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	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
Property Disposed																			
Scripps Corporate Plaza	San DIego	CA	01/30/2014	TPP 212 Scripps, LLC	10,392,431		9,754,705				0		9,772,634	9,800,000		27,366	27,366	279,062	782,703
0199999. Totals					10,392,431	0	9,754,705	0	0	0	0	0	9,772,634	9,800,000	0	27,366	27,366	279,062	782,703
0399999. Totals					10,392,431	0	9,754,705	0	0	0	0	0	9,772,634	9,800,000	0	27,366	27,366	279,062	782,703

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
Mortgages in Good Standing								
Commercial Mortgages - All Other								
5555010	RUISLIP	GB		02/07/2014	3.769	27,368,503		42,346,717
8002171	HOUSTON	TX		03/13/2014	4.780	15,000,000		58,256,250
8002198	DES PLAINES	IL		11/01/2013	5.350		335,000	13,735,000
8002247	HAMPSTEAD	MD		01/06/2014	5.610	10,526,119		16,750,000
8002252	CHESTNUT HILL	MA		01/17/2014	5.060	50,363,775		75,582,000
8002265	MINNEAPOLIS	MN		03/05/2014	5.110	23,057,213		36,381,000
8002266	ROCKY RIVER	OH		03/14/2014	5.320	12,468,750		23,550,000
8002267	ONTARIO	CA		03/03/2014	4.150	136,205,550		196,384,500
8002268	SAN FRANCISCO	CA		03/12/2014	3.450	38,094,525		60,970,000
8002269	PLYMOUTH	MI		03/28/2014	5.250	16,417,500		23,370,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	329,501,934	335,000	547,325,467
0899999. Total - Mortgages in Good Standing				XXX	XXX	329,501,934	335,000	547,325,467
Restructured Mortgages								
Commercial Mortgages - All Other								
8001998	WOODBRIDGE	NJ		12/11/2009	8.000		533,607	11,193,496
1399999. Total - Restructured Mortgages - Commercial Mortgages - All Other				XXX	XXX	0	533,607	11,193,496
1699999. Total - Restructured Mortgages				XXX	XXX	0	533,607	11,193,496
3399999. Total Mortgages				XXX	XXX	329,501,934	868,607	558,518,963

QE02

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
1035161	ASHLAND	VA		02/01/1994	02/01/2014	4,119					0		4,119	4,119			0
4089001	DENVER	CO		12/15/1999	03/05/2014	27,199,671		941			941		27,200,612	27,200,612			0
4244071	DENVER	CO		05/05/2006	03/03/2014	67,879,296					0		67,879,296	67,879,296			0
4244072	ONTARIO	CA		05/05/2006	01/13/2014	8,887,112					0		8,887,112	8,887,112			0
4244073	ONTARIO	CA		05/05/2006	03/03/2014	139,615,997					0		139,615,997	139,615,997			0
4248008	REYNOLDSBURG	OH		09/06/2000	01/31/2014	4,329,062		78			78		4,329,139	4,329,139			0
4248009	REYNOLDSBURG	OH		09/06/2000	01/31/2014	2,150,532		40			40		2,150,571	2,150,571			0
4333060	PATTERSON	LA		11/07/1975	02/03/2014	59,749		(119)			(119)		59,631	59,631			0
8000780	GOSHEN	IN		03/10/1995	03/05/2014	171,312					0		171,312	171,312			0
8001214	NASHVILLE	TN		04/23/1999	01/06/2014	4,194,226					0		4,194,226	4,194,226			0
8001310	INDIANAPOLIS	IN		10/30/2000	02/01/2014	4,515,006					0		4,515,006	4,515,006			0
8001538	MIAMI	FL		08/26/2004	02/28/2014	2,648,769		371			371		2,649,140	2,649,140			0
8001560	ROCKY RIVER	OH		12/15/2004	03/14/2014	11,288,827					0		11,288,827	11,288,827			0
9214380	BATON ROUGE	LA		12/28/1993	01/07/2014	23,682					0		23,682	23,682			0
9214390	INDIANAPOLIS	IN		12/30/1993	01/02/2014	11,001					0		11,001	11,001			0
0199999. Total - Mortgages Closed by Repayment						272,978,361	0	1,311	0	0	1,311	0	272,979,671	272,979,671	0	0	0
Mortgages With Partial Repayments																	
1033759	VIRGINIA BEACH	VA		12/27/1989		75,266					0			16,692			0
1035495	HAMPTON	VA		10/13/1995		49,691					0			6,046			0
1035940	MECHANICSVILLE	VA		03/07/1997		29,615					0			695			0
1300910	BUTTE	MT		01/29/1990		297,838					0			66,485			0
1302390	FAIRMONT	MN		04/14/1992		512,144					0			53,695			0

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1303460	CARLISLE	PA		06/22/1994		806,412					0			28,353			0
1303490	BENNINGTON	VT		08/23/1994		1,221,709					0			73,901			0
1303650	KALISPELL	MT		12/27/1994		1,585,061					0			51,622			0
3086073	SARANAC LAKE	NY		07/21/1994		22,513					0			16,278			0
3086077	POUGHKEEPSIE	NY		09/01/1994		45,899					0			14,944			0
3086108	ELLSWORTH	ME		06/24/1996		538,101					0			47,124			0
3086113	PITTSFIELD	ME		07/06/1996		373,340					0			31,431			0
3086114	WINSLOW	ME		07/06/1996		398,730					0			33,568			0
3086115	NORTH CANTON	OH		09/16/1996		244,706					0			25,996			0
3086116	BARBERTON	OH		09/16/1996		346,558					0			27,341			0
3086118	DAMARISCOTTA	ME		10/31/1996		455,451					0			33,658			0
3086124	GREENSBORO	NC		03/25/1997		385,832					0			29,380			0
3086127	MANCHESTER	NH		09/26/1997		642,194					0			36,268			0
3086128	JACKSON	MI		12/01/1997		614,825					0			33,146			0
4003004	LOS ANGELES	CA		05/01/1987		261,270					0			17,256			0
4003015	SONOMA	CA		11/03/1988		1,199,957					0			71,444			0
4003017	LOS ANGELES	CA		02/22/1989		358,597					0			15,425			0
4003025	LOS ANGELES	CA		08/28/1990		1,639,435					0			52,429			0
4004041	MONTGOMERY TOWNSHIP	PA		05/25/2004		2,785,228		35			35			247,996			0
4008020	PEQUANNOCK	NJ		05/27/2004		1,554,608		61			61			8,827			0
4008021	JERSEY CITY	NJ		05/27/2004		1,978,689		78			78			11,472			0
4008022	JERSEY CITY	NJ		05/27/2004		947,428		37			37			5,459			0
4008024	BORDENTOWN	NJ		12/29/2004		7,652,007		229			229			48,189			0
4008025	WALLINGTON	NJ		02/01/2005		10,492,130		305			305			57,086			0
4008026	POUGHKEEPSIE	NY		07/27/2005		5,569,972		366			366			31,734			0
4013020	ROCHESTER	NY		06/21/2007		14,489,925		1,205			1,205			70,866			0
4025016	MCHENRY	IL		09/24/2002		7,893,292					0			208,626			0
4025020	CARSON	CA		10/15/2007		14,940,144		429			429			102,252			0
4025021	MT. PROSPECT	IL		09/28/2010		3,273,231		429			429			10,930			0
4029009	ARLINGTON	TX		05/08/2003		786,982		207			207			37,642			0
4029018	ORLANDO	FL		10/13/2004		6,330,360					0			34,232			0
4029021	FARGO	ND		10/13/2004		2,143,429					0			11,455			0
4029024	CHASKA	MN		10/13/2004		13,706,855					0			70,341			0
4029025	LUBBOCK	TX		10/12/2004		1,865,410					0			9,303			0
4029262	W. MIDDLESEX	PA		11/02/1998		1,424,552		2,398			2,398			13,082			0
4029263	GREENVILLE	PA		11/02/1998		645,464		1,087			1,087			5,749			0
4029264	BURLINGTON	IA		11/02/1998		1,022,663		1,722			1,722			9,327			0
4029265	GENEVA	OH		11/02/1998		1,738,768		2,927			2,927			15,799			0
4029374	CHARLEVOIX	MI		07/29/2005		2,672,307					0			16,428			0
4029375	NEWPORT	MI		07/29/2005		9,309,975					0			57,234			0
4029376	COLORADO SPRINGS	CO		08/29/2005		14,102,712					0			69,734			0
4029377	ALLENSTOWN	NH		09/30/2005		7,557,435					0			39,008			0
4029378	CONWAY	NH		09/19/2005		4,403,903					0			24,145			0
4029379	PENSACOLA	FL		09/30/2005		2,460,365					0			13,686			0
4029380	MILTON	WA		10/25/2005		12,393,459		258			258			69,703			0
4029384	MESA	AZ		07/18/2006		9,736,557					0			32,914			0
4029385	LACONIA	NH		10/23/2006		1,423,650					0			34,512			0
4029401	COMMERCE TOWNSHIP	MI		03/21/2011		6,302,363		1,442			1,442			21,657			0
4030022	HOUSTON	TX		02/17/2005		26,052,304		544			544			225,425			0
4030024	HOUSTON	TX		08/08/2005		8,704,782		325			325			82,712			0
4030026	HOUSTON	TX		07/02/2012		8,765,191		777			777			35,588			0
4032005	CHICAGO	IL		10/26/2012		9,320,257		807			807			37,896			0
4035001	SPRING LAKE HEIGHTS	NJ		05/12/2004		4,784,519		90			90			33,592			0
4036015	DORAVILLE	GA		01/29/2003		3,953,354					0			32,606			0
4036018	HAMPTON	GA		06/24/2008		6,770,531		1,561			1,561			19,258			0

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4046039	CLACKAMAS	OR		12/14/2006		5,118,065		140			140			25,819			0
4046040	JERSEY CITY	NJ		04/11/2007		30,394,296		6,906			6,906			122,846			0
4052055	NORTH LAS VEGAS	NV		06/16/2005		8,187,644		239			239			49,169			0
4052057	LA JOLLA	CA		08/03/2005		8,871,381		673			673			73,919			0
4052058	PHOENIX	AZ		08/08/2005		31,308,349		914			914			194,275			0
4052060	LOS ANGELES	CA		11/03/2005		5,020,330		143			143			18,364			0
4052061	CALABASAS	CA		11/03/2005		9,162,276		262			262			34,137			0
4052062	LOS ANGELES	CA		11/03/2005		5,216,769		149			149			19,082			0
4052063	THOUSAND OAKS	CA		11/03/2005		4,610,060		131			131			17,019			0
4052064	SANTA FE SPRINGS	CA		11/03/2005		1,780,733		51			51			6,819			0
4052069	GLENDORA	CA		05/22/2007		922,963		80			80			20,351			0
4052070	ORLANDO	FL		07/30/2007		5,377,518		124			124			26,048			0
4098012	GLENDORA	CA		09/24/1986		409,033					0			34,034			0
4098013	LONG BEACH	CA		10/01/1986		203,707					0			16,490			0
4098015	LONG BEACH	CA		10/10/1986		8,290					0			4,051			0
4098017	TORRANCE	CA		10/20/1986		36,440					0			2,940			0
4098019	HARBOR CITY	CA		10/24/1986		70,297					0			5,503			0
4098020	HARBOR CITY	CA		10/24/1986		70,441					0			5,514			0
4098021	CANOGA PARK	CA		11/03/1986		235,067					0			18,402			0
4098022	HARBOR CITY	CA		11/07/1986		109,915					0			8,605			0
4098023	LOMITA	CA		11/18/1986		51,201					0			15,161			0
4098027	GOLETA	CA		12/11/1986		117,569					0			8,938			0
4098028	GOLETA	CA		12/11/1986		117,569					0			8,938			0
4150012	HAUPPAUGE	NY		09/24/2012		5,113,276		239			239			28,343			0
4244078	S. SAN FRANCISCO	CA		07/12/2007		3,433,562		167			167			126,329			0
4244081	SANTA ROSA	CA		10/14/2008		2,766,225					0			14,710			0
4248015	OREGON	OH		03/06/2002		1,519,952					0			31,886			0
4265012	COLONIAL HEIGHTS	VA		06/20/2012		4,868,656		336			336			22,867			0
4265013	CHESAPEAKE	VA		06/20/2012		4,868,656		336			336			22,867			0
4270004	PALM BEACH	FL		05/10/2006		3,562,629					0			18,883			0
4270005	HOMESTEAD	FL		07/11/2011		8,448,195		315			315			48,093			0
4270006	SUNRISE	FL		08/01/2012		6,857,909		162			162			28,145			0
4273018	ORLANDO	FL		07/02/1999		1,940,326		(2,178)			(2,178)			69,771			0
4275001	LIVONIA	MI		03/01/2001		1,511,302					0			19,047			0
4275002	FARMINGTON HILLS	MI		03/01/2001		1,511,302					0			19,047			0
4282002	HOMEWOOD	AL		05/24/2004		4,197,537		128			128			36,119			0
4282003	GASTONIA	NC		06/24/2004		115,195		24			24			44,697			0
4284003	MONTEREY PARK	CA		12/14/2006		97,358,787		2,863			2,863			360,700			0
4307980	ARLINGTON	VA		04/29/1996		395,255		(96)			(96)			21,490			0
4312270	PLANTATION	FL		06/27/1988		389,992		(89)			(89)			17,828			0
4318660	BEATTY	NV		09/25/1989		16,376		(7)			(7)			4,303			0
4990021	TEMPLE TERRACE	FL		03/14/2007		13,948					0			70			0
4990022	THONOTOSASSA	FL		03/14/2007		19,150					0			127			0
4990023	BRADENTON	FL		03/14/2007		24,284					0			114			0
4990025	NEW YORK	NY		04/09/2007		12,618,806		6,355			6,355			93,644			0
4990026	SAN DIEGO	CA		04/17/2007		774,191		543			543			3,138			0
4990038	CHICAGO	IL		08/30/2007		10,109,808		5,866			5,866			112,651			0
4990039	LA PUENTE	CA		09/27/2007		29,655,591					0			88,637			0
5550006	SULLIVAN	IN		09/02/2011		30,861,373					0			4,788,666			0
5550007	POWAY	CA		03/30/2012		36,521,470					0			178,000			0
5550011	AUSTIN	TX		10/01/2013		23,261,135		(1,352)			(1,352)			105,460			0
5550012	HANOVER	MA		10/01/2013		19,547,858		(1,142)			(1,142)			88,623			0
5550013	SPRING VALLEY	CA		10/01/2013		23,541,082		(1,364)			(1,364)			106,731			0
5550014	SUNRISE	FL		10/01/2013		24,116,998		(1,399)			(1,399)			109,342			0
5550015	BRONX	NY		10/01/2013		25,985,884		(1,516)			(1,516)			117,812			0

SCHEDULE B - PART 3

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

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	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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5555005	LONDON	GB		11/18/2013		98,396,100		52,000			52,000			372,960			0
5555009	SALFORD	GB		12/20/2013		102,754,766		36,146			36,146			140,949			0
6002301	NEWPORT BEACH	CA		01/16/2003		13,907,078					0			123,836			0
6002314	KANSAS CITY	KS		07/28/2003		3,011,575		99			99			61,467			0
6002319	WESTLAND	MI		12/18/2003		2,813,983		235			235			118,658			0
6002507	MYRTLE BEACH	SC		08/09/2005		6,663,983		202			202			105,224			0
6002509	MEMPHIS	TN		08/17/2005		9,549,310		223			223			91,196			0
6002510	CAPE GIRARDEAU	MO		10/13/2005		22,702,397		3,499			3,499			203,800			0
6002513	MEMPHIS	TN		11/15/2005		6,070,381		225			225			55,192			0
6002609	MARIETTA	GA		06/22/2006		4,743,023		129			129			21,801			0
8000832	OWINGS MILLS	MD		02/09/1996		3,244,818					0			333,331			0
8000867	HOUSTON	TX		06/11/1996		771,198					0			68,535			0
8000877	ATLANTA	GA		07/19/1996		2,958,162					0			23,347			0
8000882	ATLANTA	GA		08/29/1996		1,405,582					0			112,022			0
8000918	SEAFORD	VA		03/20/1997		1,119,202					0			74,163			0
8000935	LINCOLN	NE		06/25/1997		2,182,608					0			132,883			0
8001106	MEMPHIS	TN		12/12/1997		2,058,385					0			39,220			0
8001130	SAN DIEGO	CA		04/29/1998		1,175,613					0			199,105			0
8001131	SAN FRANCISCO	CA		05/15/1998		3,178,400					0			150,772			0
8001138	LINCOLN	NE		06/18/1998		2,299,903					0			106,170			0
8001163	STRONGVILLE	OH		06/25/1998		2,545,612					0			119,134			0
8001164	CLEVELAND	OH		06/26/1998		1,534,166					0			71,804			0
8001168	MURFREESBORO	TN		09/03/1998		1,324,136					0			56,701			0
8001179	BOCA RATON	FL		09/30/1998		1,611,072					0			70,158			0
8001199	MINNETONKA	MN		12/16/1998		6,884,365					0			158,979			0
8001223	NEW HOPE	MN		06/03/1999		3,134,034					0			113,908			0
8001238	LINCOLN	NE		09/27/1999		573,884					0			24,574			0
8001257	CENTERVILLE	GA		11/04/1997		211,505		66			66			13,422			0
8001260	CORDELE	GA		11/04/1997		178,024		60			60			10,449			0
8001263	LILBURN	GA		11/04/1997		216,395		74			74			13,736			0
8001279	NASHVILLE	TN		01/18/2000		4,292,501					0			134,354			0
8001280	NASHVILLE	TN		01/18/2000		4,292,501					0			134,354			0
8001287	SANTA CLARITA	CA		04/07/2000		1,735,357					0			52,119			0
8001301	ST. PAUL	MN		07/14/2000		968,261					0			137,066			0
8001315	PALO ALTO	CA		12/08/2000		6,090,551					0			385,758			0
8001334	OWINGS MILLS	MD		05/01/2001		3,005,242					0			188,774			0
8001335	MEMPHIS	TN		05/01/2001		5,924,617					0			148,532			0
8001336	BLOOMINGTON	MN		05/14/2001		876,602					0			80,101			0
8001337	BROOKLYN CENTER	MN		05/14/2001		502,756					0			45,940			0
8001355	MONROE	NC		11/02/2001		1,185,099					0			89,419			0
8001357	CITY OF SARTELL	MN		11/14/2001		2,729,617					0			204,411			0
8001358	BRADENTON	FL		11/21/2001		4,567,902					0			107,066			0
8001361	ALPHARETTA	GA		02/22/2002		7,222,636					0			120,171			0
8001365	PARMA	OH		04/22/2002		7,241,866					0			152,817			0
8001366	HOUSTON	TX		04/16/2002		1,552,288					0			17,858			0
8001367	LAKELAND	FL		04/29/2002		5,976,165					0			97,129			0
8001375	LITTLE ROCK	AR		05/31/2002		3,272,334					0			20,574			0
8001376	NEW BRIGHTON	MN		05/31/2002		1,322,250					0			8,406			0
8001377	ST PAUL	MN		05/31/2002		920,553					0			5,853			0
8001378	OMAHA	NE		06/03/2002		2,968,710					0			18,718			0
8001401	ORANGE PARK	FL		08/28/2002		4,462,111					0			49,367			0
8001407	DEER PARK	NY		09/30/2002		3,404,421					0			72,371			0
8001434	LAKEWOOD	NJ		04/21/2003		2,090,960					0			139,605			0
8001435	ATLANTA	GA		05/01/2003		12,444,653					0			90,859			0
8001445	ONTARIO	CA		06/09/2003		1,213,009					0			57,019			0

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8001446	POMONA	CA		06/09/2003		1,213,009					0			57,019			0
8001457	CINCINNATI	OH		08/04/2003		4,323,405		97			97			34,706			0
8001465	CHINO	CA		09/09/2003		7,170,167					0			76,793			0
8001466	CHINO	CA		09/09/2003		12,076,071					0			129,336			0
8001468	ROCKVILLE	MD		09/24/2003		14,827,648		339			339			163,838			0
8001473	CINCINNATI	OH		10/01/2003		2,914,960		64			64			23,400			0
8001476	CAMBRIDGE	MA		11/24/2003		31,280,778					0			314,025			0
8001489	HOPKINS	MN		12/11/2003		6,134,117					0			39,784			0
8001495	SAN DIEGO	CA		12/16/2003		9,905,812		2,503			2,503			83,916			0
8001500	MIAMI	FL		04/01/2004		5,075,250		82			82			51,764			0
8001504	GREENWICH	CT		04/21/2004		4,889,045					0			49,189			0
8001510	SAN ANTONIO	TX		05/10/2004		3,295,605					0			161,666			0
8001525	LA QUINTA	CA		07/15/2004		13,111,841					0			83,245			0
8001528	HAZELTON	PA		07/29/2004		3,596,516		76			76			134,167			0
8001530	STATEN ISLAND	NY		07/30/2004		5,102,426		134			134			85,610			0
8001531	MILTON	CA		06/30/2004		16,280,460		1,246			1,246			256,045			0
8001535	BALTIMORE	MD		09/16/2004		36,254,346					0			588,294			0
8001539	OAKS	PA		09/13/2004		18,617,201					0			87,880			0
8001542	NEW YORK	NY		09/08/2004		42,540,563		545			545			180,298			0
8001553	ST LOUIS	MO		10/18/2004		5,232,169					0			49,879			0
8001564	NORTH HIGHLANDS	CA		01/04/2005		7,438,381					0			32,300			0
8001571	WAKE FOREST	NC		12/28/2004		5,503,219		923			923			35,390			0
8001572	HOUSTON	TX		12/29/2004		3,964,896		96			96			39,427			0
8001573	SOUTHFIELD	MI		01/25/2005		2,278,838		8			8			22,242			0
8001574	N COVENTRY TOWNSHIP	PA		01/19/2005		15,508,117					0			97,000			0
8001575	NEWBURGH	NY		02/03/2005		11,992,986					0			113,840			0
8001576	CARSON	CA		02/17/2005		24,582,028					0			233,552			0
8001580	NEW ORLEANS	LA		03/07/2005		10,276,604					0			164,887			0
8001584	CORVALLIS	OR		02/23/2005		5,475,146					0			34,314			0
8001598	BELLEVILLE	MI		05/04/2005		16,603,222					0			66,811			0
8001602	LOUISVILLE	KY		05/09/2005		6,382,904					0			206,808			0
8001606	RICHMOND HEIGHTS	OH		06/16/2005		3,453,427		74			74			53,405			0
8001607	PICO RIVERA	CA		05/26/2005		17,145,489		12,029			12,029			69,487			0
8001610	ANN ARBOR	MI		06/29/2005		8,060,532		6,056			6,056			45,488			0
8001621	NEWPORT	MI		08/12/2005		21,114,506					0			104,856			0
8001634	FOUNTAIN VALLEY	CA		10/11/2005		14,589,707		183			183			78,742			0
8001635	BRIDGEPORT	CT		10/11/2005		6,097,979		513			513			54,242			0
8001637	FLANDERS	NJ		10/27/2005		64,549,480		13,061			13,061			272,142			0
8001638	GERMANTOWN	TN		10/13/2005		10,528,708		428			428			63,383			0
8001639	PASO ROBLES	CA		10/13/2005		5,604,110					0			34,237			0
8001642	LOVELAND	OH		11/03/2005		11,346,132		229			229			169,272			0
8001645	UPPER MERION TWNSHIP	PA		11/03/2005		3,953,633		124			124			23,181			0
8001646	UPPER MERION TWNSHP	PA		11/03/2005		2,789,266		88			88			16,354			0
8001647	UPPER MERION TWNSHIP	PA		11/03/2005		1,060,095		33			33			6,216			0
8001648	UPPER MERION TWNSHIP	PA		11/03/2005		234,612		7			7			1,376			0
8001650	UPPER MERION TWNSHIP	PA		11/03/2005		1,677,036		53			53			9,833			0
8001651	LIMERICK TOWNSHIP	PA		11/03/2005		1,216,502		38			38			7,133			0
8001652	LIMERICK TOWNSHIP	PA		11/03/2005		703,833		22			22			4,127			0
8001653	LIMERICK TWNSHIP	PA		11/03/2005		2,085,432		66			66			12,228			0
8001654	LIMERICK TWNSHIP	PA		11/03/2005		764,659		24			24			4,483			0
8001655	UPPER PROVIDENCE TWN	PA		11/03/2005		3,910,186		123			123			22,927			0
8001656	POTTSTOWN BOROUGH	PA		11/03/2005		790,727		25			25			4,636			0
8001657	UPPER MERION TWNSHIP	PA		11/03/2005		10,705,219		337			337			62,768			0
8001658	LIMERICK TWNSHIP	PA		11/03/2005		8,854,399		279			279			51,916			0
8001659	WHITPAIN TOWNSHIP	PA		11/03/2005		2,459,073		77			77			14,418			0

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8001660	WHITPAIN TOWNSHIP	PA		11/03/2005		9,167,213		288			288			53,750			0
8001661	WORCESTER TWNSHP	PA		11/03/2005		1,807,375		57			57			10,597			0
8001662	WORCESTER TOWNSHIP	PA		11/03/2005		582,183		18			18			3,414			0
8001663	WORCESTER TOWNSHIP	PA		11/03/2005		188,147		10			10			3,741			0
8001664	WORCESTER TWNSHIP	PA		11/03/2005		1,051,406		33			33			6,165			0
8001665	PORTLAND	OR		11/14/2005		57,264,944		1,658			1,658			259,595			0
8001667	SARASOTA	FL		11/21/2005		10,679,200		339			339			61,405			0
8001668	NEEDHAM	MA		11/29/2005		13,181,644		748			748			64,966			0
8001669	SAN BERNARDINO	CA		12/01/2005		7,959,073		249			249			46,849			0
8001670	SAN BERNARDINO	CA		12/20/2005		8,617,487		312			312			50,726			0
8001676	MERCEDES	TX		02/07/2006		3,531,494					0			19,542			0
8001677	SHIPPENSBURG	PA		01/04/2006		2,228,801					0			31,292			0
8001678	FAYETTEVILLE	PA		01/04/2006		2,117,361					0			29,728			0
8001681	ALLENTOWN	PA		01/18/2006		6,147,986		1,094			1,094			35,212			0
8001688	TIGARD	OR		01/25/2006		12,316,655		129			129			67,608			0
8001701	KEENE	NH		03/29/2006		7,953,242					0			43,951			0
8001708	MAITLAND	FL		04/17/2006		11,664,727		1,415			1,415			73,814			0
8001712	OWINGS MILLS	MD		05/01/2006		13,538,190		415			415			73,930			0
8001714	NEW YORK	NY		11/17/2005		71,619,938		63,000			63,000			333,151			0
8001716	BIRMINGHAM	AL		05/09/2006		4,703,661		177			177			36,781			0
8001728	ORLANDO	FL		06/26/2006		9,917,153		26,304			26,304			49,932			0
8001730	MIAMI	FL		07/06/2006		14,325,421		552			552			71,628			0
8001731	MANCHESTER TOWNSHIP	NJ		06/29/2006		16,547,164					0			57,149			0
8001733	UNIVERSAL CITY	TX		07/11/2006		2,252,122		104			104			58,824			0
8001736	TALLAHASSEE	FL		07/10/2006		3,376,437		356			356			43,613			0
8001737	CHARLOTTE	NC		08/15/2006		5,369,177		132			132			58,712			0
8001748	DOWNERS GROVE	IL		08/10/2006		18,591,751		1,067			1,067			105,225			0
8001764	WATCHUNG	NJ		09/20/2006		71,894,507		896			896			304,296			0
8001766	MIAMI	FL		09/25/2006		14,670,612		(12,276)			(12,276)			48,160			0
8001768	LOS ANGELES	CA		09/21/2006		51,025,835		720			720			403,716			0
8001776	NASHVILLE	TN		10/10/2006		31,831,658		684			684			141,138			0
8001777	KENNETT SQUARE	PA		11/30/2006		5,108,572		74			74			39,259			0
8001786	ST LOUIS	MO		11/06/2006		5,800,459					0			27,913			0
8001794	MONTGOMERY	AL		11/16/2006		29,176,695		2,702			2,702			151,509			0
8001798	ROSLYN	NY		11/29/2006		8,057,423					0			41,418			0
8001805	HOUSTON	TX		12/20/2006		13,004,599		164			164			65,919			0
8001808	PLYMOUTH	MI		01/09/2007		10,598,262		376			376			84,243			0
8001814	LAREDO	TX		01/31/2007		3,027,256		77			77			73,900			0
8001815	PHILADELPHIA	PA		01/25/2007		16,116,037		575			575			127,835			0
8001816	MONTEREY	CA		01/17/2007		33,408,542		1,128			1,128			257,034			0
8001818	COLORADO SPRINGS	CO		01/25/2007		4,356,678		344			344			23,743			0
8001822	SAN JOSE	CA		01/12/2007		6,848,843					0			39,258			0
8001823	JERSEY CITY	NJ		01/25/2007		70,102,439		1,260			1,260			310,042			0
8001831	WINTER PARK	FL		03/07/2007		19,288,296		139			139			21,086			0
8001842	MOORPARK	CA		03/01/2007		16,699,696		302			302			83,072			0
8001847	ALTAMONTE SPRINGS	FL		02/22/2007		13,861,731		124			124			69,403			0
8001855	FULLERTON	CA		02/28/2007		3,675,037					0			21,411			0
8001856	BALTIMORE	MD		04/03/2007		17,403,076		268			268			212,555			0
8001863	RENO	NV		03/27/2007		13,356,623		661			661			64,317			0
8001864	BAINBRIDGE TOWNSHIP	OH		03/28/2007		5,117,796		93			93			39,853			0
8001867	PENSACOLA	FL		04/02/2007		10,466,330		127			127			41,040			0
8001868	PENSACOLA	FL		04/02/2007		9,514,846		115			115			37,309			0
8001869	PEWAUKEE	WI		03/29/2007		4,699,649		80			80			36,252			0
8001870	SPARKS	MD		04/10/2007		3,398,151		59			59			16,236			0
8001878	ROUND ROCK	TX		05/03/2007		3,433,683		146			146			26,203			0

SCHEDULE B - PART 3

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

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	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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8001879	VESTAL	NY		05/21/2007		10,282,434		212			212			48,519			0
8001882	NASHVILLE	TN		05/22/2007		16,774,620					0			81,831			0
8001885	ALEXANDRIA	VA		05/15/2007		17,201,626		1,042			1,042			60,535			0
8001887	HOUSTON	TX		05/17/2007		68,110,508		2,074			2,074			387,675			0
8001888	HOUSTON	TX		12/17/2009		47,969,542		(31,747)			(31,747)			257,594			0
8001900	RICHMOND	VA		06/06/2007		6,225,640		89			89			45,869			0
8001903	BETHESDA	MD		06/21/2007		31,818,618		501			501			242,068			0
8001906	HARAHAN	LA		07/09/2007		8,216,660		147			147			60,817			0
8001908	BOSTON	MA		06/20/2007		5,523,483		163			163			31,808			0
8001910	OWINGS MILLS	MD		06/20/2007		12,518,867		180			180			93,036			0
8001915	CONCORD	NH		06/19/2007		13,919,815		245			245			69,254			0
8001918	GARDEN CITY	NY		06/28/2007		31,013,328		565			565			127,700			0
8001919	GARDEN CITY	NY		06/28/2007		11,043,073		190			190			45,469			0
8001930	NEW YORK	NY		08/23/2007		79,103,977		8,432			8,432			289,729			0
8001936	MIAMI	FL		08/21/2007		8,765,418		135			135			41,870			0
8001937	SHIRLEY	NY		08/30/2007		5,820,882		116			116			23,069			0
8001938	NEW YORK	NY		08/30/2007		15,689,269		326			326			71,073			0
8001964	LOUISVILLE	KY		01/03/2008		9,933,469		160			160			67,433			0
8001966	SIMI VALEY	CA		02/19/2008		8,710,151		751			751			39,428			0
8001967	MORRISTOWN	NJ		01/15/2008		21,332,647		802			802			101,205			0
8001975	PHILADELPHIA	PA		09/17/2008		48,648,597		2,403			2,403			78,557			0
8001976	BONITA SPRINGS	FL		07/31/2008		22,296,320		3,518			3,518			99,248			0
8001997	DAVIS	CA		01/28/2010		4,850,210					0			14,556			0
8001999	WHITEHOUSE STATION	NJ		09/30/1999		3,652,762		(4,047)			(4,047)			123,205			0
8002006	MAYFIELD HEIGHTS	OH		08/17/2010		22,073,899		657			657			120,487			0
8002007	MAYFIELD HEIGHTS	OH		08/17/2010		6,575,204		196			196			35,890			0
8002011	NEW YORK	NY		09/08/2004		10,849,944		(3,704)			(3,704)			32,751			0
8002013	FAIR OAKS	CA		11/04/2010		4,335,551		968			968			15,956			0
8002016	FORT WAYNE	IN		10/01/2010		6,845,684		202			202			35,887			0
8002017	MISHAWAKA	IN		10/01/2010		5,759,817		170			170			30,194			0
8002019	BAINBRIDGE ISLAND	WA		11/15/2010		4,729,016		1,059			1,059			25,803			0
8002020	BAINBRIDGE ISLAND	WA		11/15/2010		2,837,409		635			635			15,482			0
8002023	PRINCEVILLE	HI		12/16/2010		28,698,340		1,864			1,864			116,139			0
8002024	PINECREST	FL		12/27/2010		4,964,738		352			352			72,463			0
8002026	BLUE BELL	PA		01/20/2011		14,147,103		910			910			81,251			0
8002027	ROYERSFORD	PA		01/20/2011		6,413,353		412			412			36,834			0
8002030	PLANO	TX		01/03/2011		3,609,623		139			139			20,960			0
8002031	ARNOLD	MO		01/26/2011		19,268,021		258			258			73,407			0
8002032	DERRY	NH		02/09/2011		14,394,191		240			240			68,902			0
8002035	NEWARK	CA		02/07/2011		8,131,036		946			946			35,292			0
8002036	OGDEN	UT		02/24/2011		21,170,600		1,101			1,101			78,739			0
8002037	FRANKLIN	WI		03/17/2011		5,241,282		399			399			45,853			0
8002042	GARDEN CITY	NY		05/02/2011		14,420,734		259			259			60,535			0
8002043	SAN FRANCISCO	CA		05/02/2011		23,724,643		1,565			1,565			132,250			0
8002047	SUGARLAND	TX		05/10/2011		10,314,932		6,224			6,224			44,491			0
8002050	SKOKIE	IL		06/29/2011		26,640,205		3,446			3,446			92,407			0
8002051	MIAMI	FL		07/13/2011		15,269,384		419			419			59,337			0
8002052	SIMI VALLEY	CA		06/13/2011		5,308,551		315			315			20,147			0
8002055	BINGHAMTON	NY		08/16/2011		7,910,027		858			858			38,733			0
8002056	GRASS VALLEY	CA		07/20/2011		12,440,942		796			796			49,568			0
8002058	BURLINGTON	MA		08/01/2011		34,065,213		950			950			188,275			0
8002060	ROCKVILLE	MD		08/11/2011		20,886,048		2,316			2,316			119,910			0
8002062	COLLEGE POINT	NY		08/18/2011		7,732,436		1,589			1,589			44,488			0
8002063	STAMFORD	CT		11/10/2011		57,904,881		10,971			10,971			282,787			0
8002064	BOROUGH OF KENHORST	PA		08/30/2011		10,230,568		680			680			58,946			0
8002066	PLANTATION	FL		09/23/2011		22,593,122		820			820			108,042			0

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8002067	EL SEGUNDO	CA		09/29/2011		33,295,448		2,012			2,012			139,137			0
8002068	NEW YORK	NY		11/18/2011		72,445,841		2,845			2,845			202,038			0
8002069	RENO	NV		09/29/2011		24,592,700		3,242			3,242			165,976			0
8002070	MAYS LANDING	NJ		09/29/2011		31,087,851					0			173,824			0
8002071	MIAMI	FL		10/17/2011		8,693,848		344			344			37,341			0
8002072	HARAHAN	LA		09/29/2011		13,314,807		847			847			80,420			0
8002073	NEW YORK	NY		10/20/2011		18,117,775		781			781			106,645			0
8002074	VENICE	CA		10/24/2011		23,570,914		1,012			1,012			89,338			0
8002077	ST. GEORGE	UT		10/26/2011		3,621,568		317			317			21,367			0
8002078	ST. GEORGE	UT		10/26/2011		14,616,198		1,241			1,241			60,329			0
8002080	PEMBROKE PARK	FL		11/04/2011		7,088,605		2,530			2,530			53,239			0
8002081	CARY	NC		11/10/2011		23,235,032		559			559			98,375			0
8002083	FALLS CHURCH	VA		11/22/2011		57,141,104		3,403			3,403			230,217			0
8002084	SAN DIEGO	CA		11/18/2011		40,213,322		5,132			5,132			180,682			0
8002090	SNELLVILLE	GA		01/31/2012		19,415,958		469			469			81,320			0
8002095	BIRMINGHAM	MI		02/29/2012		12,468,891		300			300			63,599			0
8002099	CHARLOTTE	NC		05/10/2012		17,484,760		418			418			90,516			0
8002100	N. MYRTLE BEACH	SC		03/20/2012		27,372,821		129,499			129,499			113,545			0
8002105	GLENDALE	WI		06/15/2012		86,341,988		7,475			7,475			484,560			0
8002109	DENVER	CO		07/27/2012		68,453,144		1,369			1,369			275,464			0
8002110	TRENTON	NJ		08/03/2012		15,790,968		604			604			90,508			0
8002111	FRIPP ISLAND	SC		06/26/2012		11,647,682		714			714			135,068			0
8002112	CHICAGO	IL		08/06/2012		10,767,547		633			633			43,111			0
8002118	LOS ANGELES	CA		09/20/2012		19,489,073		282			282			208,539			0
8002121	COLUMBUS	GA		09/07/2012		13,105,769		314			314			62,629			0
8002122	COLUMBUS	GA		09/07/2012		6,161,667		147			147			29,445			0
8002124	WEXFORD	PA		10/30/2012		30,284,182		796			796			159,907			0
8002125	LARGO	FL		10/03/2012		11,088,744		906			906			32,908			0
8002126	MELBOURNE	FL		10/03/2012		3,400,548		278			278			10,092			0
8002127	VALRICO	FL		10/03/2012		2,779,579		227			227			8,249			0
8002128	PALM HARBOR	FL		10/03/2012		1,675,632		137			137			4,973			0
8002129	TAMPA	FL		10/03/2012		2,838,719		232			232			8,424			0
8002130	BRADENTON	FL		10/03/2012		1,084,233		89			89			3,218			0
8002131	VALRICO	FL		10/03/2012		2,602,159		213			213			7,722			0
8002132	PALM BAY	FL		10/03/2012		1,655,919		135			135			4,914			0
8002139	SECAUCUS	NJ		12/12/2012		9,785,272		499			499			53,696			0
8002141	SAN ANTONIO	TX		12/17/2012		7,683,811		462			462			84,362			0
8002142	COLUMBUS	OH		11/28/2012		10,176,857		602			602			47,698			0
8002144	HYATTSVILLE	MD		01/24/2013		16,657,737		910			910			89,023			0
8002146	CHICAGO	IL		12/12/2012		2,723,500		101			101			11,488			0
8002147	CHICAGO	IL		12/12/2012		3,860,785		143			143			16,284			0
8002149	WASHINGTON	DC		12/14/2012		37,380,150		2,085			2,085			149,093			0
8002150	WILMINGTON	DE		01/16/2013		35,281,355		2,197			2,197			206,541			0
8002152	KINGMAN	AZ		01/11/2013		29,358,693		1,845			1,845			175,509			0
8002153	LAHAINA	HI		03/22/2013		19,232,116		545			545			85,107			0
8002154	HUNTINGTON BEACH	CA		08/20/2013		14,914,332		396			396			49,245			0
8002163	FLETCHER	NC		04/01/2013		10,580,885		462			462			88,346			0
8002177	DESTIN	FL		05/16/2013		68,362,735		1,470			1,470			294,934			0
8002178	HOMESTEAD	FL		05/21/2013		9,541,355		229			229			42,627			0
8002189	DALLAS	TX		05/30/2013		7,620,085		928			928			34,090			0
8002190	HONOLULU	HI		06/06/2013		87,934,831		3,949			3,949			686,731			0
8002196	AVENTURA	FL		07/01/2013		7,984,690		129			129			35,955			0
8002199	PEARLAND	TX		07/01/2013		5,941,857		124			124			49,203			0
8002202	WOODBRIDGE	NJ		07/17/2013		8,976,267		515			515			35,449			0

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8002208	SIGNAL HILL	CA		10/11/2013		7,988,848		519			519			94,391			0
8002215	REHOBOTH BEACH	DE		08/28/2013		14,213,695		477			477			72,929			0
8002226	INDIANAPOLIS	IN		11/22/2013		8,897,433		638			638			44,413			0
8002229	TUCSON	AZ		10/29/2013		22,561,104		1,268			1,268			86,782			0
8002237	NEW ORLEANS	LA		11/25/2013		100,000,000					0			353,390			0
8002246	MIAMI	FL		12/17/2013		24,418,318		547			547			62,337			0
8002247	HAMPSTEAD	MD		01/06/2014				145			145			23,914			0
9215020	COCOA BEACH	FL		04/11/1997		548,589					0			15,728			0
9215030	MIMS	FL		04/11/1997		386,539					0			11,082			0
9215040	MORA	MN		04/11/1997		122,763					0			10,627			0
0299999. Total - Mortgages With Partial Repayments						4,804,042,956	0	480,513	0	0	480,513	0	0	36,606,405	0	0	0
0599999. Total Mortgages						5,077,021,317	0	481,824	0	0	481,824	0	272,979,671	309,586,076	0	0	0

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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
0	Aravt Global Partners, LP	New York	NY	Aravt Global Partners, LP		02/03/2014	5	35,000,000	15,000,000		-	13.4
0	Lonestar Partners, LP	San Francisco	CA	Lonestar Partners, LP		01/02/2014		30,000,000	-		-	3.2
0	SFJ Pharmaceuticals IV, LP	Pleasanton	CA	SFJ Pharmaceuticals IV, LP		03/26/2014		900,000	-		4,100,000	1.7
0	SFJ Pharmaceuticals, LP	Pleasanton	CA	SFJ Pharmaceuticals, LP		02/21/2014		3,478,316	-		1,283,588	6.7
0	TBC Partners, LP	Boston	MA	TBC Partners, LP		01/02/2014		30,000,000	-		-	13.3
0	Think Investments Fund, LP	San Francisco	CA	Think Investments Fund, LP		01/02/2014	5	30,000,000	-		-	6.7
0	Wildfire Direct Lending Management LP	New York	NY	Wildfire Direct Lending Management LP		02/07/2014		815,328	-		9,851,872	25.0
0	Wildfire Direct Lending Management MGP, LLC	New York	NY	Wildfire Direct Lending Management MGP, LLC		02/07/2014		533	-		-	33.3
0	AMERICAN SECURITIES PARTNERS V LP	New York	NY	AMERICAN SECURITIES PARTNERS V LP		09/29/2008	3		78,905		5,070,443	0.3
0	Apollo Investment Fund VII, L.P.	New York	NY	Apollo Investment Fund VII, L.P.		01/29/2008	3		440,748		14,012,673	0.8
0	Ares Corporate Opportunities Fund III, L.P.	Los Angeles	CA	Ares Corporate Opportunities Fund III, L.P.		07/30/2008			72,565		4,146,541	0.4
0	AXA SECONDARY FUND III	St. Helier Jersey	CHI	AXA SECONDARY FUND III		11/09/2004	3		11,396		3,415,192	2.3
0	Blackstone Capital Partners V, LP	New York	NY	Blackstone Capital Partners V, LP		05/30/2006	3		459,384		16,954,442	1.0
0	CLARUS LIFESCIENCES II	Cambridge	MA	CLARUS LIFESCIENCES II		08/19/2008	1		260,245		2,433,655	1.2
0	CMEA VENTURES VII, L.P.	San Francisco	CA	CMEA VENTURES VII, L.P.		12/28/2007	1		200,000		1,157,921	2.6
0	Coatue Qualified Partners, LP	New York	NY	Coatue Qualified Partners, LP		03/30/2012	5		10,000,000		-	2.6
0	Diamond Castle Partners IV, L.P.	New York	NY	Diamond Castle Partners IV, L.P.		07/05/2006	3		274,837		2,099,510	1.5
0	DLJ MERCHANT BANKING PARTNERS III	New York	NY	DLJ MERCHANT BANKING PARTNERS III		09/29/2000	3		22,077		1,398,359	1.1
0	EdgeStone Capital Equity Fund III (Intl), L.P.	Toronto	CA	EdgeStone Capital Equity Fund III (Intl), L.P.		07/14/2006	3		35,974		5,038,856	2.8
0	GMT Communications Partners III, L.P.	London	GBR	GMT Communications Partners III, L.P.		07/05/2006	3		125,526		90,898	2.9
0	GRYPHON CO-INVEST FUND III	San Francisco	CA	GRYPHON CO-INVEST FUND III		02/22/2005	3		46,200		55,361	11.9
0	GRYPHON PARTNERS III	San Francisco	CA	GRYPHON PARTNERS III		11/10/2004	3		377,433		1,220,100	6.5
0	GRYPHON PARTNERS III-C ANNEX FUND LP	San Francisco	CA	GRYPHON PARTNERS III-C ANNEX FUND LP		07/11/2007	3		45,134		559,993	2.5
0	GSO CAPITAL OPPORTUNITIES FUND	New York	NY	GSO CAPITAL OPPORTUNITIES FUND		07/13/2007	3		302		320,375	0.3
0	HIGHSTAR CAPITAL III, L.P.	New York	NY	HIGHSTAR CAPITAL III, L.P.		05/25/2007			1,059,925		3,806,537	5.8
0	Indaba Capital Partners, LP	San Francisco	CA	Indaba Capital Partners, LP		10/31/2013	13		5,000,000		-	8.8
0	JMB CAPITAL PARTNERS LP	Los Angeles	CA	JMB CAPITAL PARTNERS LP		01/03/2012	11		10,000,000		-	6.0
0	Kelso Investment Associates, L.P. (KIA VIII)	New York	NY	Kelso Investment Associates, L.P. (KIA VIII)		11/29/2007	3		353,075		4,883,769	0.6
0	LCP Capital Fund LLC	Wilmington	DE	LCP Capital Fund LLC		02/16/2005			130,022		-	30.2
0	LONE CASCADE LP	Greenwich	CT	LONE CASCADE LP		12/27/2004	5		6,387,982		-	0.8
0	MHR INSTITUTIONAL PARTNERS III	New York	NY	MHR INSTITUTIONAL PARTNERS III		06/11/2007			270,000		5,530,797	0.4
0	MIDOCEAN PARTNERS III	New York	NY	MIDOCEAN PARTNERS III		01/29/2007	3		141,037		3,542,187	3.1
0	New Leaf Ventures II, L.P.	New York	NY	New Leaf Ventures II, L.P.		04/08/2008	1		240,000		1,278,840	2.7
0	Oak Hill Capital Partners III, L.P.	Stamford	CT	Oak Hill Capital Partners III, L.P.		07/09/2008	3		78,903		3,965,112	0.4
0	Pennant Windward Fund, L.P.	Summit	NJ	Pennant Windward Fund, L.P.		06/28/2013	5		20,000,000		-	3.2
0	Platinum Equity Capital Partners II, L.P.	Beverly Hills	CA	Platinum Equity Capital Partners II, L.P.		09/04/2008	3		24,818		1,450,002	0.3
0	Polaris Venture Partners V, L.P.	New York	NY	Polaris Venture Partners V, L.P.		08/01/2006	1		50,000		90,000	0.2
0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS VI		03/16/2007	3		26,862		1,362,723	0.1
0	SILVER LAKE SUMERU FUND LP	Menlo Park	CA	SILVER LAKE SUMERU FUND LP		07/18/2007	3		47,527		1,498,180	1.1
0	Starboard Leaders Fund, LP	New York	NY	Starboard Leaders Fund, LP		10/15/2013	5		3,750,000		7,500,000	3.7
0	Starboard Value and Opportunity Fund, LP	New York	NY	Starboard Value and Opportunity Fund, LP		10/03/2013	5		15,000,000		-	6.4
0	Stepstone International Investors II, LP	St Peter Port	GGY	Stepstone International Investors II, LP		10/13/2004	3		26,832		901,173	6.3
0	THOMAS WEISEL INDIA OPPORTUNITY FUND	San Francisco	CA	THOMAS WEISEL INDIA OPPORTUNITY FUND		12/15/2006			205,541		351,863	6.0
0	TIGER GLOBAL PRIVATE INVESTMENT PARTNERS V	New York	NY	TIGER GLOBAL PRIVATE INVESTMENT PARTNERS V		01/22/2008	3		146,580		5,756,595	0.8
0	TIGER GLOBAL PRIVATE INVESTMENT PARTNERS VII, LP	Georgetown	CYM	TIGER GLOBAL PRIVATE INVESTMENT PARTNERS VII, LP		02/27/2012	3		6,888,750		3,206,400	1.6
0	Towerbrook Investors III, L.P.	New York	NY	Towerbrook Investors III, L.P.		08/12/2008	3		32,144		3,812,869	0.8
0	TPG PARTNERS V	San Francisco	CA	TPG PARTNERS V		06/27/2006	3		42,691		4,392,590	0.2
0	TPG PARTNERS VI	San Francisco	CA	TPG PARTNERS VI		07/23/2008	3		334,740		5,825,027	0.1
0	TSG5 LP	San Francisco	CA	TSG5 LP		07/02/2007	3		97,590		2,629,498	2.6
0	VISION CAPITAL PARTNERS VII	Saint Peter Port	GGY	VISION CAPITAL PARTNERS VII		12/23/2008	3		94,155		2,528,803	1.0
0	VSS Communications Partners IV, L.P.	New York	NY	VSS Communications Partners IV, L.P.		08/30/2006	3		165,438		61,932	0.8
0	Wellspring Capital Partners IV, LP	New York	NY	Wellspring Capital Partners IV, LP		04/21/2006	3		12,978		779,182	0.6
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								130,194,178	98,058,317	0	138,363,860	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
0	AERC 8th and Harrison LLC	San Francisco	CA	AERC 8th and Harrison LLC		02/14/2014		12,037,637	-		10,042,859	25.0
0	Blackstone Real Estate Special Situations Fund II 2 L.P.	New York	NY	Blackstone Real Estate Special Situations Fund II 2 L.P.		08/07/2008		-	14,333		7,531,077	11.4

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
0	SOLUS HOTEL PORTFOLIO HOLDING COMPANY, LLC	HILLSBOROUGH	FL	WH Holdings, L.L.C.		12/31/1995		-	2,489,164		-	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								12,037,637	2,503,497	0	17,573,936	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
0	GS Mezzanine Partners V, L.P.	New York	NY	GS Mezzanine Partners V, L.P.		12/28/2007	3	-	1,290,000		3,794,205	0.3
0	LS POWER EQUITY PARTNERS II	New York	NY	LS POWER EQUITY PARTNERS II		04/30/2007		-	1,077,873		4,222,755	1.5
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	2,367,873	0	8,016,960	XXX
4499999. Subtotal - Unaffiliated								142,231,815	102,929,687	0	163,954,755	XXX
4699999. Totals								142,231,815	102,929,687	0	163,954,755	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	Changes 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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
0	AFFINITY ASIA PACIFIC FUND II	Georgetown	CYM	Full Distribution	02/17/2005	Various	245,874	(110,127)	-	-		(110,127)	-	135,747	135,747	-	-	0	35,441
0	Affinity Asia Pacific Fund III (No 2)	Georgetown	CYM	Partial Distribution	12/15/2006	Various	16,464,736					0		5,853	5,853	-	-	0	
0	AMERICAN SECURITIES PARTNERS IV	New York	NY	Partial Distribution	04/14/2006	Various	16,631,657					0		245,000	245,000	-	-	0	
0	AMERICAN SECURITIES PARTNERS V LP	New York	NY	Partial Distribution	09/29/2008	Various	24,228,377					0		1,463,784	1,463,784	-	-	0	
0	AOS PARTNERS, LP	Los Angeles	CA	Partial Distribution	04/01/2010	Various	2,971,179					0		115,929	115,929	-	-	0	
0	Apollo Investment Fund VII, L.P.	New York	NY	Partial Distribution	01/29/2008	Various	37,673,261					0		965,001	965,001	-	-	0	
0	ARES CORPORATE OPPORTUNITIES FUND II	Los Angeles	CA	Partial Distribution	05/30/2006	Various	7,070,673					0		1,723,416	1,723,416	-	-	0	
0	ASIA OPPORTUNITY FUND II	Georgetown	CYM	Partial Distribution	07/08/2005	Various	9,567,240					0		2,348,543	2,348,543	-	-	0	
0	ASIAVEST OPPORTUNITIES FUND IV, LP	Los Angeles	CA	Partial Distribution	12/02/2004	Various	5,441,668					0		724,875	724,875	-	-	0	
0	AUDA SECONDARY FUND	New York	NY	Partial Distribution	07/29/2004	Various	2,372,318					0		88,687	88,687	-	-	0	
0	Avista Capital Partners, L.P.	New York	NY	Partial Distribution	06/14/2007	Various	11,434,762					0		426,133	426,133	-	-	0	
0	AXA EARLY SECONDARY FUND III	St. Helier Jersey	CHI	Partial Distribution	10/03/2005	Various	7,709,422					0		539,914	539,914	-	-	0	
0	AXA SECONDARY FUND III	St. Helier Jersey	CHI	Partial Distribution	11/09/2004	Various	2,408,772					0		11,396	11,396	-	-	0	
0	BERTRAM GROWTH CAPITAL I	Palo Alto	CA	Partial Distribution	01/17/2007	Various	6,947,783					0		107,279	107,279	-	-	0	
0	Bidmex Holding LLC (aka Mexico NPL)	Mexico City	MEX	Partial Distribution	08/08/2006	Various	18,233,764					0		626,696	626,696	-	-	0	
0	Blackstone Capital Partners V, LP	New York	NY	Partial Distribution	05/30/2006	Various	175,938,171					0		11,549,682	11,549,682	-	-	0	
0	Blum Strategic Partners IV, LP	San Francisco	CA	Partial Distribution	12/04/2007	Various	23,242,600					0		862,656	862,656	-	-	0	
0	BROOKSIDE CAPITAL PARTNERS FUND	Boston	MA	Partial Withdrawl	12/31/2007	Various	15,118,313					0		83,830	83,830	-	-	0	
0	CCMP CAPITAL INVESTORS II	New York	NY	Partial Distribution	10/22/2007	Various	45,363,765					0		2,675,129	2,675,129	-	-	0	
0	CENTERBRIDGE CAPITAL PARTNERS	New York	NY	Partial Distribution	06/01/2006	Various	17,116,006					0		1,016,912	1,016,912	-	-	0	
0	CHEYNE SPECIAL SITUATIONS FUND LP	George's Quay	IRL	Partial Withdrawl	03/31/2005	Various	3,158,685					0		190,616	190,616	-	-	0	
0	Clarus Lifesciences I, L.P.	Cambridge	MA	Partial Distribution	04/03/2006	01/15/2014	846,292					0		205,928	205,928	-	-	0	
0	COLLER INTERNATIONAL PARTNERS V-A	Saint Peter Port	GGY	Partial Distribution	12/21/2006	Various	7,912,319					0		847,500	847,500	-	-	0	
0	COLONY DISTRESSED CREDIT FUND	Los Angeles	CA	Partial Distribution	08/19/2008	Various	9,545,118					0		826,552	826,552	-	-	0	
0	CRESTVIEW PARTNERS II, L.P.	New York	NY	Partial Distribution	07/24/2009	Various	11,856,171					0		353,611	353,611	-	-	0	
0	CRESTVIEW PARTNERS, L.P. (FKA CRESTVIEW CAPITAL PARTNERS)	New York	NY	Partial Distribution	01/13/2005	Various	39,273,027					0		1,518,076	1,518,076	-	-	0	
0	CVI GLOBAL VALUE FUND A LP	Minnetonka	MN	Partial Withdrawl	01/08/2007	Various	19,898,766					0		1,415,307	1,415,307	-	-	0	
0	DLJ MERCHANT BANKING PARTNERS III	New York	NY	Partial Distribution	09/29/2000	Various	9,405,840					0		2,990,035	2,990,035	-	-	0	
0	ETON PARK FUND	New York	NY	Partial Withdrawl	10/28/2004	Various	75,057,112					0		22,396,291	22,396,291	-	-	0	
0	Executive Retirement Trust	Springfield	IL	Partial Distribution	09/06/1990	Various	220,888					0		25,385	25,385	-	-	0	
0	FARALLON CAPITAL PARTNERS LP	San Francisco	CA	Partial Withdrawl	12/31/1998	Various	31,155,151					0		8,985	8,985	-	-	0	
0	FRANCISCO PARTNERS LP	Menlo Park	CA	Partial Distribution	07/27/2000	Various	11,876,060					0		1,185,833	1,185,833	-	-	0	
0	General Atlantic Partners (Bermuda), L.P.	Greenwich	CT	Partial Distribution	07/31/2000	Various	5,108,467					0		1,972,834	1,972,834	-	-	0	
0	General Atlantic Partners 79, L.P.	Greenwich	CT	Partial Distribution	07/31/2000	Various	9,777,430					0		132,159	132,159	-	-	0	

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	Changes 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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
0	GMT Communications Partners III, L.P.	London	GBR.	Partial Distribution	07/05/2006	03/11/2014	8,705,964					0		821,956	821,956	-	-	0	
0	Green Equity Investors IV LP	Los Angeles	CA...	Partial Distribution	09/05/2003	Various	17,609,071					0		65,222	65,222	-	-	0	
0	GREEN EQUITY INVESTORS V LP	Los Angeles	CA...	Partial Distribution	08/10/2007	Various	9,864,508					0		268,473	268,473	-	-	0	
0	GS CAPITAL PARTNERS 2000 OFFSHORE LP	Los Angeles	CA...	Partial Distribution	12/31/2013	01/29/2014	3,122,420					0		46,650	46,650	-	-	0	
0	GS CAPITAL PARTNERS V	New York	NY...	Partial Distribution	04/29/2005	Various	10,056,558					0		467,462	467,462	-	-	0	
0	GS VINTAGE FUND II	New York	NY...	Partial Distribution	05/07/2002	Various	6,727,268					0		151,018	151,018	-	-	0	
0	GS VINTAGE FUND III	New York	NY...	Partial Distribution	12/22/2004	Various	13,097,253					0		504,521	504,521	-	-	0	
0	GS VINTAGE FUND IV	New York	NY...	Partial Distribution	01/23/2007	Various	9,259,019					0		113,444	113,444	-	-	0	
0	GSO CAPITAL OPPORTUNITIES FUND	New York	NY...	Partial Distribution	07/13/2007	Various	2,216,474					0		449,398	449,398	-	-	0	
0	HALIFAX CAPITAL PARTNERS II	Raleigh	NC...	Partial Distribution	05/12/2005	Various	12,733,041					0		622,500	622,500	-	-	0	
0	HIGHSTAR CAPITAL III, L.P.	New York	NY ..	Partial Distribution	05/25/2007	03/28/2014	93,609,235					0		501,487	501,487	-	-	0	
0	Kelso Investment Associates, L.P. (KIA VIII)	New York	NY ..	Partial Distribution	11/29/2007	03/27/2014	23,828,272					0		91,780	91,780	-	-	0	
0	LCP Capital Fund LLC	Wilmington	DE ..	Partial Distribution	02/16/2005	Various	10,330,012					0		1,206,280	1,206,280	-	-	0	
0	LEVINE LEICHTMAN CAPITAL III LP	Beverly Hills	CA...	Partial Distribution	10/25/2002	Various	18,273,323					0		179,859	179,859	-	-	0	
0	LEVINE LEICHTMAN CAPITAL PARTNERS DEEP VALUE FUND	Los Angeles	CA...	Partial Distribution	09/12/2005	Various	11,703,423					0		21,322	21,322	-	-	0	
0	LEVINE LEICHTMAN CAPITAL PARTNERS IV	Beverly Hills	CA...	Partial Distribution	06/12/2008	Various	4,251,956					0		76,081	76,081	-	-	0	
0	LONE DRAGON PINE	Greenwich	CT....	Full Withdrawl	03/04/2008	Various	10,428,282	(4,040,300)	-	-		(4,040,300)	-	6,387,982	6,387,982	-	-	0	
0	Madison Dearborn Capital Partners V, L.P.	Chicago	IL	Partial Distribution	07/21/2006	Various	16,733,702					0		1,038,245	1,038,245	-	-	0	
0	MERCHANTS GATE ONSHORE FUND LP	New York	NY...	Partial Withdrawl	09/14/2007	Various	75,865,211					0		15,486,059	15,486,059	-	-	0	
0	MHR INSTITUTIONAL PARTNERS II- A, LP	New York	NY...	Partial Distribution	10/16/2003	Various	18,560,169					0		705,652	705,652	-	-	0	
0	MHR INSTITUTIONAL PARTNERS III	New York	NY...	Partial Distribution	06/11/2007	Various	13,595,527					0		1,526,820	1,526,820	-	-	0	
0	MPM BIOVENTURES III	Boston	MA...	Partial Distribution	05/16/2002	Various	4,308,834					0		212,981	212,981	-	-	0	
0	New Leaf Ventures II, L.P.	New York	NY...	Partial Distribution	04/08/2008	Various	8,893,219					0		252,760	252,760	-	-	0	
0	NEW MOUNTAIN PARTNERS II, LP	New York	NY...	Partial Distribution	08/09/2004	Various	29,446,889					0		2,866,031	2,866,031	-	-	0	
0	New Mountain Partners III, L.P.	New York	NY ..	Partial Distribution	09/25/2007	03/12/2014	15,584,041					0		107,422	107,422	-	-	0	
0	NEWBRIDGE ASIA III	Fort Worth	TX....	Partial Distribution	12/27/2000	Various	254,660					0		28,132	28,132	-	-	0	
0	NEWBRIDGE ASIA IV	San Francisco	CA...	Partial Distribution	07/01/2005	Various	11,127,152					0		356,095	356,095	-	-	0	
0	Oak Hill Capital Partners III, L.P.	Stamford	CT ...	Partial Distribution	07/09/2008	Various	11,762,042					0		86,883	86,883	-	-	0	
0	OSPRAIE FUND LP, THE	New York	NY...	Partial Withdrawl	12/31/2007	Various	224,903					0		79,893	79,893	-	-	0	
0	OSPRAIE SPECIAL OPPORTUNITIES LP	New York	NY...	Partial Withdrawl	12/31/2007	Various	15,496,013					0		5,945,653	5,945,653	-	-	0	
0	OZ EUROPE DOMESTIC PARTNERS LP	New York	NY...	Partial Withdrawl	07/03/2000	Various	6,262,250					0		88,823	88,823	-	-	0	
0	PALOMAR VENTURES I	Santa Monica	CA...	Partial Distribution	04/06/1999	Various	475,273					0		480,318	480,318	-	-	0	
0	PALOMAR VENTURES II	Santa Monica	CA...	Partial Distribution	12/22/2000	Various	2,657,155					0		696,234	696,234	-	-	0	
0	PineBridge PEP V Europe, L.P.	New York	NY ..	Partial Distribution	08/05/2008	01/21/2014	1,374,360					0		32,389	32,389	-	-	0	
0	PineBridge Secondary Partners II, L.P.	New York	NY ..	Partial Distribution	08/28/2008	Various	93,616,958					0		2,477,288	2,477,288	-	-	0	
0	PineBridge Secondary Partners, L.P.	New York	NY ..	Partial Distribution	12/20/2005	Various	25,218,807					0		1,609,512	1,609,512	-	-	0	
0	PLACER CREEK PARTNERS, LP	BOSTON	MA...	Partial Withdrawl	03/31/2004	Various	174,415					0		3,553	3,553	-	-	0	
0	Platinum Equity Capital Partners II, L.P.	Beverly Hills	CA ..	Partial Distribution	09/04/2008	Various	5,464,136					0		109,710	109,710	-	-	0	
0	Polaris Venture Partners V, L.P.	New York	NY...	Partial Distribution	08/01/2006	Various	1,732,051					0		52,402	52,402	-	-	0	
0	Portobello Capital II L.P. (formerly Ibersuizas Capital Fund II L.P)	ST Peter Port	GGY	Partial Distribution	07/11/2006	01/14/2014	12,311,594					0		2,429,824	2,429,824	-	-	0	
0	PROSPECT HARBOR DESIGNATED INVESTMENTS, LP	Boston	MA ..	Partial Withdrawl	07/01/2005	Various	1,023,636					0		190,731	190,731	-	-	0	
0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI.....	Partial Distribution	03/16/2007	Various	10,491,530					0		958,667	958,667	-	-	0	
0	Q-BLK FINANCIAL VENTURES II, L.P. (FKA QUELLOS FINANCIAL VENTURES II)	Seattle	WA...	Partial Distribution	01/27/2005	Various	1,301,117					0		573,636	573,636	-	-	0	
0	SANKATY CREDIT OPPORTUNITIES II	Boston	MA...	Partial Distribution	04/13/2005	Various	23,265,972					0		1,710,275	1,710,275	-	-	0	
0	SAYBROOK CORPORATE OPPORTUNITY FUND	Los Angeles	CA...	Partial Distribution	11/02/2007	Various	4,209,855					0		53,632	53,632	-	-	0	
0	SAYBROOK TAX-EXEMPT OPPORTUNITY FUND III C	Santa Monica	CA...	Partial Distribution	08/15/2005	Various	7,307,035					0		714,460	714,460	-	-	0	
0	SIERRA VENTURES VIII-A	Menlo Park	CA...	Partial Distribution	10/10/2000	Various	6,562,439					0		715,106	715,106	-	-	0	
0	SILVER LAKE SUMERU FUND LP	Menlo Park	CA...	Partial Distribution	07/18/2007	Various	9,357,280					0		952,623	952,623	-	-	0	
0	SILVER POINT CAPITAL FUND, LP	Greenwich	CT....	Partial Withdrawl	11/02/2012	02/03/2014	85,400,493					0		62,901	62,901	-	-	0	
0	SPO PARTNERS II	Mill Valley	CA...	Partial Distribution	12/11/2001	Various	79,782,456					0		16,393,696	16,393,696	-	-	0	
0	STEEL PARTNERS JAPAN STRATEGIC FUND, LP	Boston	MA...	Partial Withdrawl	06/01/2004	Various	5,576,616					0		936,477	936,477	-	-	0	

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
0	Stepstone International Investors II, LP	St Peter Port	GGY	Partial Distribution	10/13/2004	Various	6,975,153					0		40,457	40,457	-	-	0	
0	THE RESOLUTE FUND, LP	New York	NY	Partial Distribution	10/29/2002	Various	17,760,717					0		4,171,224	4,171,224	-	-	0	
0	Third Point Partners Qualified LP	New York	NY	Partial Withdrawl	12/30/2011	01/08/2014	125,502,674					0		7,124,076	7,124,076	-	-	0	
0	THOMAS H. LEE EQUITY FUND VI, LP	San Francisco	CA	Partial Distribution	11/28/2007	Various	9,201,809					0		369,043	369,043	-	-	0	
0	TIGER GLOBAL PRIVATE INVESTMENT PARTNERS V	New York	NY	Partial Distribution	01/22/2008	Various	17,860,091					0		88,085	88,085	-	-	0	
0	TowerBrook Investors II, L.P.	New York	NY	Partial Distribution	04/12/2006	Various	9,353,501					0		107,455	107,455	-	-	0	
0	Towerbrook Investors III, L.P.	New York	NY	Partial Distribution	08/12/2008	Various	10,903,137					0		291,010	291,010	-	-	0	
0	TPG ASIA V	San Francisco	CA	Partial Distribution	10/26/2007	Various	9,070,633					0		321,601	321,601	-	-	0	
0	TPG AXON PARTNERS	New York	NY	Partial Withdrawl	02/01/2005	Various	56,093,417					0		5,819,177	5,819,177	-	-	0	
0	TPG BIOTECHNOLOGY PARTNERS II	Fort Worth	TX	Partial Distribution	05/01/2006	Various	12,096,544					0		697,108	697,108	-	-	0	
0	TPG PARTNERS IV LP	Fort Worth	TX	Partial Distribution	10/15/2003	Various	46,708,947					0		5,328,834	5,328,834	-	-	0	
0	TPG PARTNERS V	San Francisco	CA	Partial Distribution	06/27/2006	Various	25,745,672					0		1,380,973	1,380,973	-	-	0	
0	TPG PARTNERS VI	San Francisco	CA	Partial Distribution	07/23/2008	Various	19,496,200					0		171,328	171,328	-	-	0	
0	TSG5 LP	San Francisco	CA	Partial Distribution	07/02/2007	Various	22,975,828					0		487,889	487,889	-	-	0	
0	V S & A Communications Partners III, LP	New York	NY	Partial Distribution	01/01/1999	03/10/2014	924,244					0		547,403	547,403	-	-	0	
0	VISION CAPITAL PARTNERS VII	Saint Peter Port	GGY	Partial Distribution	12/23/2008	Various	8,225,876					0		227,338	227,338	-	-	0	
0	Vista Equity Partners III, LP	San Francisco	CA	Partial Distribution	10/03/2007	Various	22,278,502					0		3,586,959	3,586,959	-	-	0	
0	Wellspring Capital Partners IV, LP	New York	NY	Partial Distribution	04/21/2006	Various	4,521,202					0		27,348	27,348	-	-	0	
0	Welsh, Carson, Anderson & Stowe X, L.P.	New York	NY	Partial Distribution	03/02/2006	Various	15,586,617					0		481,191	481,191	-	-	0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							1,993,786,298	(4,150,427)	0	0	0	(4,150,427)	0	162,964,391	162,964,391	0	0	0	35,441
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
0	AIGGRE TERRABROOK CHELSEA I, LLC (fka Newland National Partners II)	San Diego	CA	Partial Distribution	10/02/2006	01/23/2014	18,895,000					0		5,262,105	5,262,105	-	-	0	
0	Blackstone Real Estate Partners International II, LP	New York	NY	Partial Distribution	07/11/2006	02/27/2014	91,891,929					0		1,111,264	1,111,264	-	-	0	
0	Blackstone Real Estate Special Situations Fund II 2 L.P.	New York	NY	Partial Distribution	08/07/2008	Various	7,759,259					0		204,474	204,474	-	-	0	
0	BREP V	New York	NY	Partial Distribution	04/28/2006	Various	197,131,423					0		7,346,570	7,346,570	-	-	0	
0	COLONY INVESTORS VIII	Los Angeles	CA	Partial Distribution	09/18/2007	Various	6,186,900					0		153,216	153,216	-	-	0	
0	DAVINCI JAPAN REAL ESTATE PARTNERS III	Washington	DC	Partial Distribution	12/16/2004	Various	3,655,004					0		357,386	357,386	-	-	0	
0	FIVE LONG ISLAND PROPERTIES, LLC	Various		Partial Distribution	12/31/2003	01/21/2014	53,047,459					0		2,000,000	2,000,000	-	-	0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							378,566,974	0	0	0	0	0	0	16,435,015	16,435,015	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
0	Five Mile Capital Structured Income Fund LP (FKA FMC Secured Cash Flow Fund I LP)	Stamford	CT	Partial Distribution	08/31/2003	Various	7,072,762					0		2,000	2,000			0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							7,072,762	0	0	0	0	0	0	2,000	2,000	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
0	Blackstone Mezzanine Partners II, L.P.	New York	NY	Partial Distribution	08/08/2005	02/13/2014	15,998,825					0		6,714,947	6,714,947	-	-	0	
0	GS Mezzanine Partners V, L.P.	New York	NY	Partial Distribution	12/28/2007	Various	5,337,739					0		1,030,113	1,030,113	-	-	0	
0	KAFU HOLDINGS, LP	Los Angeles	CA	Partial Distribution	01/01/2008	Various	51,363,357					0		28,109	28,109	-	-	0	
0	KAYNE ANDERSON ENERGY FUND III (Q)	Los Angeles	CA	Partial Distribution	07/19/2005	Various	10,267,284					0		174,498	174,498	-	-	0	
0	KAYNE ANDERSON ENERGY FUND IV (QP), LP	Houston	TX	Partial Distribution	11/15/2006	Various	10,518,517					0		1,117,600	1,117,600	-	-	0	
0	LS POWER EQUITY PARTNERS II	New York	NY	Partial Distribution	04/30/2007	Various	15,820,718					0		340,431	340,431	-	-	0	
0	OSI GROUP LLC_01	San Francisco	CA	Fulll Distribution	12/31/2010	03/11/2014	3,400,040	(441,030)	-	-		(441,030)	-	2,959,010	2,959,010	-	-	0	3,351,739
0	OSI GROUP LLC_27	San Francisco	CA	Fulll Distribution	12/31/2010	03/11/2014	10,635,537	(5,798,740)	42,702	-		(5,756,038)	-	4,879,499	4,879,499	-	-	0	6,005,191
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							123,342,017	(6,239,770)	42,702	0	0	(6,197,068)	0	17,244,207	17,244,207	0	0	0	9,356,930
4499999. Subtotal - Unaffiliated							2,502,768,051	(10,390,197)	42,702	0	0	(10,347,495)	0	196,645,613	196,645,613	0	0	0	9,392,370
4699999. Totals							2,502,768,051	(10,390,197)	42,702	0	0	(10,347,495)	0	196,645,613	196,645,613	0	0	0	9,392,370

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)
Bonds - All Other Government									
748148 PD 9	QUEBEC PROV CDA UNSECD BD 7.125% 02/09	A	02/27/2014	FIRST TENN CAPITAL MKT		325,445	250,000	940	1FE
00386S AL 6	ABU DHABI NATL ENERGY CO SR UNSECD BD	F	01/13/2014	MERRILL LYNCH LDN		2,842,500	3,000,000	1,208	1FE
05477L AA 4	AZERBAIJAN REP UNSECD BD 4.750% 03/18/	F	03/10/2014	Various		13,322,189	13,587,000		2FE
105756 BS 8	BRAZIL REP SR UNSUB NT 4.875% 01/22/21	F	03/25/2014	Barclays EM		2,128,000	2,000,000	17,875	2FE
105756 BV 1	BRAZIL REP SR UNSECD BD 4.250% 01/07/2	F	02/10/2014	Various		3,353,439	3,538,000	12,676	2FE
105860 AA 8	BRAZIL MINAS SPE SECD PASSTHRU BD 5.33	F	03/31/2014	Barclays EM		16,965,150	17,600,000	138,302	1AM
195325 BM 6	COLOMBIA REP BD 6.125% 01/18/41	F	02/06/2014	Citigroup EM		1,074,000	1,000,000	3,913	2FE
195325 BN 4	COLOMBIA REP UNSUB BD 4.375% 07/12/21	F	01/09/2014	Citigroup EM		5,150,000	5,000,000	1,215	2FE
195325 BR 5	COLOMBIA REP SR UNSECD BD 5.625% 02/26	F	03/31/2014	GOLDMAN SACHS & CO		2,221,704	2,124,000	21,572	2FE
221597 BS 5	COSTA RICA REP UNSECD BD 4.375% 04/30/	F	03/06/2014	NOMURA SECS INTL		1,405,733	1,558,000	23,888	3FE
226775 AC 8	CROATIA REP SR UNSECD NT 6.625% 07/14/	F	02/12/2014	Bank of America EM		3,255,000	3,000,000	18,771	3FE
25159X AB 9	DEV BK KAZAKHSTAN JSC SR UNSECD BD 4.1	F	02/18/2014	TROIKA DIALOG		1,227,400	1,360,000	11,064	2FE
279158 AC 3	ECOPETROL SA BD 5.875% 09/18/23	F	02/03/2014	UBS SECURITIES		1,360,125	1,300,000	29,277	2FE
279158 AE 9	ECOPETROL SA SR UNSECD BD 7.375% 09/18	F	03/04/2014	Barclays EM		5,687,500	5,000,000	173,108	2FE
29246Q AA 3	EMPRESA DE TRANSPORTE SA UNSECD BD 4.7	F	01/28/2014	DB ALEX BROWN		1,000,400	1,008,000		1FE
445545 AF 3	HUNGARY REP SR UNSECD NT 7.625% 03/29/	F	03/19/2014	Deutsche Bank EM		1,142,000	1,000,000	37,066	3FE
445545 AL 0	HUNGARY REP SR UNSECD BD 5.375% 03/25/	F	03/18/2014	Various		4,676,626	4,740,000		3FE
455780 AX 4	INDONESIA REP SR UNSUB BD 6.625% 02/17	F	03/17/2014	ANZ SECURITIES INC EM		2,112,500	2,000,000	12,146	2FE
455780 BC 9	INDONESIA REP SR UNSUB NT 11.625% 03/04	F	01/14/2014	Citigroup EM		6,625,000	5,000,000	214,740	2FE
455780 BD 7	INDONESIA REP BD 5.875% 03/13/20	F	01/06/2014	Barclays EM		2,618,750	2,500,000	48,958	2FE
455780 BQ 8	INDONESIA REP SR UNSECD BD 5.875% 01/1	F	01/07/2014	Various		6,566,089	6,603,000		2FE
455780 BR 6	INDONESIA REP SR UNSECD BD 6.750% 01/1	F	01/07/2014	BANK OF AMERICA		2,288,654	2,318,000		2FE
48667Q AA 3	KAZMUNAIGAZ FIN SUB BV SR UNSUB NT 9.1	F	03/28/2014	ROYAL BANK OF SCOTLAND		490,800	409,000	9,330	2FE
48668J AA 8	KAZAGRO NATL MGMT HLDG JSC SR UNSECD BD	F	02/12/2014	UBS SECURITIES		1,825,000	2,000,000	21,583	2FE
536878 AD 3	LITHUANIA REP SR UNSUB NT 7.375% 02/11	F	01/13/2014	Citigroup EM		9,674,375	8,000,000	251,979	2FE
55280G AA 7	HUNGARY DEV BK SR UNSECD BD 6.250% 10/	F	02/10/2014	Citigroup EM		2,612,500	2,500,000	48,611	3FE
617726 AF 1	MOROCCO KINGDOM SR UNSECD BD 4.250% 12	F	02/11/2014	Morgan Stanley EM		4,731,250	5,000,000	37,188	2FE
698299 AD 6	PANAMA REP SR UNSUB BD 8.875% 09/30/27	F	02/11/2014	NOMURA SECS INTL		720,110	535,000	17,674	2FE
698299 AK 0	PANAMA REP SR UNSECD BD 9.375% 04/01/2	F	02/28/2014	Citigroup EM		3,543,750	2,500,000	100,260	2FE
698299 AW 4	PANAMA REP BD 6.700% 01/26/36	F	03/28/2014	DEAN WITTER REYNOLDS		493,792	419,000	5,147	2FE
698299 AX 2	PANAMA REP SR UNSUB BD 5.200% 01/30/20	F	01/09/2014	Citigroup EM		5,467,500	5,000,000	118,444	2FE
715638 AP 7	PERU REP BD 8.750% 11/21/33	F	03/24/2014	Various		4,103,150	2,838,000	74,897	2FE
715638 AU 6	PERU REP SR UNSECD BD 6.550% 03/14/37	F	02/11/2014	UBS SECURITIES		2,948,750	2,500,000	68,229	2FE
71656L AX 9	PEMEX BD 4.875% 01/18/24	F	01/15/2014	DEUTSCHE BANK EUROCLEAR		2,983,590	3,000,000	2,031	2FE
71656L AY 7	PEMEX UNSECD BD 6.375% 01/23/45	F	01/15/2014	DEUTSCHE BANK		413,881	417,000		2FE
718286 AY 3	PHILIPPINES REP BD 9.500% 02/02/30	F	03/25/2014	ANZ SECURITIES INC EM		3,110,000	2,000,000	29,556	2FE
718286 BE 6	PHILIPPINES REP SR UNSECD BD 8.375% 06	F	02/27/2014	Various		6,946,500	5,450,000	94,696	2FE
718286 BG 1	PHILIPPINES REP SR UNSECD BD 6.375% 10	F	02/11/2014	Deutsche Bank EM		3,010,000	2,500,000	49,141	2FE
718286 BY 2	PHILIPPINES REP BD 4.200% 01/21/24	F	01/13/2014	Various		8,294,500	8,212,000		2FE
731011 AR 3	POLAND REP SR UNSECD NT 6.375% 07/15/1	F	01/06/2014	Barclays EM		2,937,500	2,500,000	77,031	1FE
731011 AT 9	POLAND REP BD 3.000% 03/17/23	F	01/28/2014	J.P. MORGAN SEC INC		955,305	1,035,000	11,471	1FE
74727P AL 5	QATAR ST SR UNSECD BD 6.400% 01/20/40	F	03/28/2014	Barclays EM		2,096,160	1,760,000	22,528	1FE
760942 AZ 5	URUGUAY REP SR UNSECD BD 4.500% 08/14/	F	01/08/2014	Citigroup EM		7,028,000	7,000,000	130,375	2FE
77586R AC 4	ROMANIA GOVT SR UNSECD BD 6.125% 01/22	F	01/14/2014	CITIGROUP		3,441,243	3,504,000		2FE
77586R AD 2	ROMANIA GOVT SR UNSECD BD 4.875% 01/22	F	03/27/2014	Various		12,315,813	12,426,000	10,410	2FE
77586T AC 0	ROMANIA GOVT SR UNSECD EMTN 4.375% 08/	F	03/11/2014	Various		2,099,765	2,112,000	5,406	2FE
78307A CZ 4	RUSSIA FEDN UNSUB NT 7.500% 03/31/30	F	03/18/2014	Various		8,164,228	7,150,000	230,141	2FE
78307A DB 6	RUSSIA FEDN BD 5.000% 04/29/20	F	01/08/2014	Citigroup EM		2,155,000	2,000,000	20,556	2FE

SCHEDULE D - PART 3

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78307A DC 4	RUSSIA FEDN SR UNSECD BD 4.500% 04/04/	F	02/06/2014	Bank of America EM		2,027,500	2,000,000	31,750	2FE
78307A DE 0	RUSSIA FEDN UNSECD NT 5.625% 04/04/42	F	03/18/2014	Bank of America EM		930,000	1,000,000	26,094	2FE
831588 AB 4	SLOVAKIA REP SR UNSECD BD 4.375% 05/21	F	01/09/2014	JPMorgan EM		2,077,500	2,000,000	12,882	1FE
831594 AB 2	SLOVENIA REP SR UNSECD BD 5.500% 10/26	F	03/26/2014	Various		6,875,625	6,500,000	141,931	2FE
831594 AF 3	SLOVENIA REP UNSECD BD 4.125% 02/18/19	F	02/10/2014	Various		6,396,916	6,440,000		2FE
831594 AG 1	SLOVENIA REP UNSECD BD 5.250% 02/18/24	F	02/10/2014	Various		11,310,195	11,512,000		2FE
836205 AN 4	S AFRICA REP BD 5.500% 03/09/20	F	02/10/2014	Citigroup EM		2,144,000	2,000,000	47,056	2FE
836205 AP 9	S AFRICA REP SR UNSECD NT 6.250% 03/08	F	03/13/2014	Bank of America EM		1,066,250	1,000,000	1,736	2FE
836205 AQ 7	S AFRICA REP BD 4.665% 01/17/24	F	03/13/2014	Deutsche Bank EM		1,972,000	2,000,000	15,809	2FE
857524 AA 0	POLAND REP SR UNSECD NT 5.125% 04/21/2	F	01/10/2014	JPMorgan EM		6,588,000	6,000,000	71,750	1FE
857524 AB 8	POLAND REP SR UNSECD NT 5.000% 03/23/2	F	03/17/2014	Deutsche Bank EM		2,189,000	2,000,000	49,167	1FE
857524 AC 6	POLAND REP BD 4.000% 01/22/24	F	01/16/2014	Various		6,028,019	6,077,000		1FE
85771P AN 2	STATOIL ASA SR UNSECD BD 3.700% 03/01/	F	02/26/2014	Various		9,130,380	9,000,000	23,742	1FE
896292 AH 2	TRINIDAD & TOBAGO REP UNSECD BD 4.375%	F	02/27/2014	CIBC World Capital Markets Co.		1,048,000	1,000,000	5,833	2FE
900123 AW 0	TURKEY REP UNSECD NT 7.375% 02/05/25	F	02/13/2014	BANK OF AMERICA		684,199	608,000	1,488	2FE
900123 BA 7	TURKEY REP SR UNSECD BD 6.750% 04/03/1	F	03/27/2014	NOMURA SECS INTL		1,847,438	1,670,000	55,736	2FE
900123 BD 1	TURKEY REP SR UNSECD NT 7.000% 03/11/1	F	01/28/2014	J.P. MORGAN SEC INC.		2,106,625	1,900,000	51,353	2FE
900123 CF 5	TURKEY REP SR UNSECD BD 5.750% 03/22/2	F	02/11/2014	Various		3,666,706	3,684,000	1,073	2FE
900123 CG 3	TURKEY REP SR UNSECD BD 6.625% 02/17/4	F	02/12/2014	GOLDMAN SACHS & CO.		605,049	611,000		2FE
91086Q BC 1	UNITED MEXICAN STS BD 4.000% 10/02/23	F	02/05/2014	Various		1,778,142	1,790,000	24,150	2FE
91086Q BD 9	UNITED MEXICAN STS BD 3.500% 01/21/21	F	01/09/2014	HSBC EM		4,967,150	5,000,000		2FE
91086Q BE 7	UNITED MEXICAN STS SR UNSECD BD 5.550%	F	01/10/2014	HSBC SECURITIES		2,697,681	2,712,000		2FE
917288 BC 5	URUGUAY REP NT 8.000% 11/18/22	F	02/13/2014	Various		3,468,485	2,765,000	52,684	2FE
N4960Z AB 3	KAZMUNAIGAZ FIN SUB BV NT 7.000% 05/05	F	02/04/2014	BANK OF AMERICA		957,493	853,000	15,259	2FE
N49610 AA 1	KAZMUNAIGAZ FIN SUB NV SR UNSECD NT 6	F	02/03/2014	NOMURA SECS INTL		723,841	671,000	13,902	2FE
P14486 AJ 6	BANCO NACL DE DESEN ECON SR UNSECD BD	F	03/24/2014	MORGAN STANLEY & CO.		650,727	626,000	100	2FE
P3699P GB 7	COSTA RICA REP SR UNSECD BD 4.250% 01/	F	03/25/2014	NOMURA SECS INTL		979,046	1,059,000	7,751	3FE
P3699P GE 1	COSTA RICA REP SR UNSECD BD 4.375% 04/	F	03/07/2014	NOMURA SECS INTL		3,782,100	4,200,000	67,375	3FE
P3699P GF 8	COSTA RICA REP SR UNSECD BD 5.625% 04/	F	03/07/2014	CITIGROUP		2,630,970	3,100,000	63,938	3FE
P3772N HK 1	COLOMBIA REP BD 2.625% 03/15/23	F	01/24/2014	J.P. MORGAN SEC INC.		1,469,813	1,675,000	16,366	2FE
P80551 BG 1	BRAZIL REP SR UNSECD BD 10.000% 01/01/1	D	03/25/2014	SANTANDER INV. SECS.		3,642,916	3,868	59,858	2FE
S87247 AA 0	TRANSNET LTD SR UNSECD BD 4.000% 07/26	F	01/30/2014	STANDARD BK LDN LTD.		1,235,500	1,400,000	1,244	2FE
U0952Y AA 8	BRAZIL LN TR I 1ST LIEN BD 5.477% 07/2	R	02/24/2014	HAPOALIM SECURITIES INC.		318,478	313,000	1,571	2FE
X3446N AP 4	SLOVENIA REP BD 5.850% 05/10/23	F	01/06/2014	BANK OF AMERICA		1,289,393	1,252,000	11,864	2FE
X74344 DM 5	RUSSIA FEDN SR UNSUB BD 7.500% 03/31/3	F	01/23/2014	Various		2,716,589	2,323,750	57,126	2FE
Y20721 BH 1	INDONESIA REP SR UNSECD EMTN 5.375% 10	F	01/27/2014	DEUTSCHE BANK		446,400	450,000	12,967	2FE
Y7996P AB 4	SINGTEL GRP TREAS PTE LTD SR UNSECD EMTN	F	02/27/2014	COMMONWLTH BNK AUSTRALIA -LDN		2,169,740	2,000,000	44,000	1FE
Y8131D AT 6	SP POWERASSETS LTD SR UNSECD EMTN 2.70	F	03/13/2014	HSBC BANK PLC -LDN		2,838,600	3,000,000	900	1FE
Y8158K AB 7	STATE OIL CO AZERBAIJAN SR UNSECD EMTN	F	02/04/2014	GOLDMAN SACHS & CO.		1,889,850	1,992,000	34,100	3FE
1099999. Total Bonds - All Other Government						299,256,982	282,440,618	3,225,958	XXX
Bonds - U.S. States, Territories and Possessions									
57582P UE 8	MASS ST GO 5.456% 12/01/39		01/09/2014	BARCLAYS SEC		4,781,868	4,350,000	8,570	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						4,781,868	4,350,000	8,570	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
797646 ND 4	SAN FRANCISCO CA CITY CNTY GO (BAB) 5		01/17/2014	Wells Fargo		4,117,991	3,615,000	21,369	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						4,117,991	3,615,000	21,369	XXX
Bonds - U.S. Special Revenue and Special Assessment									
010869 ED 3	ALAMEDA CA CORRIDR TRANSN AUTH REV 0.0		03/04/2014	J.P. MORGAN SEC INC.		12,946,800	30,000,000		2FE

SCHEDULE D - PART 3

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02765U CR 3	AMERN MUNI PWR OH INC REV (BAB) 6.053%		03/25/2014	RAYMOND JAMES		4,385,886	3,865,000	27,944	1FE
02765U DN 1	AMERN MUNI PWR OH INC REV (BAB) 5.939%		03/25/2014	Various		4,598,555	4,160,000	84,054	1FE
072024 ND 0	BAY AREA CA TOLL AUTH REV 6.263% 04/01		01/08/2014	CITIGROUP		3,336,427	2,735,000	48,533	1FE
3128M8 B6 0	FHLMC GTD PASSTHRU CTF# G06061 4.000%		03/19/2014	GOLDMAN SACHS & CO		1,996,797	1,924,334	1,924	1
3128M9 UF 7	FHLMC GTD PASSTHRU CTF# G07482 4.500%		01/01/2014	MORGAN STANLEY & CO		(310,248)	(292,600)	(439)	1
3128M9 YV 8	FHLMC GTD PASSTHRU CTF# G07624 4.000%		02/25/2014	J.P. MORGAN SEC INC		2,967,224	2,841,148	3,788	1
3128MJ S6 8	FHLMC GTD PASSTHRU CTF# G08540 3.000%		03/04/2014	KEYBANC CAPITAL MARKETS		5,231,622	5,392,167	7,971	1
3128MJ TA 8	FHLMC GTD PASSTHRU CTF# G08544 3.000%		03/20/2014	JANEY MONTGOMERY SEC		1,927,174	2,008,781	1,507	1
3128MJ TZ 3	FHLMC GTD PASSTHRU CTF# G08567 4.000%		01/29/2014	FIRST BOSTON CORP		5,208,297	4,988,491	6,651	1
312944 PF 2	FHLMC GTD PASSTHRU CTF# A95822 4.000%		01/24/2014	FIRST TENNESSEE SEC CO,		2,514,297	2,401,716	7,472	1
3132GE YW 4	FHLMC GTD PASSTHRU CTF# Q01625 5.000%		01/10/2014	NOMURA SECURITY CO		5,266,045	4,831,234	8,052	1
3132JP FK 3	FHLMC GTD PASSTHRU CTF# Q21970 4.000%		02/19/2014	FIRST TENNESSEE SEC CO,		2,069,029	1,971,090	5,037	1
3132M5 KQ 4	FHLMC GTD PASSTHRU CTF# Q25103 4.000%		03/26/2014	FIRST TENNESSEE SEC CO,		2,609,243	2,496,883	8,323	1
3133T7 5U 9	FHLMC SER 1857 CL E 6.500% 11/15/23		01/01/2014	Interest Capitalization					1
3136A7 N6 5	FNMA SER 2012-84 CL VZ 3.500% 08/25/42		03/01/2014	Interest Capitalization		177,963	177,963		1
3136A7 XX 5	FNMA SER 2012-87 CL NZ 3.500% 08/25/42		03/01/2014	Interest Capitalization		165,977	165,977		1
3136A8 5D 8	FNMA SER 2012-107 CL AZ 3.500% 10/25/4		03/01/2014	Interest Capitalization		66,388	66,388		1
3136A8 6B 1	FNMA SER 2012-107 CL QZ 3.500% 10/25/4		03/01/2014	Interest Capitalization		61,714	61,714		1
3136A8 XR 6	FNMA SER 2012-94 CL LZ 3.500% 09/25/42		03/01/2014	Interest Capitalization		183,883	183,883		1
3136A8 YW 4	FNMA SER 2012-103 CL LZ 3.500% 09/25/4		03/01/2014	Interest Capitalization		91,942	91,942		1
3136A9 WX 2	FNMA SER 2012-121 CL GZ 3.500% 11/25/4		03/01/2014	Interest Capitalization		293,690	293,690		1
3136AA CB 9	FNMA SER 2012-131 CL MZ 3.500% 12/25/4		03/01/2014	Interest Capitalization		75,520	75,520		1
3136AA DX 0	FNMA SER 2012-129 CL ZC 3.500% 12/25/4		03/01/2014	Interest Capitalization		98,615	98,615		1
3136AB C9 2	FNMA SER 2013-5 CL MZ 3.500% 02/25/43		03/01/2014	Interest Capitalization		113,769	113,769		1
3136AB RF 2	FNMA SER 2013-9 CL GZ 3.500% 02/25/43		03/01/2014	Interest Capitalization		153,831	153,831		1
3136AC LS 8	FNMA SER 2013-19 CL ZA 3.500% 03/25/43		03/01/2014	Interest Capitalization		334,291	334,291		1
3136AF ZT 4	FNMA SER 2013-80 CL KZ 4.000% 08/25/43		03/01/2014	Interest Capitalization		111,050	111,050		1
3136AG AZ 5	FNMA SER 2013-96 CL ZY 3.500% 09/25/43		03/01/2014	Interest Capitalization		111,439	111,439		1
3136AG LN 0	FNMA SER 2013-93 CL ZV 3.500% 09/25/43		03/01/2014	Interest Capitalization		88,784	88,784		1
3136AH PL 8	FNMA SER 2013-126 CL ZH 4.000% 12/25/4		01/07/2014	BANK OF AMERICA		8,503,335	9,415,457	9,415	1
3136AH PL 8	FNMA SER 2013-126 CL ZH 4.000% 12/25/4		03/01/2014	Interest Capitalization		62,874	62,874		1
3136AH SW 1	FNMA SER 2013-137 CL Z 3.500% 01/25/44		01/08/2014	AMHERST-SEC		10,701,856	13,557,378	15,817	1
3136AH SW 1	FNMA SER 2013-137 CL Z 3.500% 01/25/44		03/01/2014	Interest Capitalization		79,200	79,200		1
3136AJ CY 0	FNMA SER 2014-9 CL AZ 4.000% 03/25/44		02/20/2014	CRT CAPITAL STRUCTURED		7,564,237	8,188,619	24,566	1
3136AJ CY 0	FNMA SER 2014-9 CL AZ 4.000% 03/25/44		03/01/2014	Interest Capitalization		27,295	27,295		1
3137A2 AG 6	FHLMC SER 3745 CL ZA 4.000% 10/15/40		03/01/2014	Interest Capitalization		90,996	90,996		1
3137A3 YW 3	FHLMC SER 3769 CL ZC 4.500% 12/15/40		03/01/2014	Interest Capitalization		104,958	104,958		1
3137A4 FL 6	FHLMC SER 3779 CL NZ 4.000% 12/15/40		03/01/2014	Interest Capitalization		59,290	59,290		1
3137A7 2X 7	FHLMC SER 3803 CL EZ 3.500% 02/15/26		03/01/2014	Interest Capitalization		174,402	174,402		1
3137A7 7E 4	FHLMC SER 3803 CL ZQ 4.500% 12/15/40		03/01/2014	Interest Capitalization		398,750	398,750		1
3137A7 K8 2	FHLMC SER 3810 CL NZ 4.000% 02/15/41		03/01/2014	Interest Capitalization		255,422	255,422		1
3137A7 W8 9	FHLMC SER 3828 CL ZC 4.500% 02/15/41		03/01/2014	Interest Capitalization		108,177	108,177		1
3137A7 W9 7	FHLMC SER 3828 CL ZE 4.500% 03/15/41		03/01/2014	Interest Capitalization		81,772	81,772		1
3137A8 KF 4	FHLMC SER 3822 CL ZG 4.000% 02/15/41		03/01/2014	Interest Capitalization		55,953	55,953		1
3137A9 DZ 6	FHLMC SER 3840 CL AZ 4.500% 03/15/41		03/01/2014	Interest Capitalization		101,833	101,833		1
3137A9 FS 0	FHLMC SER 3840 CL NZ 4.500% 04/15/41		03/01/2014	Interest Capitalization		250,699	250,699		1
3137AN 2M 6	FHLMC SER 2012-4019 CL EZ 3.500% 03/15		03/01/2014	Interest Capitalization		104,532	104,532		1
3137AR FV 3	FHLMC SER 2012-4062 CL DZ 3.500% 06/15		03/01/2014	Interest Capitalization		184,957	184,957		1
3137AS DQ 4	FHLMC SER 2012-4076 CL AZ 3.500% 07/15		03/01/2014	Interest Capitalization		116,774	116,774		1

SCHEDULE D - PART 3

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

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3137AS SH 8	FHLMC SER 2012-4095 CL ZA 3.500% 08/15		03/01/2014	Interest Capitalization		64,359	64,359		1
3137AT RU 8	FHLMC SER 2012-4097 CL ZT 3.500% 08/15		03/01/2014	Interest Capitalization		163,776	163,776		1
3137AU 6C 8	FHLMC SER 2012-4110 CL BZ 3.500% 09/15		03/01/2014	Interest Capitalization		104,489	104,489		1
3137AX XX 6	FHLMC SER 2013-4159 CL LZ 3.500% 01/15		03/01/2014	Interest Capitalization		110,165	110,165		1
3137B2 7G 9	FHLMC SER 2013-4199 CL BZ 3.500% 05/15		03/01/2014	Interest Capitalization		179,126	179,126		1
3137B2 BD 1	FHLMC SER 2013-4199 CL YZ 3.500% 05/15		03/01/2014	Interest Capitalization		353,235	353,235		1
3137B3 3J 5	FHLMC SER 2013-4213 CL ZD 3.500% 06/15		03/01/2014	Interest Capitalization		178,605	178,605		1
3137B7 RH 4	FHLMC SER 2014-4310 CL BZ 4.000% 02/15		02/26/2014	MIZUHO SECURITIES USA I		7,734,024	8,227,685	1,828	1
3138EK B6 1	FNMA GTD PASSTHRU CTF# AL2760 4.500% 0		01/10/2014	STEPHENS INC		3,221,630	3,024,561	4,537	1
3138EK SE 6	FNMA GTD PASSTHRU CTF# AL3216 3.500% 0		02/03/2014	J.P. MORGAN SEC INC		27,501,614	26,896,444	13,075	1
3138WA N9 4	FNMA GTD PASSTHRU CTF# AS1315 4.000% 1		01/01/2014	Various		(15,491)	(15,008)	(20)	1
3138X3 XM 9	FNMA GTD PASSTHRU CTF# AU4283 3.500% 0		03/27/2014	J.P. MORGAN SEC INC		29,179,333	28,854,717	84,160	1
31393E H3 6	FNMA SER 2003-86 CL ZP 5.000% 09/25/33		03/01/2014	Interest Capitalization		348,936	348,936		1
31394B W5 9	FNMA SER 2004-95 CL EZ 4.500% 07/25/34		03/01/2014	Interest Capitalization		11,919	11,919		1
31394B ZJ 6	FNMA SER 2004-91 CL Z 5.000% 12/25/34		03/01/2014	Interest Capitalization		78,997	78,997		1
31394C F5 6	FNMA SER 2005-26 CL Z 5.000% 04/25/35		03/01/2014	Interest Capitalization		255,098	255,098		1
31394C FB 3	FNMA SER 2005-1 CL ZQ 5.000% 02/25/35		03/01/2014	Interest Capitalization		151,339	151,339		1
31394C N5 7	FNMA SER 2005-33 CL Z 5.000% 04/25/35		01/01/2014	Interest Capitalization		98,003	98,003		1
31394C X3 1	FNMA SER 2005-28 CL Z 5.000% 04/25/35		01/01/2014	Interest Capitalization		51,581	51,581		1
31394D CB 4	FNMA SER 2005-22 CL KZ 5.000% 04/25/35		03/01/2014	Interest Capitalization		199,735	199,735		1
31394D CG 3	FNMA SER 2005-22 CL ZK 5.000% 04/25/35		03/01/2014	Interest Capitalization		212,478	212,478		1
31394P P7 2	FHLMC SER 2755 CL ZA 5.000% 02/15/34		01/08/2014	MERRILL LYNCH & CO		2,361,965	2,177,553	3,629	1
31394P P8 0	FHLMC SER 2755 CL ZE 5.000% 02/15/34		03/01/2014	Interest Capitalization		246,028	246,028		1
31394R CZ 0	FHLMC SER 2750 CL GZ 5.000% 02/15/34		03/01/2014	Interest Capitalization		313,685	313,685		1
31394V 3B 4	FNMA SER 2006-17 CL ZA 5.500% 03/25/36		03/01/2014	Interest Capitalization		178,341	178,341		1
31394X HU 3	FHLMC SER 2772 CL EZ 4.500% 04/15/34		03/01/2014	Interest Capitalization		12,807	12,807		1
31394Y RN 6	FHLMC SER 2802 CL ZG 5.500% 05/15/34		03/01/2014	Interest Capitalization		186,968	186,968		1
31395B M4 2	FNMA SER 2006-21 CL WZ 5.500% 04/25/36		03/01/2014	Interest Capitalization		393,815	393,815		1
31395E GJ 0	FHLMC SER 2834 CL ZK 5.000% 08/15/34		03/01/2014	Interest Capitalization		279,960	279,960		1
31395K NE 9	FHLMC SER 2907 CL ZE 5.000% 12/15/34		03/01/2014	Interest Capitalization		9,091	9,091		1
31395K PL 1	FHLMC SER 2903 CL LZ 5.000% 12/15/34		03/01/2014	Interest Capitalization		220,274	220,274		1
31396A L6 9	FHLMC SER 3030 CL ZD 5.500% 09/15/35		03/01/2014	Interest Capitalization		91,233	91,233		1
31396G R7 8	FHLMC SER 3097 CL ZA 5.500% 01/15/36		03/01/2014	Interest Capitalization		85,314	85,314		1
31396H NR 6	FHLMC SER 3110 CL TZ 5.500% 02/15/36		03/01/2014	Interest Capitalization		51,838	51,838		1
31396L R5 1	FNMA SER 2006-121 CL Z 5.500% 12/25/36		03/01/2014	Interest Capitalization		163,001	163,001		1
31396R L3 9	FHLMC SER 3153 CL JZ 5.500% 05/15/36		03/01/2014	Interest Capitalization		131,104	131,104		1
31396V 2L 1	FNMA SER 2007-B2 CL ZA 5.500% 06/25/37		03/01/2014	Interest Capitalization		1,982	1,982		1
31397L AF 6	FNMA SER 2008-24 CL ZA 5.000% 04/25/38		03/01/2014	Interest Capitalization		200,678	200,678		1
31397Q 3L 0	FNMA SER 2010-149 CL ZC 4.500% 01/25/4		03/01/2014	Interest Capitalization		130,898	130,898		1
31397Q 4X 3	FNMA SER 2010-155 CL JZ 4.000% 01/25/4		03/01/2014	Interest Capitalization		70,686	70,686		1
31397Q VM 7	FNMA SER 2011-21 CL PZ 4.500% 03/25/41		03/01/2014	Interest Capitalization		24,624	24,624		1
31397Q XA 1	FNMA SER 2011-15 CL VZ 4.000% 03/25/41		03/01/2014	Interest Capitalization		179,765	179,765		1
31397S BX 1	FNMA SER 2011-14 CL GZ 4.000% 03/25/41		03/01/2014	Interest Capitalization		174,840	174,840		1
31397S JM 7	FNMA SER 2011-32 CL CZ 3.500% 04/25/31		03/01/2014	Interest Capitalization		85,015	85,015		1
31397W ES 0	FHLMC SER 3463 CL Z 5.500% 06/15/38		03/01/2014	Interest Capitalization		305,447	305,447		1
31397W U4 5	FHLMC SER 3470 CL Z 5.500% 07/15/38		03/01/2014	Interest Capitalization		269,308	269,308		1
31398Q TS 6	FHLMC SER 3747 CL HZ 4.500% 10/15/40		03/01/2014	Interest Capitalization		135,389	135,389		1
31398T DU 2	FNMA SER 2010-71 CL HJ 5.500% 07/25/40		01/08/2014	JEFFRIES & COMPANY		2,592,252	2,361,961	4,330	1
31416X FJ 4	FNMA GTD PASSTHRU CTF #AB1968 4.500% 1		01/10/2014	STEPHENS INC		7,876,209	7,360,943	11,041	1

SCHEDULE D - PART 3

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31419A R4 1	FNMA GTD PASSTHRU CTF# AE0506 4.500% 1		01/01/2014	FIRST BOSTON CORP		(890,071)	(837,222)	(1,256)	1
31419A TG 2	FNMA GTD PASSTHRU CTF# AE0550 5.000% 0		01/10/2014	DEUTSCHE BANK EUROCLEAR		4,788,223	4,372,806	7,288	1
373541 2H 3	GEORGIA MUN ELEC AUTH REV 4.430% 01/01		01/13/2014	FIRST TENN CAPITAL MKT		937,304	885,000	1,634	1FE
402173 AB 4	GULF BREEZE FL HLTHCARE REV (HERITAGE HL		03/21/2014	Tax Free Exchange		12,685,000	12,685,000		1Z
544495 UG 7	LOS ANGELES CA DEPT WTRWKS REV REV 5.7		01/06/2014	CITIGROUP		7,864,464	7,080,000	8,993	1FE
544495 VY 7	LOS ANGELES CA DEPT WTRWKS REV BUILD AME		01/29/2014	CITIGROUP		8,904,510	6,960,000	25,507	1FE
626207 YM 0	MUN ELEC AUTH GA REV 6.655% 04/01/57		03/17/2014	MERRILL LYNCH & CO		10,502,250	9,500,000	296,795	1FE
64971Q 7K 3	NYC TRANSITIONAL FIN AUTH REV 3.750% 1		01/07/2014	J.P. MORGAN SEC INC		2,402,700	2,500,000	14,844	1FE
64972F K8 8	NYC MUN WTR FIN AUTH REV (BAB) 5.952%		02/21/2014	RBC DOMINION		1,292,860	1,075,000	12,619	1FE
64972F T3 0	NYC MUN WTR FIN AUTH REV 5.724% 06/15/		02/21/2014	RBC DOMINION		584,090	500,000	5,645	1FE
64972F T6 3	NYC MUN WTR FIN AUTH REV 5.440% 06/15/		02/20/2014	BARCLAYS SEC		1,539,277	1,370,000	14,492	1FE
64972F Y3 4	NYC MUN WTR FIN AUTH REV 5.882% 06/15/		02/20/2014	Various		16,288,989	13,555,000	130,540	1FE
649907 YA 4	NEW YORK ST DORM AUTH REV 4.802% 12/01		01/07/2014	RBC DOMINION		2,422,200	2,400,000	6,723	1FE
73358W EK 6	PORT AUTH NY NJ REV 4.926% 10/01/51		02/24/2014	Various		3,016,277	3,060,000	52,703	1FE
73358W JA 3	PORT AUTH NY NJ REV 4.458% 10/01/62		02/27/2014	MERRILL LYNCH & CO		8,129,822	8,860,000	164,844	1FE
73358W RP 1	PORT AUTH NY NJ REV 4.960% 08/01/46		02/19/2014	MERRILL LYNCH & CO		49,561,296	49,200,000	18,710	1FE
745181 NB 9	PUERTO RICO HWY AUTH REV 5.500% 07/01/		02/10/2014	MERRILL LYNCH & CO		560,930	500,000	3,208	1FE
BCC0D2 IZ 5	FNMA SER 2003-124 CL ZA 5.500% 01/25/3		03/01/2014	Interest Capitalization		239,116	239,116		1
BCCWED 9Q 0	FGHLU BARCLAYS CAP CMO STRU BC-5448 VZ		03/20/2014	BARCLAYS SEC		10,424,653	11,149,362	35,926	1
BCCWED YK 5	FGHLU KGS ALPHA CAP MKTS STRU KGS-1109 Z		03/20/2014	KGS ALPHA CAP MARKETS		13,850,187	14,947,925	48,166	1
38373A 2T 2	GNMA II SER 2009-64 CL ZN 5.000% 07/20		01/08/2014	JEFFRIES & COMPANY		9,595,658	8,725,805	14,543	1
38373A 2T 2	GNMA II SER 2009-64 CL ZN 5.000% 07/20		03/01/2014	Interest Capitalization		72,867	72,867		1
38373M NE 6	GNMA SER 2005-10 CL ZA 5.015% 05/16/39		01/01/2014	Interest Capitalization		5,732	5,732		1
38374J SN 7	GNMA SER 2004-82 CL ZL 5.000% 10/20/34		03/01/2014	Interest Capitalization		250,856	250,856		1
38374J XF 8	GNMA SER 2004-90 CL ZB 5.000% 10/16/34		03/01/2014	Interest Capitalization		249,083	249,083		1
38375L MN 7	GNMA SER 2007-61 CL MZ 5.500% 10/20/37		03/01/2014	Interest Capitalization		84,074	84,074		1
38376G 2J 8	GNMA SER 2011-92 CL Z 4.037% 07/16/53		03/01/2014	Interest Capitalization		44,299	44,299		1
38376G A4 2	GNMA SER 2011-10 CL Z 3.845% 04/16/53		03/01/2014	Interest Capitalization		148,520	148,520		1
38376G G7 9	GNMA SER 2011-33 CL Z 4.701% 01/16/52		03/01/2014	Interest Capitalization		139,737	139,737		1
38376G M9 8	GNMA SER 2011-58 CL Z 3.907% 05/16/52		03/01/2014	Interest Capitalization		67,343	67,343		1
38376G P9 5	GNMA SER 2011-49 CL Z 4.095% 07/16/53		03/01/2014	Interest Capitalization		106,355	106,355		1
38376G V5 6	GNMA SER 2011-78 CL Z 4.100% 07/16/53		03/01/2014	Interest Capitalization		29,516	29,516		1
38377N P6 5	GNMA SER 2010-164 CL KZ 4.250% 12/20/4		03/01/2014	Interest Capitalization		118,800	118,800		1
38377Q PN 1	GNMA SER 2011-29 CL DZ 4.500% 02/16/41		03/01/2014	Interest Capitalization		116,069	116,069		1
38377T WR 8	GNMA SER 2011-17 CL JZ 4.000% 02/20/41		03/01/2014	Interest Capitalization		9,678	9,678		1
38377T WV 9	GNMA SER 2011-17 CL PZ 4.500% 02/20/41		03/01/2014	Interest Capitalization		30,284	30,284		1
38377U JD 1	GNMA SER 2011-40 CL ZK 4.500% 03/16/41		03/01/2014	Interest Capitalization		114,951	114,951		1
38377U Q9 2	GNMA SER 2011-48 CL ZB 4.500% 04/20/41		03/01/2014	Interest Capitalization		152,749	152,749		1
38377V PX 8	GNMA SER 2011-61 CL CZ 4.500% 04/20/41		03/01/2014	Interest Capitalization		152,749	152,749		1
38378B 4V 8	GNMA SER 2013-7 CL KZ 3.929% 05/16/53		03/01/2014	Interest Capitalization		17,824	17,824		1
38378B 7X 1	GNMA SER 2013-17 CL Z 3.110% 06/16/54		03/01/2014	Interest Capitalization		23,999	23,999		1
38378B A2 5	GNMA SER 2012-95 CL Z 2.975% 01/16/55		03/01/2014	Interest Capitalization		54,292	54,292		1
38378B M6 3	GNMA SER 2012-120 CL Z 2.798% 01/16/55		03/01/2014	Interest Capitalization		36,219	36,219		1
38378B UZ 0	GNMA SER 2012-58 CL Z 3.399% 01/16/55		03/01/2014	Interest Capitalization		114,254	114,254		1
38378B VM 8	GNMA SER 2012-72 CL Z 3.200% 08/16/53		03/01/2014	Interest Capitalization		39,006	39,006		1
38378B WD 7	GNMA SER 2012-78 CL Z 3.584% 12/16/52		03/01/2014	Interest Capitalization		94,803	94,803		1
38378B X8 7	GNMA SER 2012-132 CL Z 3.124% 06/16/54		03/01/2014	Interest Capitalization		34,424	34,424		1
38378B YR 4	GNMA SER 2012-87 CL Z 3.465% 02/16/53		03/01/2014	Interest Capitalization		82,136	82,136		1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						339,949,138	351,382,637	1,245,119	XXX

SCHEDULE D - PART 3

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Bonds - Industrial and Miscellaneous									
IVZ016 83 4	KENAN ADV GRP INC Tranche D Term Loan		01/02/2014	KEY BANK		71,256	71,345		3FE
48853U AS 9	KENAN ADVANTAGE GRP INC Tranche D Term L		01/31/2014	Tax Free Exchange		71,257	71,345		3FE
89233U AE 5	TOYS R US INC Initial Loan 6.000% 09/0		01/10/2014	CITIGROUP GLBL MRKT INC		90,270	102,000	(498)	4FE
65249C AE 7	NEWSDAY LLC Term Loan 3.653% 10/12/16		03/31/2014	Tax Free Exchange		6,830,425	6,818,182		3Z
12543K AE 4	COMNTY HLTH SYS INC 2017 Term E Loan 3		02/28/2014	Tax Free Exchange		395,306	395,071		3FE
12543K AE 4	COMNTY HLTH SYS INC 2017 Term E Loan 3		03/31/2014	Tax Free Exchange		419,941	419,635		3FE
12543K AE 4	COMNTY HLTH SYS INC 2017 Term E Loan 3		01/29/2014	CREDIT SUISSE NY		221,488	222,043		3FE
12543K AE 4	COMNTY HLTH SYS INC 2017 Term E Loan 3		02/28/2014	Tax Free Exchange		1,588,111	1,582,527		3FE
12543K AE 4	COMNTY HLTH SYS INC 2017 Term E Loan 3		01/29/2014	CREDIT SUISSE NY		5,906	5,921		3FE
12543K AE 4	COMNTY HLTH SYS INC 2017 Term E Loan 3		01/01/2014	Tax Free Exchange		78,202	77,922		3FE
12543K AK 0	COMNTY HLTH SYS INC TERM LN D 2021 4.2		01/22/2014	CREDIT SUISSE NY		568,113	570,968		3FE
12543K AK 0	COMNTY HLTH SYS INC TERM LN D 2021 4.2		01/27/2014	Tax Free Exchange		2,132,162	2,124,857		3FE
404122 AP 8	HCA INC Tranche B-5 Term Loan 2.903% 0		03/31/2014	Tax Free Exchange		3,735,782	3,737,500		3FE
404122 AP 8	HCA INC Tranche B-5 Term Loan 2.903% 0		01/31/2014	Tax Free Exchange		1,246,293	1,246,875		3FE
44701P AU 8	HUNTSMAN INTL LLC Series 2 Extended Term		03/31/2014	Tax Free Exchange		1,441,881	1,448,226		3FE
44701P AU 8	HUNTSMAN INTL LLC Series 2 Extended Term		01/31/2014	Tax Free Exchange		727,109	730,426		3FE
44701P AU 8	HUNTSMAN INTL LLC Series 2 Extended Term		02/28/2014	Tax Free Exchange		517,268	519,574		3FE
44701P AU 8	HUNTSMAN INTL LLC Series 2 Extended Term		01/01/2014	Tax Free Exchange		517,155	519,574		3FE
44701P AU 8	HUNTSMAN INTL LLC Series 2 Extended Term		01/01/2014	Tax Free Exchange		727,027	730,426		3FE
656560 AF 6	NORTEK INC Loan 5.250% 04/26/17		01/01/2014	BANK OF AMERICA		124,761	124,363	(1,703)	3FE
81726H AC 9	SENSUS USA INC Term Loan (First Lien)		01/01/2014	CREDIT SUISSE NY		72,730	72,912		4FE
81726H AC 9	SENSUS USA INC Term Loan (First Lien)		03/12/2014	Tax Free Exchange		72,548	72,726		4FE
81726H AC 9	SENSUS USA INC Term Loan (First Lien)		01/01/2014	CREDIT SUISSE NY		1	1		4FE
81726H AC 9	SENSUS USA INC Term Loan (First Lien)		03/12/2014	Tax Free Exchange		186	186		4FE
67073E AQ 3	NUVEEN INVTS INC Tranche B First-Lien Te		01/01/2014	Tax Free Exchange		1,983,598	2,011,364		4FE
67073E AQ 3	NUVEEN INVTS INC Tranche B First-Lien Te		03/28/2014	Tax Free Exchange		5,954,467	6,034,091		4FE
17121H AD 2	CHRYSLER GRP LLC 2017 TERM LOAN 3.500%		02/10/2014	J.P. MORGAN SEC INC		58,261	58,334		3FE
81732L AL 2	SEQUA CORP Initial Term Loan 5.250% 06		01/22/2014	Tax Free Exchange		757,980	750,000		4FE
94321Y AC 4	WAUPACA FOUNDRY INC Term Loan 4.000% 0		03/10/2014	GE CAPITAL MARKETS		195,947	195,947		4FE
94321Y AC 4	WAUPACA FOUNDRY INC Term Loan 4.000% 0		03/31/2014	Tax Free Exchange		74,478	73,911		4FE
01449H AD 1	ALERE INC (INVERNESS MED) B Term Loan		03/31/2014	Tax Free Exchange		1,193,561	1,185,688		4FE
09061A AS 3	BIOMET INC Dollar Term B-2 Loan 3.653%		02/28/2014	Tax Free Exchange		40,386	40,103		4FE
09061A AS 3	BIOMET INC Dollar Term B-2 Loan 3.653%		01/31/2014	Tax Free Exchange		20,193	20,052		4FE
09061A AS 3	BIOMET INC Dollar Term B-2 Loan 3.654%		01/01/2014	Tax Free Exchange		1,622,491	1,610,839		4FE
09061A AS 3	BIOMET INC Dollar Term B-2 Loan 3.654%		03/25/2014	Tax Free Exchange		4,803,775	4,770,743		4FE
09061A AS 3	BIOMET INC Dollar Term B-2 Loan 3.733%		03/25/2014	Tax Free Exchange		293,245	291,221		4FE
35168L AC 1	FRAM GRP HLDGS INC TERM LN 1ST LIEN 6		03/06/2014	CREDIT SUISSE NY		155,772	154,805	(106)	4FE
05604X AH 9	BWAY HLDG CO TERM LN INITIAL 4.500% 08		03/03/2014	Tax Free Exchange		1,140,902	1,133,501		4FE
69353F AK 0	PQ CORP 2014 TERM LOAN 4.000% 08/07/17		03/27/2014	Tax Free Exchange		754,904	748,111		4Z
44969C AM 2	IMS HLTH INC Tranche B-1 Dollar Term Loa		02/27/2014	Tax Free Exchange		1,356,246	1,349,896		3FE
75524E AK 4	DJO FIN LLC (REABLE THERA) Tranche B Ter		01/01/2014	CITIGROUP GLBL MRKT INC		2,298,174	2,267,003	(25,934)	4FE
89367C AB 9	TRANSFIRST HLDGS INC Term B-1 Loan (Firs		03/31/2014	Tax Free Exchange		1,700,628	1,697,657		4FE
00485C AL 1	ACOSTA INC Term B Loan (2013) 4.250% 0		02/21/2014	GOLDMAN SACHS & CO		57,238	57,381		4FE
00485C AL 1	ACOSTA INC Term B Loan (2013) 4.250% 0		03/31/2014	Tax Free Exchange		57,239	57,381		4FE
24521Q AC 6	DEL MONTE CORP (BIG HEART) New Initial T		01/31/2014	Tax Free Exchange		752,714	750,000		4FE
59017H AK 5	MERRILL COMMUNS LLC Term Loan 5.750% 0		01/01/2014	CREDIT SUISSE NY		435,555	432,313	(8,006)	4FE
59017H AK 5	MERRILL COMMUNS LLC Term Loan 5.750% 0		02/28/2014	Tax Free Exchange		418,727	416,456		4FE
92928G AD 2	WCA WASTE CORP New Term Loan 4.000% 03		02/18/2014	Tax Free Exchange		626,341	623,414		4FE

SCHEDULE D - PART 3

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

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32007U AL 3	FIRST DATA CORP 2018 Dollar Term Loan		03/24/2014	Tax Free Exchange		4,500,000	4,500,000		4FE
58446H AM 4	MEDIACOM ILLINOIS LLC Tranche F Term Loa		02/10/2014	Wells Fargo		1,065,758	1,068,429		3FE
58446H AM 4	MEDIACOM ILLINOIS LLC Tranche F Term Loa		03/24/2014	Tax Free Exchange		2,131,560	2,136,858		3FE
58446H AM 4	MEDIACOM ILLINOIS LLC Tranche F Term Loa		03/31/2014	Tax Free Exchange		2,131,583	2,136,858		3FE
05349U AS 1	AVAYA INC Term B-6 Loan 6.500% 03/31/1		02/07/2014	MORGAN STANLEY & CO		2,364,829	2,376,713		4FE
30216X AB 0	EXPERT GLBL SOLUTIONS INC Term B Advance		01/09/2014	BARCLAYS BANK		703,736	705,500	(5,723)	4FE
30216X AB 0	EXPERT GLBL SOLUTIONS INC Term B Advance		03/13/2014	Tax Free Exchange		21,556	21,609		4FE
05107B AE 6	AUGUST US HLDG CO INC US Term B-1 Loan		02/28/2014	Tax Free Exchange		559,424	554,713		4FE
39243N AB 0	GREDE HLDGS LLC Term B Loan 4.500% 05/		03/21/2014	Tax Free Exchange		826,443	818,182		4FE
39243N AB 0	GREDE HLDGS LLC Term B Loan 6.750% 05/		01/01/2014	Tax Free Exchange		13,326	13,196		4FE
39243N AB 0	GREDE HLDGS LLC Term B Loan 7.750% 05/		03/21/2014	Tax Free Exchange		13,319	13,196		4FE
45672J AB 6	INEOS US FIN LLC Cash Dollar Term Loan		02/28/2014	Tax Free Exchange		672,825	678,374		3FE
49460Y AY 1	KINETIC CONCEPTS INC TERM E-1 LN 4.000		01/01/2014	BANK OF AMERICA		630,445	623,431	(5,564)	3FE
49460Y AY 1	KINETIC CONCEPTS INC TERM E-1 LN 4.000		01/22/2014	Tax Free Exchange		3,799,018	3,754,440		3FE
49314M AG 4	KEY SAFETY SYS INC Initial Term Loan 4		02/10/2014	Tax Free Exchange		2,299,648	2,272,727		4FE
42206J AK 8	HD SUPPLY, INC. NEW TERM LOAN 4.000% 0		02/06/2014	Tax Free Exchange		1,514,541	1,507,537		4FE
95235L AQ 3	WEST CORP TERM B-10 LN 3.250% 06/30/18		01/24/2014	Tax Free Exchange		1,238,859	1,237,406		3FE
95235L AN 0	WEST CORP Term B-8 Loan 3.750% 06/30/1		01/02/2014	Tax Free Exchange		1,238,881	1,237,406		3FE
00400Y AF 8	ACADEMY LTD Initial Term Loan (2012) 4		03/24/2014	Tax Free Exchange		363,040	360,122		4FE
25260E AL 5	DIAMOND FOODS INC Term Loan (2014) 4.2		02/20/2014	CREDIT SUISSE NY		129,257	129,907		4FE
79603M AE 6	SAMSON INVT CO TRANCHE 1 TERM LOAN (2ND		01/01/2014	Tax Free Exchange		1,135,333	1,136,364		4FE
31659H AD 3	FIELDWOOD ENERGY LLC Closing Date Loan		02/26/2014	CITIGROUP GLBL MRKT INC		163,750	162,656		3FE
31659H AD 3	FIELDWOOD ENERGY LLC Closing Date Loan		03/31/2014	Tax Free Exchange		2,639,804	2,624,281		3FE
81211L AR 9	SEALED AIR CORP New Term B-1 Facility		01/01/2014	GOLDMAN SACHS & CO				(91)	3FE
89388X AC 6	TRANSTAR HLDG CO Term Loan (First Lien)		03/31/2014	Tax Free Exchange		3,185,601	3,164,056		4FE
24736C AY 0	DELTA AIR LINES INC 2014 AMENDED TERM B-		02/06/2014	Tax Free Exchange		2,490,733	2,493,703		3FE
24736C AW 4	DELTA AIR LINES INC New Term B-1 Loan		01/23/2014	Tax Free Exchange		2,490,711	2,493,703		3FE
24702N AD 2	DELL INTL LLC Term C Loan 3.750% 10/29		01/30/2014	Tax Free Exchange		2,676,009	2,681,250		3FE
24702N AD 2	DELL INTL LLC Term C Loan 6.000% 10/29		01/29/2014	Tax Free Exchange		68,498	68,750		3FE
256604 BD 0	DOLE FOOD CO INC TERM LN B 4.500% 11/0		03/25/2014	Tax Free Exchange		443,885	446,753		4FE
74049L AF 8	WESTN DENTAL SVCS INC New Term Loan 6		02/05/2014	JEFFRIES & COMPANY		79,201	80,001		4FE
74049L AF 8	WESTN DENTAL SVCS INC New Term Loan 6		03/31/2014	Tax Free Exchange		158,228	159,801		4FE
74735H AC 3	QS0001 CORP (TOMKINS AIR) TERM LN INITIA		01/01/2014	Tax Free Exchange		2,142,494	2,131,023		4FE
90170W AB 0	TWIN RIVER MGMT GRP INC TERM LN 5.250%		01/01/2014	DEUTSCHE BANK AG				(250)	4FE
90170W AB 0	TWIN RIVER MGMT GRP INC Term Loan 5.25		02/18/2014	Tax Free Exchange		252,077	249,372		4FE
87469R AE 1	TALLGRASS OPER LLC New Term Loan 4.250		03/25/2014	Tax Free Exchange		2,384,786	2,363,160		3FE
05501T AC 3	AZURE MIDSTREAM ENERGY LLC Term Loan 6		01/01/2014	Tax Free Exchange		75,441	76,583		4FE
05501T AC 3	AZURE MIDSTREAM ENERGY LLC Term Loan 6		01/01/2014	Tax Free Exchange		254,492	258,345		4FE
42218B AJ 4	HLTH MGMT ASSOC LLC Replacement B Term L		01/01/2014	Tax Free Exchange		2,495,993	2,493,639		3FE
90472V AE 1	UNIFRAX HLDG I LLC New Term Dollar Loan		01/01/2014	Tax Free Exchange		248,848	248,502		4FE
47009Y AD 9	PHARMA PROD DEV INC 2013 Term Loan 4.0		01/01/2014	Tax Free Exchange		265,798	264,199		4FE
01862L AM 0	ALLIANCE LAUNDRY SYS LLC Initial Term Lo		03/07/2014	Bank of Montreal		65,902	65,902		4FE
01862L AM 0	ALLIANCE LAUNDRY SYS LLC Initial Term Lo		03/28/2014	Tax Free Exchange		799	799		4FE
01862L AM 0	ALLIANCE LAUNDRY SYS LLC Initial Term Lo		03/07/2014	Bank of Montreal		846	846		4FE
59116L AL 4	METALDYNE LLC USD TERM LOAN 2014 4.250		03/31/2014	Tax Free Exchange		1,190,785	1,180,698		4FE
59116L AL 4	METALDYNE LLC USD TERM LOAN 2014 4.250		02/27/2014	Tax Free Exchange		1,193,944	1,183,688		4Z
59116L AK 6	METALDYNE LLC USD Term Loan 5.000% 12/		01/01/2014	Tax Free Exchange		1,194,245	1,183,688		4FE
74966F AF 0	RP CROWN PARENT LLC TERM LN (1ST LIEN)		02/06/2014	CREDIT SUISSE NY		13,918	13,918		4FE
17121H AF 7	CHRYSLER GRP LLC 2018 TERM LOAN 3.250%		02/07/2014	J.P. MORGAN SEC INC		282,408	283,827		3FE

SCHEDULE D - PART 3

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

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89334G AK 0	TRANSUNION LLC 2013 Replacement Term Loa		01/01/2014	CREDIT SUISSE NY		1,201,089	1,193,629	(929)	3FE
77927L AK 7	ROUNDYS SUPERMKTS INC Tranche B Term Loa		01/01/2014	BARCLAYS BANK		17,163	17,380	(208)	4FE
77927L AK 7	ROUNDYS SUPERMKTS INC Tranche B Term Loa		01/01/2014	BARCLAYS BANK		42,965	43,509	(521)	4FE
77927L AK 7	ROUNDYS SUPERMKTS INC Tranche B Term Ln		01/31/2014	Tax Free Exchange		37,323	37,733		4FE
77927L AK 7	ROUNDYS SUPERMKTS INC Tranche B Term Loa		02/28/2014	Tax Free Exchange		111,664	112,947		4FE
15672E AJ 3	CEQUEL COMMUNS LLC Term Loan 3.500% 02		01/14/2014	Tax Free Exchange		1,498,018	1,496,193		3FE
78571Y AQ 3	SABRE INC Term B Loan 4.250% 02/19/19		02/21/2014	DEUTSCHE BANK AG		645,233	645,233		4FE
93710E AE 5	WASH MULTIFAM LAUNDRY SYS LLC US Term Lo		01/01/2014	BANK OF AMERICA		678,870	676,705	(10,929)	4FE
93710E AE 5	WASH MULTIFAM LAUNDRY SYS LLC US Term Lo		02/21/2014	Tax Free Exchange		677,153	675,000		4FE
93710E AE 5	WASH MULTIFAM LAUNDRY SYS LLC US Term Lo		02/21/2014	Tax Free Exchange		1,710	1,705		4FE
96758D AR 4	WIDEOPENWEST FIN LLC Term B Loan 4.750		01/01/2014	BARCLAYS BANK		503,731	498,744	(6,093)	4FE
14076C AB 9	CARAUSTAR INDS INC Term Loan 7.500% 05		02/13/2014	CREDIT SUISSE NY		193,891	195,849		4FE
98411J BB 0	XERIUM TECH INC Initial Term Loan 5.75		02/04/2014	Tax Free Exchange		770,683	746,241		3FE
98411J BB 0	XERIUM TECH INC Initial Term Loan 6.75		02/04/2014	Tax Free Exchange		1,941	1,880		3FE
02376C AH 8	AMERN AIRLS INC Class B Term Loan 3.75		01/01/2014	Tax Free Exchange		1,128,711	1,133,516		3FE
50217C AB 3	LSP MADISON FDG LLC Term Loan 5.500% 0		01/01/2014	CREDIT SUISSE NY		378,418	372,367	(3,394)	3FE
98919M AD 7	ZAYO GRP LLC Term Loan 4.000% 07/02/19		01/01/2014	Tax Free Exchange		1,047,913	1,044,511		4FE
09950E AJ 9	BOOZ ALLEN HAMILTON INC Refinance Tranch		01/01/2014	BARCLAYS BANK		2,491,193	2,493,687	(22,636)	3FE
09950E AJ 9	BOOZ ALLEN HAMILTON INC Refinance Tranch		03/31/2014	Tax Free Exchange		2,484,966	2,487,374		3FE
04349H AD 6	ASCEND LEARNING LLC Term Loan 6.000% 0		01/27/2014	BANK OF AMERICA		110,002	110,555		4FE
04349H AD 6	ASCEND LEARNING LLC Term Loan 6.000% 0		03/31/2014	Tax Free Exchange		43,886	44,103		4FE
04349H AD 6	ASCEND LEARNING LLC Term Loan 7.250% 0		03/31/2014	Tax Free Exchange		119	119		4FE
181593 AJ 3	HARLAND CLARKE HLDGS CORP Tranche B-4 Te		02/06/2014	CREDIT SUISSE NY		146,670	147,407		4FE
181593 AJ 3	HARLAND CLARKE HLDGS CORP Tranche B-4 Te		03/31/2014	Tax Free Exchange		145,763	146,485		4FE
67020W AK 0	NUANCE COMMUNS INC Term C Loan 2.903%		01/31/2014	Tax Free Exchange		1,927,782	1,931,522		3FE
761520 AV 7	REVLON CONSUMER PRODS CORP Acquisition T		01/01/2014	Tax Free Exchange		487,606	487,013		4FE
98614A AD 1	YONKERS RACING CORP TERM LN INITIAL 1ST		01/01/2014	CREDIT SUISSE NY		677,557	681,818	(7,365)	3FE
01973J AH 2	ALLISON TRANSMN INC Term B-3 Loan 3.50		02/28/2014	Tax Free Exchange		1,252,660	1,246,867		3FE
01973J AH 2	ALLISON TRANSMN INC Term B-3 Loan 3.75		03/31/2014	Tax Free Exchange		2,959,938	2,946,149		3FE
84762N AW 1	SPECTRUM BRANDS HLDGS INC Tranche C Term		01/01/2014	DEUTSCHE BANK AG		1,503,731	1,496,250	(10,394)	3FE
84762N AW 1	SPECTRUM BRANDS HLDGS INC Tranche C Term		02/06/2014	Tax Free Exchange		1,840,692	1,830,852		3FE
84762N AW 1	SPECTRUM BRANDS HLDGS INC Tranche C Term		03/06/2014	Tax Free Exchange		4,611	4,589		3FE
92345M AL 6	VERINT SYS INC Tranche B Incremental Ter		01/28/2014	CREDIT SUISSE NY		103,101	103,360		4FE
81753D AB 6	SERTA SIMMONS HLDGS LLC Term Loan 4.25		03/25/2014	Tax Free Exchange		58,586	58,586		4FE
23857K AD 3	DAVIDS BRIDAL INC Initial Term Loan 5		03/31/2014	Tax Free Exchange		193,240	192,560		4FE
23857K AD 3	DAVIDS BRIDAL INC Initial Term Loan 6		03/31/2014	Tax Free Exchange		6,456	6,433		4FE
84302U AE 2	SOUTHN GRAPHICS INC New Term Loan 4.25		03/31/2014	Tax Free Exchange		315,651	313,350		4FE
84302U AE 2	SOUTHN GRAPHICS INC New Term Loan 5.50		01/02/2014	Tax Free Exchange		1,523	1,511		4FE
67437D AB 9	OBERTHUR TECH AMER Tranche B-2 Term Loan		03/31/2014	Tax Free Exchange		423,929	428,019		4FE
50105J AF 4	KRONOS INC Incremental Term Loan (First		01/01/2014	Tax Free Exchange		3,339	3,325		4FE
50105J AF 4	KRONOS INC TERM LN INCREMENTAL 1ST LIEN		01/31/2014	Tax Free Exchange		3,490,403	3,458,419		4FE
67020V AF 3	NTELOS INC Term B Advance 5.750% 11/09		02/06/2014	J.P. MORGAN SEC INC		180,268	180,720		4FE
67020V AF 3	NTELOS INC Term B Advance 5.750% 11/09		03/25/2014	Tax Free Exchange		1,421,146	1,427,563		4FE
84850X AB 8	SPIN HOLDCO INC (COINMACH) Initial Term		02/26/2014	Various		1,954,991	1,957,617	(8,907)	4FE
84850X AB 8	SPIN HOLDCO INC (COINMACH) Initial Term		03/21/2014	Tax Free Exchange		1,950,182	1,952,723		4FE
84850X AB 8	SPIN HOLDCO INC (COINMACH) Initial Term		03/21/2014	Tax Free Exchange		4,876	4,894		4FE
17107U AC 3	CHROMAFLO TECH CORP Term B Loan (First L		01/01/2014	Tax Free Exchange		238,273	238,867		4FE
172442 AM 7	CINEMARK USA INC Term Loan 3.153% 12/1		03/27/2014	Tax Free Exchange		436,655	434,059		3FE
172442 AM 7	CINEMARK USA INC Term Loan 3.154% 12/1		01/27/2014	Tax Free Exchange		439,890	437,208		3FE

SCHEDULE D - PART 3

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

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172442 AM 7	CINEMARK USA INC Term Loan 3.155% 12/1		02/18/2014	Tax Free Exchange		181,017	179,921		3FE
172442 AM 7	CINEMARK USA INC Term Loan 3.156% 12/1		02/13/2014	Tax Free Exchange		633,559	629,723		3FE
172442 AM 7	CINEMARK USA INC Term Loan 3.170% 12/1		01/15/2014	Tax Free Exchange		181,030	179,921		3FE
172442 AM 7	CINEMARK USA INC Term Loan 5.250% 12/1		03/27/2014	Tax Free Exchange		3,167	3,149		3FE
731746 AU 7	POLYMER GRP INC Initial Loan 5.250% 12		01/01/2014	CITIGROUP GLBL MRKT INC		239,755	240,960		4FE
55301H AN 2	MGM RESORTS INTL Term B Loan 3.500% 12		03/31/2014	Tax Free Exchange		5,476,613	5,479,219		3FE
40420L AC 5	HII HLDG CORP U.S. Term Loan (First Lien		03/31/2014	Tax Free Exchange		1,485,378	1,487,969		4FE
29444R AJ 2	EQUIPOWER RES HLDGS LLC Term C Advance (		03/31/2014	Tax Free Exchange		3,598,215	3,577,843		4FE
79543N AE 7	SALIX PHARMAS LTD Term Ln 4.250% 01/02		01/02/2014	JEFFRIES & COMPANY		418,246	420,348		3FE
79543N AE 7	SALIX PHARMAS LTD Term Loan 4.250% 01/		03/31/2014	Tax Free Exchange		413,067	415,093		3FE
97381H AN 7	WINDSTREAM CORP Tranche B-4 Term Loan		01/21/2014	DIRECT		585,321	583,376	121	3FE
97381H AN 7	WINDSTREAM CORP Tranche B-4 Term Loan		02/18/2014	Tax Free Exchange		1,833,659	1,830,228		3FE
29446C AH 7	EQUINOX HLDGS INC New Initial Term Loan		03/25/2014	Tax Free Exchange		1,612	1,599		4FE
08579J AJ 1	BERRY PLASTICS GRP INC Term D Loan 3.5		02/10/2014	Tax Free Exchange		496,927	498,744		4FE
IVZ015 00 3	TNS INC Initial Term Loan (First Lien)		02/28/2014	SUNTRUST		47,053	47,053		4FE
50105H AD 3	KRONOS WORLDWIDE INC Initial Term Loan		02/27/2014	DEUTSCHE BANK AG		180,960	181,869		4FE
59514U AL 2	MICROSEMI CORP INCREMENTAL TERM LOAN (20		03/18/2014	Tax Free Exchange		87,676	87,676		3FE
59514U AD 0	MICROSEMI CORP Term Loan 3.750% 02/19/		01/01/2014	Tax Free Exchange		1,255,319	1,250,000		3FE
59514U AL 2	MICROSEMI CORP INCREMENTAL TERM LOAN (20		03/18/2014	Tax Free Exchange		77,856	77,856		3FE
12670N AB 9	CWGS GRP LLC (CAMPING WORLD) Term Loan		02/18/2014	Tax Free Exchange		759,908	767,377		4FE
76775Y BB 3	RITE AID CORP TRANCHE 7 TERM LOAN 3.50		03/28/2014	Tax Free Exchange		4,279,078	4,261,992		3FE
76775Y AV 0	RITE AID CORP Tranche 6 Term Loan 4.00		02/28/2014	Tax Free Exchange		2,139,613	2,130,996		3FE
89364M AX 2	TRANSDIGM INC Tranche C Term Loan 3.75		01/01/2014	CITIGROUP GLBL MRKT INC		499,364	498,741	(4,773)	3FE
35687K AL 5	FREESCALE SEMICONDUCTOR INC Tranche B-4		03/04/2014	Tax Free Exchange		2,523,671	2,493,719		4FE
IVZ017 28 3	DEXTER AXLE CO New Term Loan 4.500% 02		03/31/2014	Tax Free Exchange		314,001	315,576		4FE
IVZ017 28 3	DEXTER AXLE CO New Term Loan 5.750% 02		03/10/2014	BNP PARIBAS		313,998	315,576		4Z
75605N AL 4	REALOGY CORP INITIAL TERM B LOAN 2014		03/10/2014	Tax Free Exchange		3,596,862	3,562,455		3FE
75605N AJ 9	REALOGY CORP Initial Term B Loan 4.500		01/13/2014	Tax Free Exchange		3,597,628	3,562,455		3FE
24521Q AC 6	DEL MONTE CORP (BIG HEART) INITIAL TERM		03/05/2014	J.P. MORGAN SEC INC		235,449	236,039		4FE
24521Q AC 6	DEL MONTE CORP (BIG HEART) INITIAL TERM		02/24/2014	Tax Free Exchange		366,588	365,298		4FE
24521Q AC 6	DEL MONTE CORP (BIG HEART) INITIAL TERM		02/24/2014	Tax Free Exchange		9,736	9,702		4Z
60935Q AF 3	MONEYGRAM INTL INC Term Loan 4.250% 03		01/01/2014	Tax Free Exchange		999,201	987,525		4FE
948627 AU 8	WEIGHT WATCHERS INTL INC Initial Tranche		03/25/2014	Tax Free Exchange		1,108,764	1,133,508		4FE
03833L AK 6	APRIA HLTHCARE GRP INC Initial Term Loan		01/07/2014	Tax Free Exchange		3,433,230	3,389,212		4Z
829229 AJ 2	SINCLAIR TV GRP INC New Tranche B Term L		01/01/2014	Tax Free Exchange		1,655,739	1,680,554		3FE
50217K AE 9	LTS BUYER LLC Term B Loan (First Lien)		01/30/2014	J.P. MORGAN SEC INC		31,278	31,278		4FE
02474R AB 9	ABC SUPPLY CO INC Term B Loan 3.500% 0		03/17/2014	Tax Free Exchange		1,248,366	1,246,875		4FE
12630U AD 8	CSC HLDGS LLC Term B Loan 2.653% 04/17		01/01/2014	Tax Free Exchange		1,202,420	1,211,020		2FE
12630U AD 8	CSC HLDGS LLC Term B Loan 2.653% 04/17		03/31/2014	Tax Free Exchange		2,402,329	2,418,997		3FE
12630U AD 8	CSC HLDGS LLC Term B Loan 2.655% 04/17		01/31/2014	Tax Free Exchange		1,202,526	1,211,020		2FE
72347N AL 4	PINNACLE FOODS FIN LLC Tranche G Term Lo		01/01/2014	Tax Free Exchange		6,249	6,281		3FE
72347N AL 4	PINNACLE FOODS FIN LLC Tranche G Term Lo		01/29/2014	Tax Free Exchange		6,078,277	6,120,947		3FE
13973U AM 1	CAPITAL AUTO LP (CARS) Term Loan (Second		01/01/2014	BARCLAYS BANK		1,590,385	1,538,462	(22,408)	4FE
78488C AE 0	SEAWORLD PARKS & ENTMT INC Term B-2 Loan		01/01/2014	Tax Free Exchange		1,231,254	1,246,867		3FE
81675K AD 1	SEMINOLE HARD ROCK ENTMT INC Term Loan		01/06/2014	BANK OF AMERICA		125,469	125,000	(267)	3FE
15116X AL 0	CELLULAR SOUTH INC Term Loan B 3.250%		01/01/2014	Tax Free Exchange		48,099	48,158		3Z
04338G AE 9	ARYSTA LIFESCIENCE SPC LLC Initial Term		01/01/2014	CITIGROUP GLBL MRKT INC		251,555	249,373	(3,061)	5FE
04338G AE 9	ARYSTA LIFESCIENCE SPC LLC Initial Term		03/18/2014	Tax Free Exchange		704,654	701,646		4FE
52078D AG 4	INFOR US INC Tranche B-5 Term Loan 3.7		01/03/2014	BANK OF AMERICA		1,888,214	1,907,287		4FE

SCHEDULE D - PART 3

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

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40419B AJ 5	HGIM CORP (HARVEY GULF) Term B Loan 5		03/18/2014	Tax Free Exchange		545,329	550,576		4FE
40419B AJ 5	HGIM CORP (HARVEY GULF) Term B Loan 6		03/18/2014	Tax Free Exchange		1,370	1,383		4FE
60001P AB 3	MILL US ACQN LLC (CSM BAKERY) Term Loan		03/25/2014	Tax Free Exchange		2,249,678	2,261,364		4FE
90290H AB 8	USIC HLDGS INC Term Loan (First Lien)		03/25/2014	Tax Free Exchange		502,314	498,747		4FE
39152E AB 9	GREAT WOLF RESORTS INC Term B Loan 4.5		01/01/2014	CREDIT SUISSE NY		933	930	43	4FE
39152E AB 9	GREAT WOLF RESORTS INC Term B Loan 4.5		01/01/2014	CREDIT SUISSE NY		(933)	(930)	(973)	4FE
39152E AB 9	GREAT WOLF RESORTS INC Term B Loan 4.5		02/06/2014	Tax Free Exchange		1,506,116	1,503,835		4FE
72346D AS 2	PINNACLE ENTMT INC Tranche B-2 Term Loan		03/31/2014	Tax Free Exchange		5,372,061	5,355,156		3FE
29428D AE 4	EPIQ SYS INC Term Loan 4.250% 08/27/20		03/31/2014	Tax Free Exchange		626,757	621,875		4FE
23335P AJ 1	DS WATERS AMER INC Term B Loan 5.250%		03/31/2014	Tax Free Exchange		3,437,043	3,396,307		3FE
01748K AB 6	ALLEGION US HLDG CO Tranche B Term Loan		03/31/2014	Tax Free Exchange		2,505,298	2,496,875		3FE
47110C AZ 4	JARDEN CORP Tranche B1 Term Loan 2.903		03/31/2014	Tax Free Exchange		3,735,693	3,737,500		3FE
47110C AZ 4	JARDEN CORP Tranche B1 Term Loan 2.903		01/31/2014	Tax Free Exchange		1,246,268	1,246,875		3FE
G2089R AB 9	MULTI PKG SOLUTIONS INC Initial Dollar T		01/22/2014	BARCLAYS BANK		239,475	240,075		4FE
605024 AJ 7	MISSION BROADCASTING INC Term B-2 Loan		01/01/2014	Tax Free Exchange		361,854	361,854		3FE
07745M AB 2	BELDEN FIN 2013 LP Initial Term Loan 3		03/25/2014	Tax Free Exchange		2,504,097	2,493,750		3FE
00507X AC 9	ACTIVISION BLIZZARD INC Term Loan 3.25		01/01/2014	Tax Free Exchange		1,249,281	1,246,875		2FE
14886M AK 7	CATALINA MKTG CORP Initial Term Loan 5		01/01/2014	Tax Free Exchange		460,936	465,489		4FE
80875A AJ 0	SCIENTIFIC GAMES INTL INC Initial Term L		01/02/2014	Tax Free Exchange		1,491,623	1,496,377		3FE
80875A AJ 0	SCIENTIFIC GAMES INTL INC Initial Term L		03/24/2014	Tax Free Exchange		6,143,163	6,163,647		3FE
64021S AB 5	NEIMAN MARCUS GRP LTD INC Term Loan 5		03/06/2014	Tax Free Exchange		2,283,534	2,294,716		4FE
43289D AC 7	HILTON WORLDWIDE FIN LLC Initial Term Lo		02/25/2014	Tax Free Exchange		3,951,192	3,947,368		3FE
13134M BC 6	CALPINE CORP TERM LN B 4.000% 10/31/20		01/01/2014	Tax Free Exchange		133,846	134,014		3FE
01881C AH 8	ALLIANT TECHSYS INC Term B Loan 3.500%		03/31/2014	Tax Free Exchange		629,042	629,042		2FE
95931C AK 3	WESTN REFINING INC Term Loan 4.250% 11		03/31/2014	Tax Free Exchange		906,072	906,072		4FE
39479R AH 3	GENESYS TELECOM HLDGS US Series 2 Delaye		01/01/2014	J.P. MORGAN SEC INC		128			4FE
39479R AH 3	GENESYS TELECOM HLDGS US Series 2 Term L		01/01/2014	Tax Free Exchange		25,690	25,690		4FE
39479R AH 3	GENESYS TELECOM HLDGS US Series 2 Term L		03/31/2014	Tax Free Exchange		64,080	64,160		4FE
00214G AB 2	ARG IH CORP (ARBYS) Term Loan 5.000% 1		03/17/2014	Tax Free Exchange		82,837	83,038		4FE
00214G AB 2	ARG IH CORP (ARBYS) Term Loan 6.250% 1		03/17/2014	Tax Free Exchange		208	208		4FE
31732F AG 1	FILTRATION GRP CORP Term Loan (First Lie		02/26/2014	Tax Free Exchange		178,278	179,150		4FE
22739P AC 0	CROSBY US ACQN CORP Initial Term Loan (F		03/31/2014	Tax Free Exchange		2,200,532	2,203,232		4FE
05873P AL 1	BALLY TECH INC Term B Loan 4.250% 11/2		01/01/2014	Wells Fargo		2,996,241	2,992,500	(18,374)	3FE
05873P AL 1	BALLY TECH INC Term B Loan 4.250% 11/2		01/31/2014	Tax Free Exchange		2,996,209	2,992,500		3FE
68216D AC 2	OMNITRACS INC Term Loan 4.750% 11/25/2		01/21/2014	ROYAL BANK OF CANADA		565,809	563,468	(2,152)	4FE
68216D AC 2	OMNITRACS INC Term Loan 4.750% 11/25/2		03/31/2014	Tax Free Exchange		753,938	752,661		4FE
26928B AD 1	EW SCRIPPS CO Term Loan 3.250% 11/26/2		01/01/2014	SUNTRUST		300,976	301,731		3FE
10801X AF 4	BRICKMAN GRP LTD LLC Initial Term Loan (		03/21/2014	Tax Free Exchange		590,094	593,027		4FE
46205D AD 9	ION MEDIA NETWORKS INC Term Loan 5.000		01/01/2014	J.P. MORGAN SEC INC		1,091,122	1,096,605		4FE
10801X AF 4	BRICKMAN GRP LTD LLC Initial Term Loan (		03/21/2014	Tax Free Exchange		739	742		4FE
51783Q AL 2	LAS VEGAS SANDS LLC (VENETIAN) Term B Lo		01/01/2014	SCOTIA		1,191,683	1,197,672		2FE
20903E AU 9	CONS COMMUNS INC Initial Term Loan (2013		01/03/2014	Wells Fargo		2,790,523	2,804,545		3FE
20903E AU 9	CONS COMMUNS INC Initial Term Loan (2013		02/21/2014	Tax Free Exchange		2,790,566	2,804,545		3FE
89604B AR 9	TRIBUNE CO Initial Term Loan 4.000% 12		01/01/2014	J.P. MORGAN SEC INC		3,546,361	3,555,249		3FE
23726R AH 8	DARLING INTL INC Term B USD Loan 3.250		01/01/2014	J.P. MORGAN SEC INC		364,684	365,598		3FE
08579J AK 8	BERRY PLASTICS GRP INC Term E Loan 3.7		01/02/2014	CREDIT SUISSE NY		653,129	654,766		4FE
68371Y AF 0	GXS GRP INC (OPEN TEXT) Term Ln B 3.25		01/01/2014	BARCLAYS BANK		736,952	740,655		3FE
68371Y AF 0	GXS GRP INC (OPEN TEXT) Term Ln B 3.25		03/31/2014	Tax Free Exchange		735,178	738,803		3FE
03827F AR 2	APPLIED SYS INC Initial Term Loan 4.25		01/27/2014	CREDIT SUISSE NY		200,520	201,023		4FE

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00241Y AB 0	AVSC HLDG CORP Initial Term Loan (First		01/22/2014	GOLDMAN SACHS & CO		266,690	268,030		4FE
12543K AK 0	COMNTY HLTH SYS INC TERM LN D 2021 4.2		01/22/2014	CREDIT SUISSE NY		15,150	15,226		3FE
45763F AH 1	INMAR INC Initial Term Loan 4.250% 01/		01/29/2014	CREDIT SUISSE NY		248,085	250,591		4FE
12543K AK 0	COMNTY HLTH SYS INC TERM LN D 2021 4.2		02/28/2014	Tax Free Exchange		2,757,198	2,752,488		3FE
45763F AH 1	INMAR INC Initial Term Loan 4.250% 01/		03/31/2014	Tax Free Exchange		248,124	250,591		4FE
IVZ016 97 8	PHARMEDIUM HLTHCARE CORP Initial Term Lo		01/28/2014	J.P. MORGAN SEC INC		97,528	98,019		4FE
20822B AC 3	CONNOLLY LLC New Term Loan (First Lien)		01/30/2014	ROYAL BANK OF CANADA		4,216	4,237		4FE
20822B AC 3	CONNOLLY LLC New Term Loan (First Lien)		03/31/2014	Tax Free Exchange		8,421	8,463		4FE
12505M AC 0	CBS OUTDOOR AMER CAP LLC Term Loan 3.0		01/31/2014	CITIGROUP GLBL MRKT INC		334,200	335,038		3FE
22822T AT 3	CROWN CASTLE OPER CO Incremental Tranche		01/01/2014	ROYAL BANK OF SCOTLAND		332,805	334,478		3FE
22822T AT 3	CROWN CASTLE OPER CO Incremental Tranche		01/21/2014	Tax Free Exchange		1,545,092	1,558,577		3FE
903203 BL 0	UPC FING PTNRSHP Facility AF 4.000% 01		01/01/2014	BARCLAYS BANK		1,758,750	1,750,000	(24,246)	3FE
52660F AB 4	LEONARDO ACQN CORP Term Loan 4.250% 01		01/29/2014	GOLDMAN SACHS & CO		132,967	133,301		4FE
52660F AB 4	LEONARDO ACQN CORP Term Loan 4.250% 01		03/31/2014	Tax Free Exchange		132,969	133,301		4FE
729417 AH 8	PLY GEM INDS INC Term Loan 4.000% 02/0		02/04/2014	CREDIT SUISSE NY		135,528	136,209		4FE
92938K AB 5	WR GRACE CO U.S. Term Loan 3.000% 02/0		02/04/2014	GOLDMAN SACHS & CO		360,197	361,100		3FE
41165Q AE 7	HARBOURVEST PTNRS LLC New Term Loan 3	E	02/05/2014	CREDIT SUISSE NY		103,185	103,185		3Z
84603H AB 3	SOUTHWIRE CO LLC Initial Term Loan 3.2		01/31/2014	BANK OF AMERICA		263,129	263,788		3Z
L7646C AF 2	VIRTUOSO US LLC Initial Term Loan 4.75		02/12/2014	CREDIT SUISSE NY		197,512	198,505		4Z
L7646C AF 2	VIRTUOSO US LLC Initial Term Loan 4.75		03/31/2014	Tax Free Exchange		197,514	198,505		4Z
651714 AW 7	NEWPAGE CORP Term B Loan 9.500% 02/11/		02/05/2014	CREDIT SUISSE NY		471,157	480,772		4FE
45173U AE 9	IKARIA INC Term Loan (First Lien) 5.00		02/13/2014	CREDIT SUISSE NY		366,674	368,516		4FE
01950E AP 2	ALLIED SEC HLDGS LLC Closing Date Term L		02/12/2014	CREDIT SUISSE NY		21,275	21,382		4Z
12513V AC 0	CEC ENTMT INC Term B Loan 4.250% 02/14		02/19/2014	DEUTSCHE BANK AG		387,771	389,720		4FE
24521T AB 2	DEL MONTE FOODS INC Initial Loan (First		01/02/2014	CITIGROUP GLBL MRKT INC		371,364	373,230	(1,112)	4FE
24521T AB 2	DEL MONTE FOODS INC Initial Loan (First		03/18/2014	Tax Free Exchange		5,231	5,257		4FE
81172U AB 1	SEADRILL LTD Initial Term Loan 4.000%	E	02/14/2014	DEUTSCHE BANK AG		1,293,576	1,306,643		3FE
95081H AR 5	WESCO AIRCRAFT HDWR CORP Tranche B Term		03/11/2014	Tax Free Exchange		526,027	527,347		3FE
95081H AR 5	WESCO AIRCRAFT HDWR CORP Tranche B Term		02/24/2014	BANK OF AMERICA		526,029	527,347		3FE
48562R AG 4	KAR AUCTION SVCS INC Tranche B-2 Term Lo		03/12/2014	J.P. MORGAN SEC INC		1,027,367	1,029,942		3FE
IVZ017 34 9	PAYLESS INC Term Loan 5.000% 03/11/21		03/17/2014	MORGAN STANLEY & CO		641,287	644,509		4Z
85788B AF 1	STEAK N SHAKE OPS INC Term Loan 4.750%		03/21/2014	JEFFRIES & COMPANY		199,255	201,267		4FE
78404X AF 2	SBA SR FIN II LLC Incremental Tranche B-		02/06/2014	CITIGROUP GLBL MRKT INC		1,075,230	1,077,925		3FE
78404X AF 2	SBA SR FIN II LLC Incremental Tranche B-		03/24/2014	Tax Free Exchange		537,617	538,962		3FE
32007U BE 8	FIRST DATA CORP 2021 Extended Dollar Ter		03/24/2014	Tax Free Exchange		370,023	370,023		4FE
32007U BE 8	FIRST DATA CORP 2021 Extended Dollar Ter		02/10/2014	CREDIT SUISSE NY		185,012	185,012		4FE
IVZ017 40 0	XO COMMUNS LLC Initial Term Loan 4.250		03/21/2014	UBS SECURITIES		245,177	246,409		4Z
05542K AE 9	BATS GLOBAL MARKETS, INC. Term Loan 5		01/17/2014	BANK OF AMERICA		40,521	40,622		4Z
60671P AL 0	MITEL US HOLDINGS, INC. Term Loan 5.25		01/28/2014	JEFFRIES & COMPANY		73,335	73,703		4Z
24802G AP 9	DELUXE ENTERTAINMENT SERVICES New Term L		02/26/2014	CREDIT SUISSE NY		58,870	59,165		4Z
N8434V AB 1	SYBIL SOFTWARE LLC (AVAST) Initial Term		03/24/2014	CREDIT SUISSE NY		245,177	246,409		4FE
26844H AB 3	EFS COGEN HOLDINGS I LLC Term B Advance		01/01/2014	BARCLAYS BANK		197,793	199,791		3Z
92938N AB 9	WTG HOLDINGS III CORP. Term Loan 4.750		01/01/2014	CREDIT SUISSE NY		33,131	33,298		4Z
56811G AC 9	MARINE ACQUISITION CORP. (AKA Initial Te		01/29/2014	ROYAL BANK OF CANADA		67,365	67,704		4Z
69339H AB 5	PFS ACQUISITION, LLC (PHILLIPS Term Loan		01/30/2014	JEFFRIES & COMPANY		101,727	101,982		4Z
30204G AB 1	EXGEN RENEWABLES I, LLC Term Loan 5.25		02/05/2014	BARCLAYS BANK		217,440	218,533		3Z
C0458W AC 7	ATRIUM INNOVATIONS (AKA ACQUIS Initial T		02/04/2014	ROYAL BANK OF CANADA		146,670	147,407		4Z
44908X AH 1	HYLAND SOFTWARE, INC. Term Loan 4.750%		02/20/2014	CREDIT SUISSE NY		28,824	28,969		4Z
24231F AB 3	DEALERTRACK TECHNOLOGIES, INC. Term Loan		02/28/2014	J.P. MORGAN SEC INC		289,304	290,029		3Z

SCHEDULE D - PART 3

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15134N AB 2	CENGAGE LEARNING ACQUISITIONS, Original		03/07/2014	CREDIT SUISSE NY		214,318	215,395		4Z
26844H AB 3	EFS COGEN HOLDINGS I LLC Term B Advance		01/01/2014	BARCLAYS BANK		(197,793)	(199,791)		3Z
35804G AJ 7	FRESENIUS US FINANCE II INC BD 4.250%		02/11/2014	J.P. MORGAN SEC INC		500,000	500,000		3Z
45874J AD 8	INTERLINE BRANDS, INC. Term Loan 4.000		03/12/2014	GOLDMAN SACHS & CO		27,302	27,370		4Z
47215D AG 8	JAZZ PHARMACEUTICALS, INC. Tranche 2 Ter		01/23/2014	BARCLAYS BANK		151,129	151,888		3Z
63909D AB 7	NATIONAL VISION, INC. Initial Term Loan		03/06/2014	GOLDMAN SACHS & CO		28,719	28,719		4Z
78481H AE 6	STS OPERATING, INC. (AKA SUNSO Term Loan		02/11/2014	BARCLAYS BANK		144,120	144,844		4Z
92850Q AB 6	VIVA ALAMO LLC Initial Term Loan 4.750		02/14/2014	CITIGROUP GLBL MRKT INC		42,088	42,513		4Z
94155U AA 7	WATERJET HOLDINGS INC BD 7.625% 02/01/		01/24/2014	GOLDMAN SACHS & CO		17,000	17,000		4Z
N4715W AC 6	PATHEON INC. INITIAL DOLLAR TERM LOAN		01/24/2014	UBS SECURITIES		75,754	75,944		4Z
00206R CE 0	AT&T INC SR UNSECD BD 3.900% 03/11/24		03/26/2014	PIPER JAFFRAY & HOPWOOD		1,002,980	1,000,000	2,275	1FE
00430W AF 6	ACCELLENT INC Initial Term Loan 4.500%		02/24/2014	UBS SECURITIES		646,175	646,175		4FE
007036 HZ 2	ADJ RATE MTG TR SER 2005-3 CL 6A1 2.67		01/01/2014	Interest Capitalization					1FM
007036 UQ 7	ADJ RATE MTG TR SER 2005-11 CL 5A1 0.4		02/21/2014	NOMURA SECURITY CO		8,688,777	10,660,922		1FM
007036 VF 0	ADJ RATE MTG TR SER 2005-11 CL 3A1 2.5		01/16/2014	FIRST BOSTON CORP		12,580,287	14,837,494		3FM
00703A AA 5	ADJ RATE MTG TR SER 2007-2 CL 1A1 5.36		01/16/2014	BANK OF AMERICA		25,529,396	27,683,340		4FM
007903 AU 1	ADV MICRO DEVICES INC SR UNSECD NT 7.7		02/21/2014	Various		4,689,620	4,590,000	91,017	4FE
007903 AY 3	ADV MICRO DEVICES INC SR UNSECD BD 6.7		02/20/2014	BANK OF AMERICA		2,375,000	2,375,000		4FE
02147Y AG 0	ALT LN TR SER 2006-27CB CL A7 6.000% 1		01/16/2014	FIRST BOSTON CORP		12,718,501	14,120,398		3FM
02149D AN 9	ALT LN TR SER 2006-HY13 CL 4A1 2.668%		01/16/2014	FIRST BOSTON CORP		14,850,160	16,243,378		1FM
02150X AA 9	ALT LN TR SER 2007-HY8C CL A1 0.314% 0		01/16/2014	FIRST BOSTON CORP		21,332,069	24,254,027	6,336	1FM
02150X AA 9	ALT LN TR SER 2007-HY8C CL A1 0.314% 0		01/16/2014	FIRST BOSTON CORP		503,162	549,632	149	1FM
02660K AA 0	AMERN HOME MTG ASSETS TR SER 2006-5 CL A		03/13/2014	BARCLAYS SEC		16,788,397	30,222,256		1FM
03523T BP 2	ANHEUSER BUSCH INBEV WW INC BD 2.500%		03/28/2014	Various		4,726,950	5,000,000	26,736	1FE
03524B AE 6	ANHEUSER BUSCH INBEV FIN INC BD 3.700%		01/22/2014	BANK OF AMERICA		3,999,000	4,000,000		1FE
03852C AU 0	ARAMARK CORP RMK TL F 1L USD 3.250% 02		02/24/2014	Tax Free Exchange		497,068	491,125		4FE
03879Q AE 4	ARC PPTYS OPER LP SR UNSECD BD 4.600%		02/04/2014	BARCLAYS SEC		2,496,025	2,500,000		2FE
04003# AA 3	ARECONT VISION LLC SR SECD NT 6.500% 0		03/31/2014	LINCOLN INTL LLC		10,000,000	10,000,000		3Z
04003# AB 1	ARECONT VISION LLC SR SUB SECD NT 10.50		03/31/2014	LINCOLN INTL LLC		10,000,000	10,000,000		4Z
040555 CP 7	ARIZONA PUB SVC CO BD 4.700% 01/15/44		01/07/2014	BANK OF AMERICA		4,980,000	5,000,000		1FE
04317@ AF 5	ARTHUR J GALLAGHER CO SR NT SER H 4.58		02/27/2014	BANK OF AMERICA		16,500,000	16,500,000		2Z
04317@ AG 3	ARTHUR J GALLAGHER CO SR NT SER I 4.73		02/27/2014	BANK OF AMERICA		29,400,000	29,400,000		2Z
04317@ AH 1	ARTHUR J GALLAGHER CO SR NT SER J 4.98		02/27/2014	BANK OF AMERICA		17,700,000	17,700,000		2Z
04338G AB 5	ARYSTA LIFESCIENCE SPC LLC Initial Term		03/05/2014	J.P. MORGAN SEC INC		298,707	299,081	(1)	4FE
04338G AE 9	ARYSTA LIFESCIENCE SPC LLC Initial Term		01/01/2014	CITIGROUP GLBL MRKT INC		(251,555)	(249,373)	(5)	5FE
04822D AB 5	ATLANTIC AVIATION FBO INC Term Loan (201		01/27/2014	BARCLAYS BANK		60,695	60,847		3FE
04939M AJ 8	ATLAS PIPELINE PTNRS LP SR UNSECD BD 5		01/13/2014	Tax Free Exchange		6,090,000	6,090,000	161,004	4FE
050095 AM 0	ATWOOD OCEANICS INC SR UNSUB NT 6.500%		01/27/2014	Various		1,343,936	1,249,000	38,697	3FE
05070G AE 8	AUDATEX N AMER INC SR UNSECD BD 6.000%		01/10/2014	Various		2,102,395	1,998,000	9,990	3FE
05367D BN 6	AVIATION SECURITIZATION LLC SER 12 CL A		03/11/2014	Interest Capitalization		1,304,972	1,304,972		5*
05531F AQ 6	BB&T CORP BD 2.250% 02/01/19		03/25/2014	Various		4,003,810	4,000,000	10,125	1FE
05873P AL 1	BALLY TECH INC Term B Loan 4.250% 11/2		01/01/2014	Wells Fargo		(2,996,241)	(2,992,500)	(9)	3FE
058927 AN 4	BANC AMER FDG TR SER 2006-A CL 6A1 5		01/16/2014	FIRST BOSTON CORP		23,865,211	25,948,375		2FM
058931 AZ 9	BANC AMER FDG TR SER 2006-3 CL 4A17 5		03/01/2014	Interest Capitalization		424,968	424,968		1FM
05946X JP 9	BANC AMER FDG CORP SER 2004-B CL 6A1 2		01/01/2014	Interest Capitalization		24,229	24,229		1FM
05946X MG 5	BANC AMER FDG CORP SER 2004-C CL CB1 2		01/01/2014	Interest Capitalization		27,632	27,632		1FM
05948K ZK 8	BK AMER ALT LN TR SER 2005-4 CL CB10 5		01/01/2014	Interest Capitalization		92,083	92,083		1FM
05949A TU 4	BK AMER MTG SECS INC SER 2004-8 CL XB1		01/01/2014	Interest Capitalization					4FM
05949A WK 2	BK AMER MTG SECS INC SER 2004-9 CL 30B1		01/01/2014	Interest Capitalization					1FM

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05949C RW 8	BANC AMER MTG SECS INC SER 2006-A CL 4A1		01/01/2014	Interest Capitalization					1FM
059522 AU 6	BANC AMER FDG TR SER 2007-C CL 1A2 5.3		02/04/2014	FIRST BOSTON CORP		23,247,678	23,820,376		3FM
06406H BY 4	BK NY MELLON CORP SR UNSECD NT 3.550%		01/28/2014	SMITH BARNEY HARRIS CO		5,149,550	5,000,000	63,111	1FE
071813 BJ 7	BAXTER INTL INC BD 1.850% 06/15/18		01/28/2014	US BANK		2,002,000	2,000,000	4,728	1FE
07384Y ME 3	BEAR STEARNS ABS TR SER 2003-AC5 CL M1		02/01/2014	Interest Capitalization					1FM
07401C AS 2	BEAR STEARNS ARM TR SER 2007-4 CL 21A1		02/04/2014	FIRST BOSTON CORP		17,067,530	20,216,147		1FM
09256B AA 5	BLACKSTONE HLDGS FIN LLC SR UNSECD NT		02/04/2014	MORGAN STANLEY & CO		3,586,300	3,019,000	95,560	1FE
09950E AJ 9	BOOZ ALLEN HAMILTON INC Refinance Tranch		01/01/2014	BARCLAYS BANK		(2,491,193)	(2,493,687)	6	3FE
120568 AT 7	BUNGE LTD FIN CORP SR UNSECD NT 8.500%		02/27/2014	Various		5,630,555	4,500,000	83,111	2FE
12543D AS 9	CMNTY HLTH SYS INC SR SECD BD 5.125% 0		03/04/2014	Tax Free Exchange		88,000	88,000	464	3FE
12543D AT 7	CMNTY HLTH SYS INC SR UNSECD BD 6.875%		03/04/2014	Tax Free Exchange		2,954,074	2,865,000	20,244	4FE
12544R AN 8	CHL MTG PASSTHRU TR SER 2007-4 CL 1A13		02/04/2014	FIRST BOSTON CORP		17,626,353	19,150,198		3FM
12544R CB 2	CHL MTG PASSTHRU TR SER 2007-4 CL 1A50		02/04/2014	FIRST BOSTON CORP		9,653,358	10,487,917		3FM
12545A AL 8	CHL MTG PASSTHRU TR SER 2007-8 CL 1A11		02/04/2014	FIRST BOSTON CORP		7,627,661	8,395,453		3FM
12591R BA 7	COML MTG TR SER 2014-CR15 CL A4 4.074%		02/10/2014	DEUTSCHE BANK EUROCLEAR		46,347,953	45,000,000	91,665	1FE
126117 AS 9	CNA FINL CORP SR UNSECD BD 3.950% 05/1		02/24/2014	BARCLAYS SEC		4,799,424	4,800,000		2FE
12625C AC 7	COML MTG TR SER 2013-WWP CL A2 3.424%		02/26/2014	FIRST BOSTON CORP		29,956,719	30,500,000	5,802	1FM
126650 CD 0	CVS CAREMARK CORP BD 5.300% 12/05/43		02/14/2014	Various		12,737,160	12,000,000	97,167	2FE
126671 4M 5	CWABS INC SER 2004-3 CL 2A 0.354% 08/2		03/25/2014	Interest Capitalization					1FM
126671 R4 0	CWABS INC SER 2003-5 CL MF1 5.413% 01/		02/01/2014	Interest Capitalization					1FM
12667F 4G 7	CWALT INC SER 2005-7CB CL 1A5 5.500% 0		03/01/2014	Interest Capitalization		720,503	720,503		1FM
12667F FK 6	CWALT INC SER 2004-J4 CL 1A5 5.903% 06		03/01/2014	Interest Capitalization					1FM
12667F X3 4	CWALT INC SER 2005-3CB CL 1A5 0.504% 0		01/16/2014	FIRST BOSTON CORP		7,720,085	8,456,433		1FM
12667G QG 1	CWALT INC SER 2005-20CB CL 3A2 0.904%		01/28/2014	FIRST BOSTON CORP		9,821,538	12,076,094		1FM
12667G QG 1	CWALT INC SER 2005-20CB CL 3A2 0.904%		01/28/2014	FIRST BOSTON CORP		108,873	205,069		1FM
12667G RC 9	CWALT INC SER 2005-25T1 CL A2 5.250% 0		01/16/2014	FIRST BOSTON CORP		6,728,933	7,364,677		1FM
12668A XL 4	CWALT INC SER 2005-63 CL 5A1 2.506% 12		01/16/2014	BARCLAYS SEC		9,522,167	10,917,184		1FM
12668B CL 5	CWALT INC SER 2005-77T1 CL 2A2 6.000%		01/16/2014	FIRST BOSTON CORP		22,660,791	25,566,607		3FM
126694 BL 1	CWMBS INC SER 2005-HYB6 CL 3A1 2.465%		01/16/2014	BARCLAYS SEC		13,233,879	15,529,078		1FM
126694 GF 9	CWMBS INC SER 2005-HYB7 CL 4A1 2.636%		01/16/2014	FIRST BOSTON CORP		14,438,094	16,174,727		1FM
12669C 6W 5	CWMBS INC SER 2002-13 CL M 6.250% 11/2		02/01/2014	Interest Capitalization					1FM
12669E PC 4	CWMBS INC SER 2003-20 CL M 5.238% 07/2		02/01/2014	Interest Capitalization					3FM
12669G C5 8	CWMBS INC SER 2005-13 CL A5 5.500% 06/		03/01/2014	Interest Capitalization		266,777	266,777		1FM
12669G XJ 5	CWMBS INC SER 2005-12 CL 1A1 5.250% 05		03/01/2014	Interest Capitalization		208,588	208,588		1FM
12669G Y7 0	CWMBS INC SER 2005-HYB5 CL 3A1 2.730%		01/16/2014	FIRST BOSTON CORP		31,674,815	35,004,455		1FM
134429 AG 4	CAMPBELL SOUP CO SR UNSECD DEB 8.875%		01/23/2014	PIPER JAFFRAY & HOPWOOD		518,032	400,000	8,579	1FE
13973U AM 1	CAPITAL AUTO LP (CARS) Term Loan (Second		01/01/2014	BARCLAYS BANK		(1,590,385)	(1,538,462)		4FE
146303 AF 9	CARTER WILLIAM CO SR UNSECD BD 5.250%		02/10/2014	Various		5,165,650	5,066,000	125,335	3FE
14912L 5T 4	CATERPILLAR FINL SVCS CORP UNSECD BD 2		02/19/2014	DEUTSCHE BANK EUROCLEAR		1,777,212	1,730,000	19,780	1FE
15722* AA 3	CGA LSE-BACKED PASSTHRU TR SER 2014 CTL-		03/31/2014	CGA Capital		10,777,790	10,777,790		1Z
16163H AT 8	CHASE MTG FIN TR SER 2007-S3 CL 1A18 6		02/04/2014	FIRST BOSTON CORP		(15,080)	103,753		3FM
16163H AT 8	CHASE MTG FIN TR SER 2007-S3 CL 1A18 6		02/04/2014	FIRST BOSTON CORP		16,873,654	18,869,447		4FM
17025T BE 0	CHL MTG PASSTHRU TR SER 2007-15 CL 1A29		01/24/2014	SMITH BARNEY HARRIS CO		11,857,802	12,459,128		1FM
17121E AE 7	CHRYSLER GRP LLC 2ND LIEN SECD BD 8.00		02/04/2014	BANK OF AMERICA		1,087,913	1,005,000	11,613	4FE
17121E AG 2	CHRYSLER GRP LLC 2ND LIEN SECD BD 8.25		02/04/2014	BANK OF AMERICA		221,000	200,000	2,383	4FE
171798 AB 7	CIMAREX ENERGY CO SR UNSECD BD 5.875%		01/10/2014	Various		2,175,033	2,028,000	24,359	3FE
17275R AE 2	CISCO SYS INC SR UNSECD NT 4.950% 02/1		01/01/2014	AGLIFSEP		671,407	600,000	2,723	1FE
17275R AN 2	CISCO SYS INC BD 3.625% 03/04/24		02/24/2014	BANK OF AMERICA		5,995,500	6,000,000		1FE
17309F AH 1	CITIGROUP MTG LN TR SER 2006-AR5 CL 1A5A		02/06/2014	NOMURA SECURITY CO		8,129,829	9,528,185		1FM

SCHEDULE D - PART 3

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

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17310B AU 8	CITICORP MTG SECS TR SER 2006-3 CL 1A19		01/01/2014	Interest Capitalization		36,835	36,835		1FM
17311L AA 9	CITIGROUP MTG LN TR SER 2007-AR5 CL 1A1A		03/25/2014	SMITH BARNEY HARRIS CO.		25,341,035	28,621,793		3FM
20030N BJ 9	COMCAST CORP BD 3.600% 03/01/24		02/19/2014	BNP FRANCE		7,954,080	8,000,000		1FE
20030N BK 6	COMCAST CORP SR UNSECD BD 4.750% 03/01		02/19/2014	Wells Fargo		18,831,660	19,000,000		1FE
205887 BJ 0	CONAGRA FOODS INC SR UNSECD BD 3.250%		01/13/2014	FIRST BOSTON CORP.		1,686,256	1,758,000	19,204	2FE
205887 BQ 4	CONAGRA FOODS INC SR UNSECD BD 1.900%		01/13/2014	US BANK		996,380	1,000,000	9,025	2FE
219350 AZ 8	CORNING INC SR UNSECD BD 3.700% 11/15/		02/04/2014	MORGAN STANLEY & CO.		11,132,656	10,935,000	88,176	1FE
22282E AE 2	COVANTA HLDG CORP SR UNSECD BD 6.375%		03/24/2014	Various		2,442,904	2,294,000	69,772	4FE
22282E AF 9	COVANTA HLDG CORP SR UNSECD BD 5.875%		02/20/2014	Various		3,176,250	3,146,000		4FE
226373 AG 3	CRESTWOOD MIDSTREAM LP SR UNSECD BD 6		02/06/2014	Various		4,280,400	4,176,000	62,668	4FE
226373 AJ 7	CRESTWOOD MIDSTREAM LP SR UNSECD BD 6		02/14/2014	Various		2,099,705	2,034,000	18,378	4FE
23311V AF 4	DCP MIDSTREAM OPER LP SR UNSECD BD 5.6		03/10/2014	GREENWICH CAPITAL MARKETS		14,108,355	14,250,000		2FE
25150W AA 2	DEUTSCHE ALT A SECS MTG LN TR SER 2007-O		02/12/2014	SMITH BARNEY HARRIS CO.		10,880,579	12,753,792	2,323	1FM
25179M AP 8	DEVON ENERGY CORP SR UNSECD BD 3.250%		03/26/2014	J.P. MORGAN SEC INC.		8,355,994	8,470,000	103,993	2FE
25179M AT 0	DEVON ENERGY CORP BD 2.250% 12/15/18		02/27/2014	WOOD GUNDY INC.		2,820,692	2,800,000	13,125	2FE
25470D AH 2	DISCOVERY COMMUNS LLC SR UNSECD BD 3.2		02/21/2014	BARCLAYS SEC		4,770,700	5,000,000	65,451	2FE
25702@ AA 4	DOMAIN MEDIA LLC ASSET BKD NT SER A 7		02/21/2014	CITIGROUP		16,625,000	16,625,000		2AM
268648 AQ 5	EMC CORP BD 2.650% 06/01/20		01/13/2014	DAIN-RAUSCHER		4,997,300	5,000,000	16,563	1FE
26928B AD 1	EW SCRIPPS CO TERM LN 3.250% 11/26/20		01/01/2014	SUNTRUST		(300,976)	(301,731)		3Z
27326# AB 2	EAST KY PWR COOP INC 1ST MTG BD SER 2014		02/06/2014	BANK OF AMERICA		29,900,000	29,900,000		2Z
278265 AD 5	EATON VANCE CORP SR UNSECD BD 3.625% 0		02/06/2014	KEYBANC CAPITAL MARKETS		4,958,700	5,000,000	28,194	1FE
29336U AB 3	ENLINK MIDSTREAM PTNRS LP SR UNSECD BD		03/12/2014	SMITH BARNEY HARRIS CO.		5,989,800	6,000,000		2FE
294751 DW 9	EQUITY ONE ABS INC SER 2004-1 CL M2 5		01/01/2014	Interest Capitalization					5FM
29977H AB 6	EVEREST ACQN FIN INC SR UNSECD BD 9.37		03/19/2014	Various		4,499,399	3,890,000	142,814	4FE
30161M AL 7	EXELON GEN CO LLC SR UNSECD BD 4.250%		01/27/2014	PIPER JAFFRAY & HOPWOOD		393,808	400,000	2,125	2FE
30283F AA 9	FWCT2 ESCROW CORP SR SECD BD 5.125% 08		01/15/2014	BANK OF AMERICA		88,000	88,000		3FE
30283F AB 7	FWCT2 ESCROW CORP SR UNSECD BD 6.875%		01/16/2014	BANK OF AMERICA		2,954,944	2,865,000		4FE
313747 AU 1	FED RLTY INVT TR SR UNSECD BD 3.950% 0		02/21/2014	Wells Fargo		4,062,360	4,000,000	33,356	1FE
31428X AT 3	FEDEX CORP SR UNSECD BD 3.875% 08/01/4		01/06/2014	Various		5,830,725	6,973,600	118,600	2FE
31428X AV 8	FEDEX CORP BD 2.700% 04/15/23		01/01/2014	AGLIFSEP		2,598,254	2,850,000	32,704	2FE
337738 AL 2	FISERV INC SR UNSECD NT 4.750% 06/15/2		03/18/2014	STERN AGEE & LEACH		6,354,477	5,900,000	74,733	2FE
35168L AC 1	FRAM GRP HLDGS INC Term Loan (First Lien		03/06/2014	GOLDMAN SACHS & CO.		19,778	19,655		4FE
361448 AU 7	GATX CORP SR UNSECD BD 5.200% 03/15/44		02/27/2014	BANK OF AMERICA		11,234,475	11,250,000		2FE
36170U AG 6	G FORCE LLC SER 2005-RRA CL E 5.671% 0		01/01/2014	Interest Capitalization		214,988	214,988		6FE
36228F ZX 7	GS MTG SECS CORP SER 2003-13 CL B2 5.0		01/01/2014	Interest Capitalization		(95,352)	(95,352)		1FM
3622N6 AA 7	GS MTG LN TR SER 2007-AR2 CL 1A1 2.844		01/24/2014	MORGAN STANLEY & CO.		16,858,865	19,452,045		1FM
3622N6 AA 7	GS MTG LN TR SER 2007-AR2 CL 1A1 2.844		01/24/2014	MORGAN STANLEY & CO.		355,297	520,124		1FM
362341 4D 8	GS MTG SECS CORP SER 2006-AR1 CL 2A4 2		01/01/2014	Interest Capitalization		5,067	5,067		1FM
36242D 4W 0	GS MTG SECS CORP SER 2005-AR3 CL 6A1 2		02/04/2014	FIRST BOSTON CORP.		9,409,525	9,885,201	7,864	1FM
36252W AX 6	GS MTG SECS TR SER 2014-GC20 CL A5 3.9		03/27/2014	GOLDMAN SACHS & CO.		9,990,962	9,700,000	15,081	1FE
36252W BB 3	GS MTG SECS TR SER 2014-GC20 CL AS 4.2		03/27/2014	GOLDMAN SACHS & CO.		17,983,727	17,460,000	28,912	1FE
36298Y AC 4	GSAA HOME EQ TR SER 2006-14 CL A3A 0.4		02/13/2014	GOLDMAN SACHS & CO.		12,569,909	21,072,395		1FM
364760 AK 4	GAP INC SR UNSUB NT 5.950% 04/12/21		01/22/2014	ROYAL BANK OF SCOTLAND		5,568,750	5,000,000	86,771	2FE
369550 AV 0	GEN DYNAMICS CORP SR UNSECD BD 1.000%		02/20/2014	STIFEL NICOLAUS & CO.		3,948,320	4,000,000	11,111	1FE
369604 BG 7	GEN ELEC CO SR UNSECD BD 3.375% 03/11/		03/07/2014	WARBURG SECURITIES		6,337,280	6,400,000	600	1FE
375558 AW 3	GILEAD SCIENCES INC SR UNSECD BD 3.700		03/04/2014	BANK OF AMERICA		11,231,888	11,250,000		2FE
375558 AX 1	GILEAD SCIENCES INC SR UNSECD BD 4.800		03/04/2014	BANK OF AMERICA		18,963,140	19,000,000		2FE
40149@ AJ 5	GUARDSMARK LLC SR SUB NT 15.000% 01/19/		03/19/2014	Interest Capitalization		146,215	146,215		5
40149@ AK 2	GUARDSMARK LLC SR SUB PIK NT 15.000% 01		03/19/2014	Interest Capitalization		114,123	114,123		5

SCHEDULE D - PART 3

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

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40149@ AK 2	GUARDSMARK LLC SR SUB PIK NT 15.000% 01		03/19/2014	Tax Free Exchange		146,218	146,215	61	5
402040 AH 2	GUITAR CTR INC SR SECD BD 6.500% 04/15		03/26/2014	BANK OF AMERICA		289,903	293,000		4FE
404030 AE 8	H&E EQUIP SVCS INC SR UNSECD BD 7.000%		03/28/2014	Various		599,917	544,000	3,133	4FE
40521W AG 0	HAIGHTS CROSS OPER CO SR SECD NT 13.000		03/17/2014	Interest Capitalization		(79,444)	(79,444)		6
406216 AZ 4	HALLIBURTON CO SR UNSECD NT 3.250% 11/		01/30/2014	BANK OF AMERICA		2,031,720	2,000,000	14,264	1FE
43129T AA 0	HILAND PTNRS LP SR UNSECD BD 7.250% 10		03/27/2014	Various		8,793,718	8,050,000	142,101	4FE
43739E BC 0	HOMEBANC MTG TR SER 2005-2 CL M3 0.834		01/27/2014	Interest Capitalization					4FM
44107T AU 0	HOST HOTELS RESORTS LP BD 3.750% 10/15		02/28/2014	BANK OF AMERICA		2,773,061	2,840,000	41,417	2FE
445658 CD 7	HUNT JB TRANSN SVCS INC SR UNSECD BD 3		03/04/2014	Various		9,015,050	9,000,000	749	2FE
45254N MB 0	IMPAC CMB TR SER 2004-11 CL 2A1 0.814%		01/01/2014	Interest Capitalization					1FM
45254T PW 8	IMPAC SECD ASSETS CORP SER 2004-3 CL 1A3		02/25/2014	Interest Capitalization		1	1		1FM
45662F AA 8	INDYMAC INDA MTG LN TR SER 2006-AR3 CL 1		01/16/2014	FIRST BOSTON CORP		6,011,336	6,798,871		1FM
45662F AD 2	INDYMAC INDA MTG LN TR SER 2006-AR3 CL 2		01/16/2014	BANK OF AMERICA		7,940,202	9,084,031		1FM
45662F AD 2	INDYMAC INDA MTG LN TR SER 2006-AR3 CL 2		01/16/2014	BANK OF AMERICA		(19,788)	14,504		1FM
45667Q AC 5	INDYMAC INDX MTG LN TR SER 2006-AR31 CL		01/16/2014	MORGAN STANLEY & CO		11,178,255	11,950,665		3FM
45670B AQ 2	INDYMAC INDX MTG LN TR SER 2007-AR21 CL		01/16/2014	FIRST BOSTON CORP		14,651,574	16,594,980		1FM
458140 AM 2	INTEL CORP BD 2.700% 12/15/22		01/22/2014	GOLDMAN SACHS & CO		2,343,250	2,500,000	7,875	1FE
459200 AS 0	IBM CORP SR UNSECD DEB 6.500% 01/15/28		01/07/2014	US BANK		1,107,711	890,400	28,134	1FE
46205D AD 9	ION MEDIA NETWORKS INC Initial Term Loan		01/01/2014	J.P. MORGAN SEC INC		(1,091,122)	(1,096,605)		4Z
466112 AL 3	JBS USA LLC SR UNSECD BD 7.250% 06/01/		01/27/2014	Various		2,525,250	2,405,000	28,285	3FE
466247 WT 6	JPMORGAN MTG TR SER 2005-A7 CL 3A1 5.0		03/19/2014	SMITH BARNEY HARRIS CO		24,834,288	25,053,506	84,596	5AM
46630U AL 8	JPMORGAN MTG TR SER 2007-A3 CL 3A1 4.8		02/04/2014	FIRST BOSTON CORP		21,378,178	22,801,007		3FM
46641J AW 6	JPMBB CMS TR SER 2014-C18 CL A5 4.079%		02/19/2014	J.P. MORGAN SEC INC		27,500,893	26,700,000	81,688	1FE
478160 BJ 2	JOHNSON & JOHNSON SR UNSECD BD 4.375%		03/07/2014	DEUTSCHE BANK EUROCLEAR		5,419,300	5,220,000	61,534	1FE
48019T AA 2	JONES ENERGY HLDGS LLC SR UNSECD BD 6		03/28/2014	Various		7,278,877	7,190,800	450	4FE
48121@ AC 5	JRD HLDGS LLC SR NT 2014A 3.470% 03/27		03/27/2014	J.P. MORGAN SEC INC		19,200,000	19,200,000		2Z
48666K AU 3	KB HOME SR UNSECD BD 4.750% 05/15/19		03/20/2014	SMITH BARNEY HARRIS CO		4,554,000	4,554,000		4FE
494580 AC 7	KINDRED HLTHCARE INC SR UNSECD BD 6.37		03/26/2014	J.P. MORGAN SEC INC		6,424,279	6,405,800		4FE
49460Y AU 9	KINETIC CONCEPTS INC DollarTermD-1 Loan		01/01/2014	BANK OF AMERICA		(630,445)	(623,431)	(18)	3FE
49925G AD 5	KNOWLEDGE UNIV ED LLC Term Loan 5.250%		03/19/2014	DEUTSCHE BANK AG		220,660	221,768		4FE
50217C AB 3	LSP MADISON FDG LLC TERM LN 5.500% 06/		01/01/2014	CREDIT SUISSE NY		(378,418)	(372,367)	(43)	3FE
516806 AC 0	LAREDO PETE INC BD 5.625% 01/15/22		01/13/2014	BANK OF AMERICA		1,610,000	1,610,000		4Z
51783Q AL 2	LAS VEGAS SANDS LLC (VENETIAN) Term B Lo		01/01/2014	SCOTIA		(1,191,683)	(1,197,672)		3FE
52465# TS 4	LEGG MASON MTG CAP CORP SER 2001 CL 3 (F		01/16/2014	Tax Free Exchange		16,318,188	16,318,188	27,415	5Z
52520M AJ 2	LEHMAN MTG TR SER 2005-1 CL 3A1 5.443%		02/10/2014	MORGAN STANLEY & CO		18,655,173	22,029,827		6FE
52524Y AK 9	LEHMAN XS TR SER 2007-12N CL 3A1 0.334		01/25/2014	Interest Capitalization		10,484	10,484		1FM
52707@ AA 3	LESMARK CAP PASSTHRU TR CTF UNIV PK EVAN		01/22/2014	DIRECT		87,547,605	87,540,000		2AM
529043 AC 5	LEXINGTON RLTY TR SR UNSECD BD 4.250%		03/11/2014	Tax Free Exchange		14,862,896	15,000,000	152,292	2FE
540424 AQ 1	LOEWS CORP BD 2.625% 05/15/23		02/14/2014	WARBURG SECURITIES		8,009,838	8,750,000	60,612	1FE
55377G AB 9	MTL PUBLISHING LLC Term B-2 Loan 3.750		03/12/2014	UBS SECURITIES		62,781	62,781		3FE
576434 FT 6	MASTR ALT LN TR SER 2003-5 CL 15B3 5.0		01/01/2014	Interest Capitalization		3,325	3,325		1FM
582839 AF 3	MEAD JOHNSON NUTRITION CO SR UNSUB NT		02/13/2014	SUSQUEHANNA-EXE		2,446,827	2,151,000	38,073	2FE
585055 BD 7	MEDTRONIC INC SR UNSECD BD 4.625% 03/1		02/20/2014	GOLDMAN SACHS & CO		22,351,050	22,500,000		1FE
59017H AK 5	MERRILL COMMUNS LLC Term Loan 5.750% 0		01/01/2014	CREDIT SUISSE NY		(437,964)	(434,704)	(132)	4FE
59020U DT 9	MERRILL LYNCH MTG INVS INC SER 2004-C CL		02/25/2014	Interest Capitalization					1FM
59156R BB 3	METLIFE INC BD 4.368% 09/15/23		02/05/2014	Various		6,268,640	6,000,000	37,128	1FE
594918 AW 4	MICROSOFT CORP BD 3.625% 12/15/23		01/30/2014	BANK OF AMERICA		1,527,705	1,500,000	8,760	1FE
595112 AZ 6	MICRON TECH INC SR UNSECD BD 5.875% 02		02/05/2014	MORGAN STANLEY & CO		503,000	503,000		3FE
60740F AK 1	MOBILE MINI INC SR UNSECD NT 7.875% 12		01/23/2014	J.P. MORGAN SEC INC		376,550	340,000	4,239	4FE

SCHEDULE D - PART 3

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61166W AE 1	MONSANTO CO SR NT 5.500% 08/15/25		01/23/2014	STIFEL NICOLAUS & CO		2,738,463	2,358,000	58,721	1FE
61166W AF 8	MONSANTO CO SR UNSUB NT 5.125% 04/15/1		01/14/2014	Various		3,603,468	3,175,000	41,584	1FE
61690G AF 8	MS BOA ML TR SER 2014-C14 CL A5 4.064%		01/30/2014	MORGAN STANLEY & CO		46,349,262	45,000,000	66,040	1FE
61690G AH 4	MS BOA ML TR SER 2014-C14 CL AS 4.384%		01/30/2014	MORGAN STANLEY & CO		17,509,468	17,000,000	26,913	1FE
61761A AG 3	MS BOA ML TR SER 2012-C5 CL D 4.682% 0		01/09/2014	FIRST BOSTON CORP		8,355,922	8,564,000	14,471	1FM
61763K BA 1	MS BOA ML TR SER 2014-C15 CL A4 4.051%		03/26/2014	MORGAN STANLEY & CO		16,479,576	16,000,000	25,206	1FE
61763K BC 7	MS BOA ML TR SER 2014-C15 CL AS 4.255%		03/26/2014	MORGAN STANLEY & CO		8,239,549	8,000,000	13,238	1FE
61945C AC 7	MOSAIC CO BD 4.250% 11/15/23		01/23/2014	Various		3,995,170	4,000,000	34,000	2FE
62898# AA 9	NCF II LLC SR SECD NT 3.700% 02/25/20		02/25/2014	DIRECT		60,864,745	60,864,745	135,255	2Z
63946B AH 3	NBCUNIVERSAL MEDIA LLC BD 2.875% 01/15		02/21/2014	BARCLAYS SEC		3,824,600	4,000,000	13,097	1FE
64110L AE 6	NETFLIX INC SR UNSECD BD 5.375% 02/01/		02/04/2014	Tax Free Exchange		2,026,855	2,000,000	896	3FE
651639 AN 6	NEWMONT MINING CORP SR UNSECD NT 3.500		03/26/2014	STIFEL NICOLAUS & CO		917,910	1,000,000	1,556	2FE
656560 AF 6	NORTEK INC Loan 5.250% 04/26/17		01/01/2014	BANK OF AMERICA		(124,761)	(124,363)		3FE
668131 AA 3	NORTHWESTN MUT LIFE INS NT 6.063% 03/3		02/25/2014	Various		13,442,550	11,250,000	276,624	1FE
66989H AG 3	NOVARTIS CAP CORP BD 3.400% 05/06/24		02/18/2014	GOLDMAN SACHS & CO		3,475,045	3,500,000		1FE
67103H AB 3	OREILLY AUTO INC SR UNSUB NT 4.625% 09		02/26/2014	BANK OF AMERICA		3,232,620	3,000,000	64,750	2FE
681936 BA 7	OMEGA HLTHCARE INVS INC SR UNSECD BD 4		03/07/2014	BANK OF AMERICA		3,952,480	4,000,000	550	2FE
68216D AC 2	OMNITRACS INC TERM LN 4.750% 11/25/20		01/01/2014	ROYAL BANK OF CANADA		(502,500)	(500,000)		4FE
682439 AG 9	1166 AVE AMERS COML MTG TR II SER 2005-C		01/09/2014	Wells Fargo		5,336,065	4,902,500	2,324	1FM
68389F HT 4	OPTION ONE MTG LN TR SER 2005-3 CL M2		02/25/2014	Interest Capitalization		819	819		3FM
693476 BN 2	PNC FDG CORP BD 3.300% 03/08/22		01/24/2014	SMITH BARNEY HARRIS CO		4,987,200	5,000,000	64,625	1FE
694308 HH 3	PACIFIC GAS ELEC CO SR UNSECD BD 4.750		02/18/2014	J.P. MORGAN SEC INC		8,961,570	9,000,000		1FE
70788T AC 1	PENN VA RES PTNRS LP SR UNSECD BD 8.37		03/21/2014	RBC DOMINION		1,711,272	1,514,400	40,515	4FE
72347N AM 2	PINNACLE FOODS FIN LLC Tranche H Term Lo		03/19/2014	BANK OF AMERICA		2,475,031	2,487,469	(31)	3FE
72349# AA 3	PINNACLE/GORDON FOODS SVC LSE BACKED PAS		03/25/2014	DIRECT		19,286,787	19,286,787		2Z
731746 AU 7	POLYMER GRP INC Initial Loan 5.250% 12		01/01/2014	CITIGROUP GLBL MRKT INC		(239,755)	(240,960)		4FE
74824D AA 8	QUEENS CTR MTG TR SER 2013-QCA CL A 3		02/12/2014	BANK OF AMERICA		5,302,369	5,690,000	8,800	1FM
74966F AF 0	RP CROWN PARENT LLC New Term Loan (First		02/18/2014	Various		902,314	898,943	8	4FE
755111 BT 7	RAYTHEON CO SR UNSECD NT 3.125% 10/15/		02/19/2014	PIPER JAFFRAY & HOPWOOD		2,054,140	2,000,000	22,396	1FE
75524E AK 4	DJO FIN LLC (REABLE THERA) Tranche B Ter		01/01/2014	CITIGROUP GLBL MRKT INC		(2,298,174)	(2,267,003)	(79)	4FE
759950 FK 9	RENAISSANCE HOME EQ LN TR SER 2005-1 CL		02/01/2014	Interest Capitalization					1FM
760985 7J 4	RESIDENTIAL ASSET MTG PROD INC SER 2004-		01/27/2014	Interest Capitalization		372,831	372,831		1FM
76110H 7B 9	RESI ACCREDIT LNS INC SER 2005-QA7 CL A2		01/16/2014	FIRST BOSTON CORP		10,001,694	11,058,197		2FM
76110H MH 9	RESI ACCREDIT LNS INC SER 2003-QS20 CL M		02/01/2014	Interest Capitalization		2,083	2,083		6FM
76116A AB 4	RESOLUTE ENERGY CORP SR UNSECD BD 8.50		01/30/2014	SMITH BARNEY HARRIS CO		2,576,850	2,460,000	54,018	4FE
772739 AL 2	ROCK TENN CO SR UNSECD BD 4.900% 03/01		01/24/2014	SUN TRUST EQTB		319,197	300,000	6,043	2FE
772739 AL 2	ROCK TENN CO SR UNSECD BD 4.900% 03/01		01/24/2014	SUN TRUST EQTB		7,970,349	7,491,000	150,902	3FE
77927L AK 7	ROUNDYS SUPERMKTS INC Tranche B TL Retir		01/01/2014	Various		(530,276)	(535,047)	1,366	4FE
78448D AE 7	SLM PRIVATE ED LN TR SER 2014-A CL B (AB		02/26/2014	CRED. SUISSE FIRST BOST		6,016,264	6,400,000		1FE
78573A AA 8	SABMILLER HLDGS INC SR UNSUB NT 3.750%		03/27/2014	SMITH BARNEY HARRIS CO		5,140,750	5,000,000	39,583	2FE
785778 DT 5	SACO I TR SER 2005-1 CL M1 0.674% 03/2		02/25/2014	Interest Capitalization					1FM
81726H AC 9	SENSUS USA INC Term Loan (First Lien)		01/01/2014	CREDIT SUISSE NY		(72,730)	(72,912)		4FE
81732L AL 2	SEQUA CORP Initial Term Loan 5.250% 06		03/25/2014	BARCLAYS BANK		48,613	49,479		4FE
829259 AP 5	SINCLAIR TV GRP INC SR UNSECD BD 6.375		01/07/2014	BARCLAYS SEC		499,200	480,000	7,565	4FE
829259 AQ 3	SINCLAIR TV GRP INC SR UNSECD BD 6.375		01/28/2014	Tax Free Exchange		3,376,064	3,338,000	63,248	4FE
842400 FY 4	SOUTHN CA EDISON CO SECD MTG BD 3.500%		02/11/2014	BANK OF AMERICA		1,782,065	1,775,000	22,779	1FE
84756N AD 1	SPECTRA ENERGY PTNRS LP BD 4.750% 03/1		02/19/2014	J.P. MORGAN SEC INC		3,175,380	3,000,000	58,979	2FE
84762L AN 5	SPECTRUM BRANDS INC SR UNSECD BD 6.375		01/30/2014	Tax Free Exchange		476,000	476,000	6,322	4FE
84762L AQ 8	SPECTRUM BRANDS INC SR UNSECD BD 6.625		01/30/2014	Tax Free Exchange		2,767,418	2,703,000	37,307	4FE

SCHEDULE D - PART 3

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

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84762N AW 1	SPECTRUM BRANDS HLDGS INC Tranche C Term		01/01/2014	DEUTSCHE BANK AG		(1,507,500)	(1,500,000)		3FE
84850X AB 8	SPIN HOLDCO INC (COINMACH) Initial Term		01/01/2014	Various		(1,743,805)	(1,745,625)	5	4FE
848611 AA 7	SPIRITS NEWCO LLC SR SECD NT 5.300% 06		02/20/2014	BANK OF AMERICA		25,400,000	25,400,000		2Z
863579 L6 3	STRUCT ARM LN TR SER 2005-23 CL 4A1 4		01/16/2014	BARCLAYS SEC		44,895	161,033		1FM
863579 L6 3	STRUCT ARM LN TR SER 2005-23 CL 4A1 4		01/16/2014	BARCLAYS SEC		11,058,417	12,549,282		2FM
863579 XE 3	STRUCT ARM LN TR SER 2005-18 CL 4A1 2		01/16/2014	FIRST BOSTON CORP		16,460,269	18,594,933		1FM
863581 AG 9	STRUCT ARM LN TR SER 2006-6 CL 2A3 5.3		02/01/2014	Interest Capitalization					1FM
86359B BN 0	STRUCT ASSET SECS CORP SER 2003-S2 CL M2		01/01/2014	Interest Capitalization					1FM
86364J AA 5	STRUCT ARM LN TR SER 2007-9 CL 1A1 1.8		01/16/2014	BARCLAYS SEC		10,109,945	14,278,628		1FM
86765B AP 4	SUNOCO LOGISTICS PTNR OPER LP SR UNSECD		03/31/2014	ROYAL BANK OF SCOTLAND		19,967,200	20,000,000		2FE
87264A AK 1	T MOBILE USA INC SR UNSECD BD 6.250% 0		02/10/2014	Tax Free Exchange		2,805,910	2,784,000	62,350	3FE
87309L AK 4	TWCC HLDG CORP Term Loan 3.500% 02/13/		03/04/2014	Various		118,278	121,524		4FE
878091 BC 0	TEACHERS INS ANNUITY ASSN AMER NT 6.85		01/07/2014	WARBURG SECURITIES		6,702,162	5,315,000	24,272	1FE
883203 BU 4	TEXTRON INC BD 4.300% 03/01/24		01/23/2014	SMITH BARNEY HARRIS CO		2,994,030	3,000,000		2FE
883556 BF 8	THERMO FISHER SCIENTIFIC INC BD 4.150%		01/14/2014	NOMURA SECURITY CO		4,014,120	4,000,000	16,600	2FE
89334G AK 0	TRANSUNION LLC 2013 Replacement Term Loa		01/01/2014	CREDIT SUISSE NY		(1,201,089)	(1,193,629)	(19)	3FE
89364M AX 2	TRANSDIGM INC Tranche C Term Loan 3.75		01/01/2014	CITIGROUP GLBL MRKT INC		(499,364)	(498,741)	(2)	3FE
90131H AB 1	21ST CENTY FOX AMER INC SR UNSECD BD 5		01/24/2014	Tax Free Exchange		19,904,771	19,760,000	337,896	2FE
903203 BL 0	UPC FING PTNRSHP Facility AF 4.000% 01		01/01/2014	BARCLAYS BANK		(1,758,750)	(1,750,000)		3FE
903243 AC 7	URS CORP BD 5.000% 04/01/22		01/09/2014	Tax Free Exchange		1,017,012	1,000,000	13,611	2FE
907818 DR 6	UNION PAC CORP SR UNSECD BD 3.646% 02/		01/21/2014	Tax Free Exchange		4,146,324	4,625,000	70,261	2FE
90932P AA 6	UNITED AIRLINES PASSTHRU TR 2014-1 4.0		03/25/2014	Various		25,048,750	25,000,000		1FE
911312 AQ 9	UNITED PARCEL SVC INC SR UNSECD BD 2.4		01/27/2014	US BANK		1,889,500	2,000,000	16,197	1FE
91678@ AA 6	UPSTATE TRANSMN HLDGS LLC SR SECD NT 4		01/01/2014	Interest Capitalization		497,463	497,463		1FE
92276M AX 3	VENTAS RLTY LP SR UNSECD NT 4.250% 03/		01/28/2014	WARBURG SECURITIES		7,152,180	7,000,000	123,958	2FE
92343V BQ 6	VERIZON COMMUNS INC SR UNSECD BD 4.500		02/20/2014	STERN AGEE & LEACH		2,163,800	2,000,000	39,250	2FE
92343V BR 4	VERIZON COMMUNS INC BD 5.150% 09/15/23		01/29/2014	J.P. MORGAN SEC INC		5,421,850	5,000,000	96,563	2FE
929043 AG 2	VORNADO RLTY LP SR UNSECD NT 5.000% 01		01/22/2014	BANK OF AMERICA		5,308,050	5,000,000	8,333	2FE
92924S AB 4	WEA FIN LLC SR NT 5.700% 10/01/16		03/26/2014	Various		3,340,780	3,000,000		1FE
92925V AH 3	WAMU MTG PASSTHRU TR SER 2007-HY1 CL 3A1		02/04/2014	FIRST BOSTON CORP		6,337,366	6,866,137		2FM
92926U AF 8	WAMU MTG PASSTHRU TR SER 2007-HY2 CL 3A1		02/04/2014	FIRST BOSTON CORP		24,272,242	27,408,613		1FM
92933B AE 4	WMG ACQN CORP SR SECD BD 6.000% 01/15/		03/26/2014	FIRST BOSTON CORP		1,487,856	1,427,200	18,078	4FE
92933B AF 1	WMG ACQN CORP SR SECD BD 5.625% 04/15/		03/26/2014	FIRST BOSTON CORP		713,600	713,600		4FE
92936Y AE 1	WFRBS COML MTG TR SER 2012-C8 CL AS 3		01/08/2014	Wells Fargo		4,917,383	5,000,000	6,100	1FM
92936Y AP 6	WFRBS COML MTG TR SER 2012-C8 CL D 4.8		01/10/2014	STIFEL NICOLAUS & CO		7,505,783	7,519,000	14,264	1FM
931142 BF 9	WAL MART STORES INC SR UNSECD NT 7.550		01/15/2014	FIRST TENN CAPITAL MKT		6,743,841	4,940,000	161,620	1FE
931142 CH 4	WAL MART STORES INC SR UNSUB NT 5.875%		01/13/2014	MORGAN STANLEY & CO		1,217,730	1,000,000	16,483	1FE
931422 AH 2	WALGREEN CO SR UNSECD BD 3.100% 09/15/		03/31/2014	US BANK		4,818,850	5,000,000	7,750	2FE
933634 AA 5	WAMU MTG PASSTHRU CTFS SER 2007-HY3 CL 1		02/04/2014	FIRST BOSTON CORP		8,371,999	9,996,357		1FM
933637 AE 0	WAMU MTG PASSTHRU CTFS SER 2006-AR18 CL		02/04/2014	FIRST BOSTON CORP		6,708,022	8,018,965		1FM
93364F AD 3	WAMU MTG PASSTHRU CTFS SER 2007-HY7 CL 2		02/04/2014	FIRST BOSTON CORP		7,479,868	8,984,736		1FM
93710E AE 5	WASH MULTIFAM LAUNDRY SYS LLC US Term Lo		01/01/2014	BANK OF AMERICA		(678,870)	(676,705)	(5)	4FE
948565 AC 0	WEEKLEY HOMES LLC SR UNSECD BD 6.000%		02/24/2014	Tax Free Exchange		4,173,460	4,100,000	15,717	4FE
94982F AH 4	WELLS FARGO MBS TR SER 2005-2 CL 1A8 5		03/01/2014	Interest Capitalization		183,635	183,635		1FM
94983B AC 3	WELLS FARGO MBS TR SER 2006-4 CL 1A3 5		03/01/2014	Interest Capitalization		337,942	337,942		1FM
94983G AA 6	WELLS FARGO MBS TR SER 2006-AR3 CL A1		02/04/2014	FIRST BOSTON CORP		8,193,928	8,770,506		1FM
94983G AA 6	WELLS FARGO MBS TR SER 2006-AR3 CL A1		02/04/2014	FIRST BOSTON CORP		42,506	108,695		1FM
94983Y AK 5	WELLS FARGO MBS TR SER 2006-AR10 CL 5A1		02/04/2014	FIRST BOSTON CORP		7,616,636	8,145,214		1FM
94984U AE 6	WELLS FARGO ALT LN TR SER 2007-PA4 CL 2A		01/16/2014	BARCLAYS SEC		135,218	396,697		1FM

SCHEDULE D - PART 3

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94984U AE 6	WELLS FARGO ALT LN TR SER 2007-PA4 CL 2A		01/16/2014	BARCLAYS SEC		12,695,486	14,597,483		2FM
94985J BP 4	WELLS FARGO MBS TR SER 2007-7 CL A38 6		02/04/2014	FIRST BOSTON CORP		91,701	115,078		3FM
94985J BP 4	WELLS FARGO MBS TR SER 2007-7 CL A38 6		02/04/2014	FIRST BOSTON CORP		6,926,734	7,035,306		4FM
96221T AE 7	WFRBS COML MTG TR SER 2014-LC14 CL A5		02/04/2014	Wells Fargo		41,197,680	40,000,000	85,394	1FE
96758D AR 4	WIDEOPENWEST FIN LLC TERM LN B 4.750%		01/01/2014	BARCLAYS BANK		(503,731)	(498,744)	(13)	4FE
96950F AH 7	WILLIAMS PTNRS LP SR UNSECD NT 4.000%		03/27/2014	NOMURA SECURITY CO		6,355,310	6,200,000	93,689	2FE
983919 AH 4	XILINX INC BD 3.000% 03/15/21		03/05/2014	J.P. MORGAN SEC INC		18,863,390	19,000,000		1FE
98614A AD 1	YONKERS RACING CORP TERM LN INITIAL 1ST		01/01/2014	CREDIT SUISSE NY		(677,557)	(681,818)		3Z
988745 AA 3	ZACHRY HLDGS INC SR UNSECD BD 7.500% 0		01/10/2014	J.P. MORGAN SEC INC		1,498,478	1,417,000	48,414	4FE
G4123E AC 0	GRIFOLS WORLDWIDE OP USA INC U.S. Tranch		03/12/2014	DEUTSCHE BANK AG		3,573,793	3,609,892		3FE
G5769* AA 1	MAGNUM FILMS LLC/SPC TERM LN FAC 4.500		01/01/2014	RABOBANK		19,097,035	19,193,000	(19,551)	1FE
C4438B AC 0	HUSKY INJECTN MOLDING SYS LTD New Term L	I	01/01/2014	Various		520,235	518,371	(4,689)	4FE
C9413P AP 8	VALEANT PHARMAS INTL INC Series E-1 Tran	A	01/01/2014	Various		2,244,523	2,234,826	(24,942)	3FE
C9413P AP 8	VALEANT PHARMAS INTL INC Series E-1 Tran	A	03/25/2014	Tax Free Exchange		3,985,465	3,962,684		3FE
C4426E AD 6	HUDSONS BAY CO Initial Term Loan (First	A	01/31/2014	Tax Free Exchange		1,216,806	1,228,782		4FE
C3602D AH 7	GARDA WORLD SEC CORP Term B Loan 4.000	A	01/01/2014	ROYAL BANK OF CANADA		69,923	70,274	(90)	4FE
C3602D AH 7	GARDA WORLD SEC CORP Term B Loan 4.000	A	01/01/2014	ROYAL BANK OF CANADA		41,954	42,164	(54)	4FE
C3602D AJ 3	GARDA WORLD SEC CORP Term B Delayed Draw	A	01/31/2014	Tax Free Exchange		4,060	10,759		4FE
C3602D AH 7	GARDA WORLD SEC CORP Term B Loan 4.000	A	01/31/2014	Tax Free Exchange		41,851	42,059		4FE
C3602D AJ 3	GARDA WORLD SEC CORP Term B Delayed Draw	A	01/16/2014	Tax Free Exchange		4,054	10,786		4FE
C3602D AJ 3	GARDA WORLD SEC CORP Term B Delayed Draw	A	01/01/2014	ROYAL BANK OF CANADA		6,741	17,977		4FE
C3602D AJ 3	GARDA WORLD SEC CORP Term B Delayed Draw	A	01/01/2014	ROYAL BANK OF CANADA		4,045	10,786		4FE
04878Q AR 4	ATLANTIC PWR CORP SR UNSECD BD 9.000%	A	02/13/2014	Various		7,689,231	7,210,000	155,085	4FE
05155C AA 3	AURICO GOLD INC SECD BD 7.750% 04/01/2	A	03/17/2014	RBC DOMINION		5,628,990	5,751,000		4FE
067901 AL 2	BARRICK GOLD CORP SR UNSECD BD 3.850%	A	02/27/2014	PIPER JAFFRAY & HOPWOOD		241,348	250,000	3,930	2FE
148887 AA 0	CATAMARAN CORP SR UNSECD BD 4.750% 03/	A	03/07/2014	BANK OF AMERICA		985,000	985,000		3FE
292505 AH 7	ENCANA CORP SR UNSECD NT 6.500% 05/15/	A	01/15/2014	ROYAL BANK OF CANADA		3,979,496	3,375,000	40,219	2FE
443628 AB 8	HUDBAY MINS INC SR UNSECD BD 9.500% 10	A	02/10/2014	Various		6,054,550	5,780,000	201,337	4FE
452892 AA 0	IMPERIAL METALS CORP SR UNSECD BD 7.00	A	03/06/2014	J.P. MORGAN SEC INC		490,000	490,000		4FE
87425E AM 5	TALISMAN ENERGY INC SR UNSECD NT 3.750	A	01/31/2014	J.P. MORGAN SEC INC		4,965,650	5,000,000	2,083	2FE
92937V AB 2	WNA HLDGS INC CAD Term Loan 4.500% 06/	I	01/01/2014	BARCLAYS BANK		(822)	(814)	8	4FE
92937V AH 9	WNA HLDGS INC USD Term Loan 4.500% 06/	I	03/05/2014	BARCLAYS BANK		34,603	34,608	4	4FE
98417E AT 7	XSTRATA FIN CDA LTD BD 4.250% 10/25/22	A	01/09/2014	GOLDMAN SACHS & CO		2,391,725	2,500,000	23,316	2FE
C3602D AH 7	GARDA WORLD SEC CORP Term B Loan 4.000	A	01/01/2014	ROYAL BANK OF CANADA		(111,876)	(112,438)		4FE
C3602D AJ 3	GARDA WORLD SEC CORP Term B Delayed Draw	A	01/01/2014	ROYAL BANK OF CANADA		(28,619)	(28,763)		4FE
C4438B AC 0	HUSKY INJECTN MOLDING SYS LTD New Term L	I	01/01/2014	Various		(520,235)	(518,371)		4FE
C71058 AC 2	PAC RUBIALES ENERGY CORP SR UNSECD BD	A	01/29/2014	MORGAN STANLEY & CO		922,000	1,000,000	16,713	3FE
C9413P AP 8	VALEANT PHARMAS INTL INC Series E Tranch	I	01/01/2014	DEUTSCHE BANK AG		(1,006,250)	(1,000,000)		3FE
IVZ015 20 7	SCHAEFFLER AG Facility C (USD) 4.250%	F	01/01/2014	DEUTSCHE BANK AG		2,654,261	2,636,364	(36,572)	3FE
IVZ015 20 7	SCHAEFFLER AG Facility C (USD) 4.250%	F	01/01/2014	DEUTSCHE BANK AG		(2,654,261)	(2,636,364)		3Z
L0433M AD 7	AUGUST LUXUK HLDG CO INC Lux Term B-1 Lo	R	02/28/2014	Tax Free Exchange		583,698	578,783		4FE
Q8700R AB 4	PACIFIC INDL SVCS LTD Term B Loan 5.00	R	03/31/2014	Tax Free Exchange		504,544	497,500		4FE
L2465B AG 1	ALPHA TOPCO LTD New Facility B (USD) 4	F	01/01/2014	Tax Free Exchange		3,312,544	3,281,507		4FE
L3456H AB 8	EXOPACK HLDGS SA USD Term Loan 5.250%	R	03/31/2014	Tax Free Exchange		300,384	301,818		4FE
L0001U AC 3	ALLNEX & CY SCA (MONARCH) Tranche B-1 Te	R	01/31/2014	Tax Free Exchange		1,251,430	1,246,867		4FE
IVZ016 58 8	SHIP LUXCO 3 SARL Additional Term Facili	F	01/27/2014	Tax Free Exchange		330,295	333,565		4Z
03968M AB 1	ARDAGH GLASS FIN PLC Dollar Term Loan	F	01/01/2014	CITIGROUP GLBL MRKT INC		154,828	155,606		4FE
03968M AB 1	ARDAGH GLASS FIN PLC Dollar Term Loan	F	01/01/2014	CITIGROUP GLBL MRKT INC		(154,828)	(155,606)		4Z
03968M AB 1	ARDAGH GLASS FIN PLC Dollar Term Loan	F	03/18/2014	Tax Free Exchange		309,687	311,213		4FE

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)
L6239U AB 6	SAM FIN LUX SARL Dollar Term Loan 4.25	F	01/01/2014	DEUTSCHE BANK AG		495,369	497,858		3FE
L29678 AC 0	ENDO PHARMAS HLDGS 2014 Term B Loan 3	R	01/22/2014	DEUTSCHE BANK AG		267,630	268,975	(598)	3FE
L6278N AB 4	STENA INTL SA Term Loan 4.000% 03/03/2	F	02/26/2014	CITIGROUP GLBL MRKT INC		765,360	773,091		3FE
L2324E AB 7	DELOS FIN SARL Term Loan 3.500% 03/06/	R	02/27/2014	DEUTSCHE BANK AG		811,162	815,239		3FE
71659M AF 3	PETE GEO SVCS ASA 2014 Extended Term Loa	R	03/17/2014	BARCLAYS BANK		461,943	464,264		3FE
L6232U AB 3	MALLINCKRODT INTL FIN SA Initial Term B	R	03/06/2014	DEUTSCHE BANK AG		900,057	902,313		3FE
G1153E AB 1	BELMOND INTERFIN LTD Dollar Term Loan	F	03/24/2014	BARCLAYS BANK		221,557	222,670		4FE
Y2112G AB 4	DRILLSHIPS FING HLDG INC Tranche B-1 Ter	R	02/10/2014	DEUTSCHE BANK AG		1,030,720	1,020,515		4FE
IVZ017 25 5	ZIGGO BV US$ B1 Facility 3.500% 01/15/	F	03/04/2014	BANK OF AMERICA		2,644,904	2,651,533		3FE
00131L 2B 0	AIA GROUP LTD SR UNSECD BD 4.875% 03/1	F	03/07/2014	Various		53,609,419	53,700,000	907	1FE
015398 AB 6	ALFA SA DE CV SR UNSECD BD 5.250% 03/2	F	03/21/2014	Various		8,747,738	8,705,000	729	2FE
015398 AC 4	ALFA SA DE CV SR UNSECD BD 6.875% 03/2	F	03/20/2014	Seaport EM		1,004,970	1,000,000		2FE
016234 AA 4	ALICORP SAA SR UNSECD BD 3.875% 03/20/	F	02/10/2014	BARCLAYS SEC		910,000	1,000,000	15,392	2FE
032523 AA 0	ANADOLU EFES AS SR UNSECD BD 3.375% 11	F	02/06/2014	BNP PARIBAS		1,977,150	2,450,000	22,969	2FE
03965U AB 6	ARCOS DORADOS HLDGS INC SR UNSECD BD 6	F	02/11/2014	Citigroup EM		3,980,000	4,000,000	100,847	3FE
049629 AD 0	ATRIUM III CORP DEFER NT CL B (CLO) 1	F	02/27/2014	Interest Capitalization					1FE
05537G AA 3	BBVA BANCO CONTL SA SR UNSECD BD 5.000	F	02/10/2014	Barclays EM		992,000	1,000,000	23,194	2FE
05537G AC 9	BBVA BANCO CONTL SA SR UNSECD BD 3.250	F	02/10/2014	Barclays EM		1,002,000	1,000,000	11,285	2FE
05954T AJ 0	BANCO CR DEL PERU SUB BD 6.125% 04/24/	F	01/15/2014	JPMorgan EM		9,982,800	10,000,000	148,021	2FE
05960B AB 8	BANCO INTL DEL PERU SR UNSECD NT 5.750	F	03/11/2014	Bank of America EM		2,095,000	2,000,000	50,153	2FE
05968D AA 8	BANCO INTL DEL PERU SUB BD 6.625% 03/1	F	03/11/2014	Bank of America EM		25,000,000	25,000,000		2FE
059895 AL 6	BANGKOK BK PCL SR UNSECD NT 4.800% 10/	F	01/09/2014	NOMURA SECS INTL		206,270	200,000	2,293	2FE
05990G AA 3	BANCO CR DEL PERU SR UNSECD BD 4.250%	F	02/10/2014	UBS SECURITIES		1,842,500	2,000,000	31,167	2FE
060622 AA 5	BK BARODA LONDON SR UNSECD BD 4.875% 0	F	01/15/2014	Barclays EM		1,995,140	2,000,000		2FE
06682K AA 5	BANTRAB SR TR SR UNSECD BD 9.000% 11/1	F	02/12/2014	Various		4,886,250	5,000,000	118,125	3FE
09627L AE 7	BLUEMOUNTAIN CLO LTD SER 2014-1A CL B2	F	03/24/2014	FIRST BOSTON CORP		7,929,400	8,000,000		1FE
12549J AE 1	CIFC FDG LTD SER 2014-1A CL C (CLO) 3	F	02/06/2014	FIRST BOSTON CORP		6,169,375	6,250,000		1FE
15639K AA 0	CENTRICA PLC SR UNSECD BD 4.000% 10/16	F	01/23/2014	DAIWA SEC AMERICA INC		5,231,683	5,300,000	59,478	1FE
200303 AA 3	COMCEL TR SR UNSECD BD 6.875% 02/06/24	F	01/30/2014	CRED. SUISSE FIRST BOST		883,115	899,000		3FE
210314 AA 8	CONSORCIO TRANSMANTARO SA SR UNSECD BD	F	02/07/2014	UBS SECURITIES		455,000	500,000	5,773	2FE
23330J AA 9	DP WORLD LTD BD 6.850% 07/02/37	F	03/19/2014	Citigroup EM		1,057,500	1,000,000	15,603	2FE
26250A AN 9	DRYDEN XXII SR LN FD SER 2011-22A CL BR	F	01/09/2014	ROYAL BANK OF SCOTLAND		12,480,000	12,480,000		1FE
26433U AA 3	DUFRY FIN SCA SR UNSECD BD 5.500% 10/1	F	01/21/2014	BANK OF AMERICA		2,388,896	2,310,000	33,233	3FE
29081P AE 5	EMBOTELLADORA ANDINA SA SR UNSECD BD 5	F	01/14/2014	Barclays EM		512,500	500,000	7,361	2FE
344419 AB 2	FOMENTO ECON MEX SAB SR UNSECD BD 4.37	F	03/19/2014	MORGAN STANLEY & CO		874,690	1,000,000	16,285	2FE
36728K AA 8	GAS NAT DE LIMA Y CALLAO SA SR UNSECD BD	F	02/10/2014	UBS SECURITIES		467,500	500,000	8,021	2FE
37952P AA 2	GLOBAL BK CORP SECD BD 4.750% 10/05/17	F	01/22/2014	SEAPORT GROUP		3,578,491	3,504,000	51,174	2FE
398435 AA 5	GRIFOLS WORLDWIDE OP LTD SR UNSECD BD	F	03/05/2014	NOMURA		2,043,825	2,010,000		4FE
40538C AL 4	HALCYON LN ADVISORS FDG LTD SER 2014-1A	F	02/07/2014	BANK OF AMERICA		6,438,250	6,500,000		1FE
44328M AC 8	HSBC BK PLC SR NT 4.125% 08/12/20	F	01/09/2014	HSBC		1,069,030	1,000,000	17,417	1FE
44986U AC 3	INEOS GRP HLDGS SA SR UNSECD BD 5.875%	F	02/11/2014	Various		4,225,050	4,195,000		4FE
46132F AA 8	INVESCO FIN PLC SR UNSECD BD 3.125% 11	F	03/28/2014	DEUTSCHE BANK EUROCLEAR		6,806,880	7,000,000	74,132	1FE
46611D AB 1	JBS INVTS GMBH SR UNSECD BD 7.250% 04/	F	03/31/2014	J.P. MORGAN SEC INC		2,860,000	2,860,000	173	3FE
50066A AG 8	KOREA GAS CORP SR UNSECD BD 3.875% 02/	F	02/06/2014	Bank of America EM		3,975,400	4,000,000		1FE
50247V AB 5	LYB INTL FIN BV BD 5.250% 07/15/43	F	02/14/2014	BANK OF AMERICA		3,134,670	3,000,000	15,313	2FE
50247V AC 3	LYB INTL FIN BV SR UNSECD BD 4.875% 03	F	02/25/2014	SMITH BARNEY HARRIS CO		37,061,625	37,500,000		2FE
536576 AC 5	LISTRINDO CAP BV SR NT 6.950% 02/21/19	F	01/07/2014	J.P. MORGAN SEC INC		259,688	250,000	6,709	3FE
539473 AH 1	LLOYDS BANK PLC SR UNSUB NT 6.375% 01/	F	01/14/2014	DEUTSCHE BANK EUROCLEAR		8,435,140	7,000,000	218,167	1FE
549876 AD 2	LUKOIL INTL FIN BV SR UNSUB NT 7.250%	F	01/06/2014	Bank of Tokyo Mitsubishi EM		2,320,000	2,000,000	26,181	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
549876 AH 3	LUKOIL INTL FIN BV SR UNSECD BD 4.563%	F	03/19/2014	BARCLAYS CAP-LDN		1,840,000	2,000,000	38,025	2FE
55818M AJ 6	MADISON PK FDG XIII LTD SER 2014-13A CL	F	02/03/2014	BANK OF AMERICA		5,944,800	6,000,000		1FE
568416 AG 6	MARINE PARK CLO LTD SER 2012-1A CL C 4	F	02/19/2014	Interest Capitalization		11	11		1AM
60447K AA 8	MINSUR SA SR UNSECD BD 6.250% 02/07/24	F	01/31/2014	BANK OF AMERICA		2,759,924	2,811,000		2FE
61238Q AA 6	MONTELL FIN CO BV SR UNSECD NT 8.100%	F	02/03/2014	Various		9,296,540	7,196,000	217,361	2FE
62856R AB 1	MYRIAD INTL HLDGS BV SR UNSECD BD 6.00	F	02/11/2014	Citigroup EM		2,145,000	2,000,000	8,667	2FE
62983P AA 3	NAKILAT INC SR SECD BD 6.067% 12/31/33	F	01/23/2014	SMITH BARNEY HARRIS CO		1,075,000	1,000,000	4,719	1FE
64129X AE 9	NEUBERGER BERMAN CLO XVI LTD SER 2014-16	F	02/11/2014	MORGAN STANLEY & CO		15,000,000	15,000,000		1FE
64129X AL 3	NEUBERGER BERMAN CLO XVI LTD SER 2014-16	F	02/11/2014	MORGAN STANLEY & CO		7,306,500	7,500,000		1FE
66859N AB 8	NORTHWOODS CAP XI LTD SER 2014-11A CL B1	F	03/13/2014	GOLDMAN SACHS & CO		5,902,500	6,000,000		1FE
66859N AC 6	NORTHWOODS CAP XI LTD SER 2014-11A CL B2	F	03/13/2014	GOLDMAN SACHS & CO		10,000,000	10,000,000		1FE
66859N AD 4	NORTHWOODS CAP XI LTD SER 2014-11A CL C	F	03/13/2014	GOLDMAN SACHS & CO		6,769,000	7,000,000		1FE
674000 AC 8	OAKTREE CLO LTD SER 2014-1A CL A2A 2.2	F	01/17/2014	SMITH BARNEY HARRIS CO		3,941,440	4,000,000		1FE
674000 AE 4	OAKTREE CLO LTD SER 2014-1A CL A2B 4.6	F	01/17/2014	SMITH BARNEY HARRIS CO		5,000,000	5,000,000		1FE
674000 AG 9	OAKTREE CLO LTD SER 2014-1A CL B 3.087	F	01/17/2014	SMITH BARNEY HARRIS CO		4,946,000	5,000,000		1FE
676253 AJ 6	OFFSHORE GRP INVT LTD SR SECD BD 7.500	F	03/12/2014	SMITH BARNEY HARRIS CO		2,237,720	2,081,600	58,979	4FE
685218 AB 5	ORANGE SA BD 5.500% 02/06/44	F	01/30/2014	BANK OF AMERICA		19,924,200	20,000,000		2FE
71645W AP 6	PETROBRAS INTL FIN CO SR UNSECD NT 5.7	F	01/14/2014	Barclays EM		26,062,500	25,000,000	701,979	2FE
71647N AK 5	PETROBRAS GLBL FIN BV SR UNSECD BD 7.2	F	03/10/2014	J.P. MORGAN SEC INC		927,202	935,000		2FE
716743 AB 5	PETRONAS CAPITAL LTD GTD NT 7.875% 05/	F	02/27/2014	MORGAN ST FI LON		3,938,340	3,000,000	66,938	1FE
74733L AB 8	QTEL INTL FIN LTD SR UNSECD NT 7.875%	F	01/02/2014	Citigroup EM		6,162,500	5,000,000	29,531	1FE
78386F AA 4	SACI FALABELLA SR UNSECD BD 3.750% 04/	F	01/14/2014	JPMorgan EM		454,375	500,000	4,010	2FE
78406J AE 4	SB CAP SA (SBERBANK) SR SUB LPN 5.500%	F	02/18/2014	DEUTSCHE BANK		391,000	391,000		2AM
78406J AE 4	SB CAP SA (SBERBANK) SR SUB LPN 5.500%	F	02/18/2014	DEUTSCHE BANK		383,000	383,000		2FE
785712 AB 6	SABLE INTL FIN LTD SR SECD NT 8.750% 0	F	02/26/2014	SEAPORT GROUP		601,875	535,000	4,161	3FE
79586K AA 9	SAMARCO MINERACAO SA SR UNSECD BD 4.12	F	01/30/2014	MIZUHO		528,750	600,000	6,394	2FE
822582 AM 4	SHELL INTL FIN BV SR UNSUB NT 4.375% 0	F	02/24/2014	STIFEL NICOLAUS & CO		2,270,447	2,039,000	37,665	1FE
826200 AD 9	SIEMENS FIN NV GTD NT 144A 6.125% 08/	F	02/04/2014	BARCLAYS SEC		1,508,904	1,250,000	36,155	1FE
88033H AA 6	TENEDORA NEMAK SA DE CV SR UNSECD BD 5	F	01/14/2014	BANK OF AMERICA		628,000	640,000	13,591	3FE
89388A AA 0	TRANSPORT DE GAS PERU SR UNSECD BD 4.2	F	02/06/2014	Various		1,833,500	2,100,000	25,040	2FE
898324 AA 6	TRUST F/1401 SR UNSECD BD 5.250% 12/15	F	01/30/2014	UBS SECURITIES		1,795,500	1,800,000	1,050	2FE
91911T AK 9	VALE OVERSEAS LTD SR UNSECD NT 6.875%	F	02/28/2014	JPMorgan EM		8,501,200	8,000,000	175,694	2FE
BCC26I 54 7	CARLYLE GLBL MKT STRAT CLO LTD SER 2014-	D	02/24/2014	CSFB FIXED INC LON		4,093,840	4,120,500		1FE
G01088 AJ 5	ADCB FIN CAYMAN LTD SUB EMTN 4.500% 03	F	02/04/2014	Various		2,002,725	2,050,000	38,694	1FE
G0874Q AA 6	BATELCO INTL FIN 1 LTD SR UNSECD EMTN	F	01/30/2014	JEFFRIES & COMPANY		785,813	825,000	9,058	3FE
G2156Z AA 1	CHINA OVERSEAS FIN CAYMAN V SR UNSECD BD	F	01/07/2014	UBS SECURITIES		2,472,232	2,800,000	16,897	2FE
G303A8 AA 0	EDC FIN LTD SR UNSECD BD 4.875% 04/17/	F	02/06/2014	BNP PARIBAS		960,000	1,000,000	15,438	3FE
G5S64M AA 4	MAF GLBL SECS LTD SR UNSECD EMTN 5.250	F	02/03/2014	NOMURA SECS INTL		1,375,400	1,300,000	5,877	2FE
G6361* AA 1	NZ POWER CAYMAN 2003-1 LTD SER B 2003-A1	R	01/02/2014	Interest Capitalization		1,009,810	1,009,810		1
G66749 AA 3	NOVATEK FIN LTD SR UNSECD LPN 5.326% 0	F	03/21/2014	Tax Free Exchange		5,289,406	5,195,000	36,891	3AM
G66749 AC 9	NOVATEK FIN LTD SR UNSECD BD 4.422% 12	F	02/03/2014	ROYAL BANK OF SCOTLAND		1,474,000	1,600,000	10,416	2FE
G81043 AE 4	SHIMAO PPTY HLDGS LTD BD 6.625% 01/14/	F	01/20/2014	Various		1,244,750	1,300,000	2,153	3FE
G857AA AA 0	SUN HUNG KAI PPTYS CAP MKT LTD SR UNSECD	F	02/18/2014	STANDARD CHARTERED BANK		980,191	950,000	831	1FE
G87572 AD 8	TENCENT HLDGS LTD SR UNSECD BD 3.375%	F	02/27/2014	ANZ LONDON		1,755,046	1,700,000	28,528	1FE
K3752@ AD 2	COPENHAGEN ARPTS DENMARK APS SR SECD NT	F	02/18/2014	CR AGRICOLE		13,300,000	13,300,000		2FE
K3752@ AE 0	COPENHAGEN ARPTS DENMARK APS SR SECD NT	F	02/18/2014	CR AGRICOLE		16,600,000	16,600,000		2FE
L6239U AB 6	SAM FIN LUX SARL Dollar Term Loan 4.25	F	01/01/2014	DEUTSCHE BANK AG		(495,369)	(497,858)		3FE
M2851H AA 2	DP WORLD EMTN 6.850% 07/02/37	F	03/05/2014	BARCLAYS INVESTMENTS		918,938	870,000	11,257	2FE
N64783 AJ 7	N WESTERLY CLO IV BV SER 2013-A CL C 3	D	02/27/2014	Tax Free Exchange		8,905,416	8,891,350	62,520	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
P9047E AA 6	TELEFONICA CHILE SA SR UNSECD BD 3.875	F	03/28/2014	Various		1,444,000	1,520,000	27,814	2FE
Q3189* AF 6	DEXUS FDS MGMT LTD GTD SR NT C - DEXUS D	F	02/19/2014	COM BK AUST WR		23,000,000	23,000,000		2Z
Q6634# AD 1	NEWCASTLE PERM BLDG SOC LTD SR NT D 6	F	01/30/2014	STONE CASTLE SEC		38,043,250	35,000,000	640,335	2
Y0606W BT 6	BANGKOK BK PCL SR UNSECD BD 2.750% 03/	F	01/09/2014	NOMURA SECS INTL		293,658	300,000	2,452	2FE
Y1639J AD 0	CITIC PAC LTD SR UNSECD EMTN 6.625% 04	F	03/27/2014	Various		419,500	400,000	12,219	3FE
Y1639J AF 5	CITIC PAC LTD SR UNSECD BD 6.800% 01/1	F	03/27/2014	UBS SECURITIES		210,750	200,000	2,796	3FE
Y1639J AG 3	CITIC PAC LTD SR UNSECD EMTN 6.375% 04	F	03/31/2014	MERRILL LYNCH & CO		649,780	613,000	18,780	3FE
Y48585 DG 8	KOREA EXCH BK SUB BD 4.625% 10/24/23	F	02/26/2014	Various		2,159,048	2,100,000	33,292	2FE
Y831AB AA 3	SWIRE PPTYS MTN FING SR UNSECD EMTN 4	F	01/15/2014	Various		1,510,007	1,503,000	5,710	1FE
3899999. Total Bonds - Industrial and Miscellaneous						2,859,868,637	2,933,357,902	9,165,202	XXX
Bonds - Hybrid Securities									
EJ8962 27 0	MAF GLBL SECS LTD PERP SUB BD 7.125% P	F	02/26/2014	Various		1,431,576	1,348,000	33,082	3FE
G4673L AA 2	HUTCH WHAMPOA INTL 12 LTD PERP SUB BD	F	02/21/2014	Various		1,286,780	1,200,000	21,800	2FE
4899999. Total Bonds - Hybrid Securities						2,718,356	2,548,000	54,882	XXX
8399997. Total Bonds - Part 3						3,510,692,972	3,577,694,157	13,721,100	XXX
8399999. Total Bonds						3,510,692,972	3,577,694,157	13,721,100	XXX
Preferred Stocks - Industrial and Miscellaneous									
23325P 2# 0	DNP SELECT INCOME FD INC MAND REDEEM PFD		02/19/2014	MORGAN STANLEY & CO	665.000	66,500,000			RP1VFE
59002# 12 6	MERITAGE PHARMA INC PFD A		02/06/2014	Tax Free Exchange	9,683.000	9,683			P5*V
8499999. Total Preferred Stocks - Industrial and Miscellaneous						66,509,683	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3						66,509,683	XXX	0	XXX
8999999. Total Preferred Stocks						66,509,683	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
16934W 10 6	CHIMERIX INC COM		03/18/2014	DIRECT	18,667.000	478,995	XXX		L
29404K 10 6	ENVESTNET INC COM		03/03/2014	DIRECT	67,084.000	2,815,515	XXX		
31339@ 10 5	FHLB DALLAS COM		03/31/2014	DIRECT	70.000	7,000	XXX		V
737010 10 8	PORTOLA PHARMAS INC COM		02/18/2014	DIRECT	20,017.000	515,438	XXX		L
9099999. Total Common Stocks - Industrial and Miscellaneous						3,816,948	XXX	0	XXX
9799997. Total Common Stocks - Part 3						3,816,948	XXX	0	XXX
9799999. Total Common Stocks						3,816,948	XXX	0	XXX
9899999. Total Preferred and Common Stocks						70,326,631	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						3,581,019,603	XXX	13,721,100	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 0.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - All Other Government																					
748149 AF 8	QUEBEC PROV CDA SR UNSUB NT 2.750% 08/..	A..	03/25/2014	SCOTIA MCLEOD		3,934,160	4,000,000	3,880,520	3,903,968		2,562		2,562		3,906,530		27,630	27,630	64,472	08/25/2021	1FE
05477L AA 4	AZERBAIJAN REP UNSECD BD 4.750% 03/18/	F...	03/12/2014	Citigroup EM		5,894,000	6,000,000	5,883,060					0		5,883,060		10,940	10,940		03/18/2024	2FE
105756 BB 5	BRAZIL REP BD 8.250% 01/20/34	F...	03/27/2014	Various		187,600	140,000	226,765	224,257		(695)		(695)		223,562		(35,962)	(35,962)	8,053	01/20/2034	2FE
105756 BH 2	BRAZIL REP SR UNSECD NT 8.000% 01/15/1	F...	01/15/2014	Various		53,667	53,667	63,622	61,064		(321)		(321)		60,743		(7,076)	(7,076)	2,147	01/15/2018	2FE
105756 BK 5	BRAZIL REP UNSUB BD 7.125% 01/20/37	F...	03/27/2014	Various		353,075	290,000	447,180	441,594		(1,041)		(1,041)		440,553		(87,478)	(87,478)	14,406	01/20/2037	2FE
200447 AD 2	COMISION FED DE ELEC SR UNSECD BD 4.87	F...	01/30/2014	MORGAN STANLEY & CO		468,696	472,000	469,295	469,306		14		14		469,319		(623)	(623)	6,392	01/15/2024	2FE
21987B AP 3	CODELCO INC SR UNSECD NT 3.875% 11/03/	F...	03/25/2014	Various		19,992,500	20,000,000	19,717,800	19,769,665		4,612		4,612		19,774,277		218,223	218,223	268,021	11/03/2021	1FE
226775 AF 1	CROATIA REP UNSECD BD 5.500% 04/04/23	F...	03/19/2014	Deutsche Bank EM		1,509,000	1,500,000	1,485,810	1,486,619		249		249		1,486,868		22,132	22,132	38,958	04/04/2023	3FE
25159X AA 1	DEV BK KAZAKHSTAN JSC NT 5.500% 12/20/	F...	02/18/2014	Various		1,111,970	1,054,000	1,078,822	1,064,735		(736)		(736)		1,063,999		47,971	47,971	9,823	12/20/2015	2FE
302154 AY 5	EXPT IMPT BK KOREA SR UNSECD BD 3.750%	F...	03/10/2014	Wells Fargo		31,958,400	30,000,000	29,799,600	29,892,748		6,894		6,894		29,899,642		2,058,758	2,058,758	440,625	10/20/2016	1FE
455780 BQ 8	INDONESIA REP SR UNSECD BD 5.875% 01/1	F...	01/08/2014	CITIGROUP GLBL MRKT INC		315,817	313,000	311,250					0		311,250		4,567	4,567		01/15/2024	2FE
4581X0 CC 0	INTER AMERN DEV BK BD 3.000% 10/04/23	F...	03/10/2014	Commerzbank AG London Bra		10,007,800	10,000,000	9,997,400	9,997,455		44		44		9,997,499		10,301	10,301	132,500	10/04/2023	1FE
50065W AB 2	KOREA NATL OIL CORP SR UNSECD NT 4.000	F...	02/06/2014	STANDARD CHARTERED BANK		5,331,000	5,000,000	4,969,350	4,981,961		682		682		4,982,643		348,357	348,357	57,778	10/27/2016	1FE
536878 AF 8	LITHUANIA REP NT 6.125% 03/09/21	F...	01/13/2014	Various		3,762,000	3,300,000	3,282,835	3,287,420		52		52		3,287,472		474,528	474,528	70,744	03/09/2021	2FE
55280G AA 7	HUNGARY DEV BK SR UNSECD BD 6.250% 10/	F...	03/18/2014	Various		2,625,000	2,500,000	2,487,025	2,487,322		323		323		2,487,645		137,355	137,355	64,844	10/21/2020	3FE
698299 AD 6	PANAMA REP SR UNSUB BD 8.875% 09/30/27	F...	01/08/2014	NOMURA SECS INTL		537,942	401,000	571,425	553,254		(255)		(255)		552,999		(15,058)	(15,058)	10,182	09/30/2027	2FE
698299 AV 6	PANAMA REP SR UNSECD BD 7.125% 01/29/2	F...	01/08/2014	BANK OF AMERICA		721,500	600,000	745,500	727,142		(252)		(252)		726,889		(5,389)	(5,389)	19,475	01/29/2026	2FE
698299 AX 2	PANAMA REP SR UNSUB BD 5.200% 01/30/20	F...	01/09/2014	Various		431,640	396,000	446,490	433,774		(196)		(196)		433,578		(1,938)	(1,938)	9,381	01/30/2020	2FE
706448 BE 6	PEMEX FIN LTD BD 10.610% 08/15/17	F...	02/15/2014	Various		718,750	718,750	898,509	755,342		(2,252)		(2,252)		753,090		(34,340)	(34,340)	19,065	08/15/2017	1FE
71654Q AW 2	PEMEX SR UNSUB NT 6.000% 03/05/20	F...	01/30/2014	Various		1,594,800	1,440,000	1,687,332	1,643,471		(2,791)		(2,791)		1,640,680		(45,880)	(45,880)	35,760	03/05/2020	2FE
71654Q BH 4	PEMEX BD 4.875% 01/18/24	F...	03/13/2014	Various		20,313,550	20,000,000	19,896,908	19,900,451		1,384		1,384		19,901,835		411,715	411,715	607,344	01/18/2024	2FE
71654Q BJ 0	PEMEX BD 3.500% 07/18/18	F...	03/21/2014	MORGAN STANLEY & CO		3,084,000	3,000,000	2,986,494	2,987,470		599		599		2,988,069		95,931	95,931	72,333	07/18/2018	2FE
71656L AY 7	PEMEX UNSECD BD 6.375% 01/23/45	F...	02/06/2014	BANK OF AMERICA		430,970	417,000	413,881			2		2		413,883		17,087	17,087	1,329	01/23/2045	2FE
731011 AN 2	POLAND REP SR UNSUB NT 5.250% 01/15/14	F...	01/15/2014	Maturity		375,000	375,000	406,500	375,481		(481)		(481)		375,000			0	9,844	01/15/2014	1FE
760942 AZ 5	URUGUAY REP SR UNSECD BD 4.500% 08/14/	F...	03/20/2014	Morgan Stanley EM		1,016,000	1,000,000	998,330	998,375		27		27		998,403		17,597	17,597	27,625	08/14/2024	2FE
77586R AC 4	ROMANIA GOVT SR UNSECD BD 6.125% 01/22	F...	02/07/2014	J.P. MORGAN SEC INC		2,090,400	2,080,000	2,042,747			25		25		2,042,772		47,628	47,628	7,078	01/22/2044	2FE
77586R AD 2	ROMANIA GOVT SR UNSECD BD 4.875% 01/22	F...	02/27/2014	Morgan Stanley EM		5,106,250	5,000,000	4,943,150			504		504		4,943,654		162,596	162,596	28,438	01/22/2024	2FE
78307A CZ 4	RUSSIA FEDN UNSUB NT 7.500% 03/31/30	F...	03/28/2014	Morgan Stanley EM		1,546,388	1,370,000	1,533,715			6,366		6,366		1,540,081		6,307	6,307	51,946	03/31/2030	2FE
78307A CZ 4	RUSSIA FEDN UNSUB NT 7.500% 03/31/30	F...	03/31/2014	Various		479,184	479,184	557,692	208,771		(1,720)		(1,720)		551,195		(72,011)	(72,011)	17,969	03/31/2030	2FE
78307A DE 0	RUSSIA FEDN UNSECD NT 5.625% 04/04/42	F...	03/28/2014	Morgan Stanley EM		967,500	1,000,000	930,000			54		54		930,054		37,446	37,446	27,813	04/04/2042	2FE
831594 AD 8	SLOVENIA REP SR UNSECD BD 5.850% 05/10	F...	03/27/2014	Various		2,470,180	2,260,000	2,234,778	2,235,995		481		481		2,236,476		233,704	233,704	51,782	05/10/2023	2FE
831594 AF 3	SLOVENIA REP UNSECD BD 4.125% 02/18/19	F...	03/26/2014	Various		5,632,500	5,500,000	5,463,205			414		414		5,463,619		168,881	168,881	14,724	02/18/2019	2FE
831594 AG 1	SLOVENIA REP UNSECD BD 5.250% 02/18/24	F...	03/13/2014	Morgan Stanley EM		3,067,500	3,000,000	2,947,410			311		311		2,947,721		119,779	119,779	13,125	02/18/2024	2FE
836205 AR 5	S AFRICA REP SR UNSECD BD 5.875% 09/16	F...	02/21/2014	J.P. MORGAN SEC INC		903,925	865,000	865,125	865,122		(2)		(2)		865,120		38,805	38,805	22,586	09/16/2025	2FE
85771P AP 7	STATOIL ASA BD 2.900% 11/08/20	F...	03/10/2014	DEUTSCHE BANK EUROCLEAR		11,049,500	11,000,000	10,997,250	10,997,303		70		70		10,997,373		52,127	52,127	110,764	11/08/2020	1FE
87973P AA 2	TEMASEK FINL I LTD SR UNSECD NT 4.300%	F...	03/13/2014	HSBC BANK PLC -LDN		3,304,200	3,000,000	2,993,250	2,995,727		136		136		2,995,863		308,337	308,337	51,242	10/25/2019	1FE
900123 AT 7	TURKEY REP UNSECD NT 8.000% 02/14/34	F...	03/27/2014	Various		2,127,015	1,790,000	2,233,920	2,231,819		(2,007)		(2,007)		2,229,812		(102,797)	(102,797)	80,588	02/14/2034	2FE
900123 AW 0	TURKEY REP UNSECD NT 7.375% 02/05/25	F...	03/24/2014	GOLDMAN SACHS & CO		486,193	439,000	590,255	584,091		(2,483)		(2,483)		581,608		(95,416)	(95,416)	20,865	02/05/2025	2FE
900123 BG 4	TURKEY REP SR UNSECD NT 6.750% 05/30/4	F...	02/12/2014	J.P. MORGAN SEC INC		781,770	759,000	853,523	852,834		(203)		(203)		852,631		(70,861)	(70,861)	11,100	05/30/2040	2FE
900123 CF 5	TURKEY REP SR UNSECD BD 5.750% 03/22/2	F...	03/27/2014	Various		458,950	448,000	454,944			(91)		(91)		454,853		4,097	4,097	4,436	03/22/2024	2FE
91086Q AS 7	UNITED MEXICAN STS MTN 6.750% 09/27/34	F...	01/10/2014	HSBC SECURITIES		2,108,015	1,778,000	2,085,854	2,068,314		(295)		(295)		2,068,019		39,995	39,995	36,005	09/27/2034	2FE
91086Q AV 0	UNITED MEXICAN STS SR UNSECD NT 6.050%	F...	01/10/2014	HSBC SECURITIES		578,919	530,000	567,100	566,964		(20)		(20)		566,944		11,975	11,975	16,389	01/11/2040	2FE
G2901Z AA 9	DP WORLD SUKUK LTD BD 6.250% 07/02/17	F...	01/27/2014	BARCLAY CAPITAL MARKETS.		920,263	830,000	904,700	884,392		(1,166)		(1,166)		883,226		37,036	37,036	29,972	07/02/2017	2FE
G93249 AC 7	VEB FIN LTD SECD NT 6.800% 11/22/25	F...	02/03/2014	Various		1,622,250	1,575,000	1,761,286	1,747,944		(1,070)		(1,070)		1,746,873		(124,623)	(124,623)	22,015	11/22/2025	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
M0152V AE 3	ABU DHABI NATL ENERGY CO SR UNSECD NT	F	01/30/2014	Various		5,524,200	4,650,000	5,142,900	4,981,137		(5,854)		(5,854)		4,975,283		548,917	548,917	171,372	08/01/2018	1FE
M8T85R AC 0	TURKEY REP UNSECD BD 9.000% 03/05/14	D	03/05/2014	Various		2,839,114	2,839,114	3,598,028	2,935,210		(7,649)		(7,649)	605,806	2,839,114	(694,254)		(694,254)	127,760	03/05/2014	2FE
P14486 AC 1	BANCO NACL DE DESEN ECON SR UNSUB NT 6	F	03/24/2014	Various		983,535	870,000	985,866	976,739		(4,141)		(4,141)		972,598		10,937	10,937	16,808	06/10/2019	2FE
P80551 BG 1	BRAZIL REP SR UNSECD BD 10.000% 01/01/1	D	03/07/2014	SANTANDER INV. SECS		1,848,317	1,956	1,800,646			4,121		4,121		1,841,758	36,991	6,559	43,550	36,783	01/01/2017	2FE
P9379R AA 5	EMPRESAS PUBL DE MEDELLIN ESP SR UNSUB N	F	01/29/2014	Various		1,176,250	1,000,000	1,142,671	1,103,326		(1,421)		(1,421)		1,101,904		74,346	74,346	38,972	07/29/2019	2FE
P9767G WU 1	UNITED MEXICAN STS UNSECD BD 8.000% 12	D	03/04/2014	BANK OF AMERICA		980,904	869,958	1,082,066	1,031,289		(2,088)		(2,088)	45,809	1,014,633	(60,376)	(33,730)	(94,106)	15,079	12/07/2023	1FE
X3446N AF 6	SLOVENIA REP SR UNSECD BD 5.500% 10/26	F	03/19/2014	Various		5,079,000	4,800,000	4,900,250	4,893,857		(1,901)		(1,901)		4,891,955		187,045	187,045	108,533	10/26/2022	2FE
X74344 DM 5	RUSSIA FEDN SR UNSUB BD 7.500% 03/31/3	F	03/19/2014	Various		4,430,294	3,914,656	4,763,692	3,673,610		(24,185)		(24,185)		4,695,754		(265,460)	(265,460)	134,052	03/31/2030	2FE
X74344 DM 5	RUSSIA FEDN SR UNSUB BD 7.500% 03/31/3	F	03/31/2014	Various		1,015,186	1,015,186	1,172,509	1,089,444		(5,409)		(5,409)		1,154,116		(138,930)	(138,930)	38,069	03/31/2030	2FE
X74351 BC 4	RUSSIA FEDN NT 5.000% 04/29/20	F	03/11/2014	Various		2,593,750	2,500,000	2,791,250	2,743,075		(6,946)		(6,946)		2,736,129		(142,379)	(142,379)	46,875	04/29/2020	2FE
X75032 AA 4	RZD CAP LTD SR UNSECD LPN 5.739% 04/03	F	03/03/2014	Various		1,633,170	1,540,000	1,671,408	1,636,517		(4,949)		(4,949)		1,631,568		1,602	1,602	37,562	04/03/2017	4AM
Y20721 AE 9	INDONESIA REP UNSECD NT 8.500% 10/12/3	F	03/03/2014	Various		346,610	274,000	409,973	407,304		(611)		(611)		406,693		(60,083)	(60,083)	9,316	10/12/2035	2FE
Y20721 AK 5	INDONESIA REP SR UNSUB NT 6.875% 01/17	F	03/03/2014	BANK OF AMERICA		470,304	413,000	493,329	465,391		(2,139)		(2,139)		463,252		7,051	7,051	18,062	01/17/2018	2FE
Y20721 AL 3	INDONESIA REP SR UNSECD BD 7.750% 01/1	F	03/04/2014	Various		489,405	413,000	544,218	542,189		(496)		(496)		541,693		(52,288)	(52,288)	20,449	01/17/2038	2FE
1099999. Total Bonds - All Other Government						191,839,778	181,774,471	188,610,413	159,161,238	0	(55,940)	0	(55,940)	651,615	187,223,832	(717,639)	4,615,940	3,898,301	3,429,630	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31283G 3D 7	FHLMC GTD PASSTHRU CTF # G00796 7.500%		03/01/2014	Paydown		283	283	283	283		1		1		283			0	3	10/01/2027	1
31283G DA 2	FHLMC GTD PASSTHRU CTF # G00097 7.500%		03/01/2014	Paydown		78	78	81	80		(2)		(2)		78			0	1	02/01/2023	1
31283G E6 0	FHLMC GTD PASSTHRU CTF # G00157 8.500%		03/01/2014	Paydown		5	5	5	5				0		5			0		07/01/2023	1
31283G EQ 6	FHLMC GTD PASSTHRU CTF # G00143 7.500%		03/01/2014	Paydown		107	107	107	107				0		107			0	1	06/01/2023	1
31283G FU 6	FHLMC GTD PASSTHRU CTF # G00179 6.500%		03/01/2014	Paydown		4	4	4	4				0		4			0		01/01/2024	1
31283G RG 4	FHLMC GTD PASSTHRU CTF # G00487 7.000%		03/01/2014	Paydown		11	11	11	11				0		11			0		06/01/2026	1
31283G RK 5	FHLMC GTD PASSTHRU CTF # G00490 7.500%		03/01/2014	Paydown		130	130	127	128		2		2		130			0	1	06/01/2026	1
31283G S9 9	FHLMC GTD PASSTHRU CTF # G00544 8.500%		03/01/2014	Paydown		484	484	500	496		(13)		(13)		484			0	6	10/01/2026	1
31283G Z3 4	FHLMC GTD PASSTHRU CTF # G00762 7.000%		03/01/2014	Paydown		27	27	27	27				0		27			0		09/01/2027	1
31283H 3H 6	FHLMC GTD PASSTHRU CTF # G01700 6.500%		03/01/2014	Paydown		5,918	5,918	5,930	5,928		(10)		(10)		5,918			0	60	02/01/2034	1
31283H BL 8	FHLMC GTD PASSTHRU CTF # G00943 6.000%		03/01/2014	Paydown		200	200	199	199		1		1		200			0	2	07/01/2028	1
31283H BU 8	FHLMC GTD PASSTHRU CTF # G00951 6.000%		03/01/2014	Paydown		2	2	2	2				0		2			0		07/01/2028	1
31283H DN 2	FHLMC GTD PASSTHRU CTF # G01009 7.000%		03/01/2014	Paydown		4,244	4,244	4,259	4,256		(11)		(11)		4,244			0	36	10/01/2028	1
31283H EA 9	FHLMC GTD PASSTHRU CTF # G01029 7.500%		03/01/2014	Paydown		4,987	4,987	5,019	5,009		(22)		(22)		4,987			0	63	10/01/2024	1
31283H EG 6	FHLMC GTD PASSTHRU CTF # G01035 6.000%		03/01/2014	Paydown		913	913	911	911		2		2		913			0	8	05/01/2029	1
31283H HN 8	FHLMC GTD PASSTHRU CTF # G01137 7.500%		03/01/2014	Paydown		39	39	39	39				0		39			0	1	09/01/2030	1
31283H HZ 1	FHLMC GTD PASSTHRU CTF # G01148 7.000%		03/01/2014	Paydown		76	76	78	78		(2)		(2)		76			0	1	11/01/2030	1
31283H JW 6	FHLMC GTD PASSTHRU CTF # G01177 7.500%		03/01/2014	Paydown		2,488	2,488	2,488	2,487		1		1		2,488			0	24	05/01/2030	1
31283H N2 7	FHLMC GTD PASSTHRU CTF # G01309 7.000%		03/01/2014	Paydown		2,523	2,523	2,607	2,599		(76)		(76)		2,523			0	31	08/01/2031	1
31283H N4 3	FHLMC GTD PASSTHRU CTF # G01311 7.000%		03/01/2014	Paydown		15,764	15,764	16,165	16,129		(365)		(365)		15,764			0	145	09/01/2031	1
31283H PA 7	FHLMC GTD PASSTHRU CTF # G01317 7.000%		03/01/2014	Paydown		10,400	10,400	10,657	10,627		(227)		(227)		10,400			0	120	10/01/2031	1
31283H RA 5	FHLMC GTD PASSTHRU CTF # G01381 7.000%		03/01/2014	Paydown		2,115	2,115	2,155	2,151		(36)		(36)		2,115			0	25	04/01/2032	1
31283H RL 1	FHLMC GTD PASSTHRU CTF # G01391 7.000%		03/01/2014	Paydown		898	898	915	898				0		898			0	10	04/01/2032	1
31283H S8 9	FHLMC GTD PASSTHRU CTF # G01443 6.500%		03/01/2014	Paydown		1,832	1,832	1,827	1,827		5		5		1,832			0	19	08/01/2032	1
31283H S9 7	FHLMC GTD PASSTHRU CTF # G01444 6.500%		03/01/2014	Paydown		1,198	1,198	1,199	1,199				0		1,198			0	12	08/01/2032	1
31283H VL 6	FHLMC GTD PASSTHRU CTF # G01519 6.000%		03/01/2014	Paydown		9,734	9,734	9,699	9,700		34		34		9,734			0	100	02/01/2033	1
31283H YB 5	FHLMC GTD PASSTHRU CTF # G01606 6.500%		03/01/2014	Paydown		1,048	1,048	1,058	1,057		(9)		(9)		1,048			0	10	01/01/2033	1
31283H YV 1	FHLMC GTD PASSTHRU CTF # G01624 6.500%		03/01/2014	Paydown		20,812	20,812	20,853	20,846		(34)		(34)		20,812			0	141	11/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31283H ZU 2	FHLMC GTD PASSTHRU CTF # G01655 5.500%		03/01/2014	Paydown		1,616	1,616	1,566	1,569		48		48		1,616			0	14	02/01/2034	1
31283K LT 3	FHLMC GTD PASSTHRU CTF # G11238 7.000%		03/01/2014	Paydown		9,376	9,376	9,680	9,473		(97)		(97)		9,376			0	109	02/01/2017	1
31283K YL 6	FHLMC GTD PASSTHRU CTF # G11615 5.000%		03/01/2014	Paydown		3,706	3,706	3,720	3,712		(6)		(6)		3,706			0	27	09/01/2019	1
31287L GN 6	FHLMC GTD PASSTHRU CTF # C61105 7.000%		03/01/2014	Paydown		283	283	284	284		(1)		(1)		283			0	3	12/01/2031	1
31287L Q3 9	FHLMC GTD PASSTHRU CTF # C61374 7.000%		03/01/2014	Paydown		34	34	35	35		(1)		(1)		34			0		12/01/2031	1
31287L U9 1	FHLMC GTD PASSTHRU CTF # C61508 7.500%		03/01/2014	Paydown		352	352	352	352				0		352			0	4	12/01/2031	1
31287M 7C 8	FHLMC GTD PASSTHRU CTF # C62691 6.000%		03/01/2014	Paydown		823	823	816	817		6		6		823			0	8	01/01/2032	1
31287M BT 6	FHLMC GTD PASSTHRU CTF # C61850 6.000%		03/01/2014	Paydown		494	494	482	483		11		11		494			0	5	12/01/2031	1
31287N F2 9	FHLMC GTD PASSTHRU CTF # C62885 6.500%		03/01/2014	Paydown		213	213	215	214		(2)		(2)		213			0	2	01/01/2032	1
31287P VM 2	FHLMC GTD PASSTHRU CTF # C64220 7.000%		03/01/2014	Paydown		7	7	7	7				0		7			0		02/01/2032	1
31287Q GJ 4	FHLMC GTD PASSTHRU CTF # C64701 7.000%		03/01/2014	Paydown		27	27	27	27				0		27			0		03/01/2032	1
31287R JD 2	FHLMC GTD PASSTHRU CTF # C65660 6.500%		03/01/2014	Paydown		841	841	843	842		(1)		(1)		841			0	9	03/01/2032	1
31287R M3 0	FHLMC GTD PASSTHRU CTF # C65778 7.000%		03/01/2014	Paydown		79	79	79	79				0		79			0	1	03/01/2032	1
31287R T9 0	FHLMC GTD PASSTHRU CTF # C65976 7.000%		03/01/2014	Paydown		218	218	219	218		(1)		(1)		218			0	3	04/01/2032	1
31287S VG 9	FHLMC GTD PASSTHRU CTF # C66915 6.500%		03/01/2014	Paydown		3,720	3,720	3,727	3,726		(6)		(6)		3,720			0	40	05/01/2032	1
31287S WR 4	FHLMC GTD PASSTHRU CTF # C66956 6.500%		03/01/2014	Paydown		157	157	157	157				0		157			0	1	05/01/2032	1
31287T K8 7	FHLMC GTD PASSTHRU CTF # C67519 7.500%		03/01/2014	Paydown		1,375	1,375	1,375	1,374				0		1,375			0	17	11/01/2030	1
31287T P8 2	FHLMC GTD PASSTHRU CTF # C67647 7.000%		03/01/2014	Paydown		77	77	77	77				0		77			0	1	05/01/2032	1
31287U 5Y 4	FHLMC GTD PASSTHRU CTF # C68963 6.500%		03/01/2014	Paydown		9	9	9	9				0		9			0		07/01/2032	1
31287U FZ 0	FHLMC GTD PASSTHRU CTF # C68284 7.000%		03/01/2014	Paydown		5	5	5	5				0		5			0		06/01/2032	1
31287V EK 2	FHLMC GTD PASSTHRU CTF # C69138 7.000%		03/01/2014	Paydown		3	3	3	3				0		3			0		07/01/2032	1
31287V SN 1	FHLMC GTD PASSTHRU CTF # C69525 6.500%		03/01/2014	Paydown		3	3	3	3				0		3			0		08/01/2032	1
31287V XM 7	FHLMC GTD PASSTHRU CTF # C69684 6.500%		03/01/2014	Paydown		11	11	11	11				0		11			0		08/01/2032	1
31287X BP 0	FHLMC GTD PASSTHRU CTF # C70046 7.500%		03/01/2014	Paydown		14	14	14	14				0		14			0		08/01/2032	1
31287X CT 1	FHLMC GTD PASSTHRU CTF # C70082 6.500%		03/01/2014	Paydown		60	60	60	60				0		60			0	1	08/01/2032	1
31287Y 6B 5	FHLMC GTD PASSTHRU CTF # C71766 6.000%		03/01/2014	Paydown		52	52	52	52				0		52			0	1	10/01/2032	1
31287Y NC 4	FHLMC GTD PASSTHRU CTF # C71287 6.500%		03/01/2014	Paydown		5	5	5	5				0		5			0		09/01/2032	1
31287Y NX 8	FHLMC GTD PASSTHRU CTF # C71306 6.500%		03/01/2014	Paydown		39	39	39	39				0		39			0		09/01/2032	1
31288A HU 2	FHLMC GTD PASSTHRU CTF # C72043 6.500%		03/01/2014	Paydown		201	201	201	201				0		201			0	2	10/01/2032	1
31288A QG 3	FHLMC GTD PASSTHRU CTF # C72255 6.500%		03/01/2014	Paydown		2,410	2,410	2,458	2,456		(46)		(46)		2,410			0	26	07/01/2032	1
31288C D2 4	FHLMC GTD PASSTHRU CTF # C73721 6.000%		03/01/2014	Paydown		198	198	197	197		1		1		198			0	2	11/01/2032	1
31288C EK 3	FHLMC GTD PASSTHRU CTF # C73738 6.000%		03/01/2014	Paydown		7	7	7	7				0		7			0		11/01/2032	1
31288C J5 1	FHLMC GTD PASSTHRU CTF # C73884 5.500%		03/01/2014	Paydown		31	31	30	30		1		1		31			0		12/01/2032	1
31288C R2 9	FHLMC GTD PASSTHRU CTF # C74105 5.500%		03/01/2014	Paydown		150	150	145	145		4		4		150			0	1	12/01/2032	1
31288C W4 9	FHLMC GTD PASSTHRU CTF # C74267 5.500%		03/01/2014	Paydown		28	28	27	28		1		1		28			0		12/01/2032	1
31288C WZ 0	FHLMC GTD PASSTHRU CTF # C74264 6.500%		03/01/2014	Paydown		316	316	321	321		(4)		(4)		316			0	3	11/01/2032	1
31288C ZJ 3	FHLMC GTD PASSTHRU CTF # C74345 6.500%		03/01/2014	Paydown		37	37	36	36				0		37			0		12/01/2032	1
31288D C2 3	FHLMC GTD PASSTHRU CTF # C74589 5.500%		03/01/2014	Paydown		10,753	10,753	10,421	10,440		314		314		10,753			0	98	12/01/2032	1
31288D CE 7	FHLMC GTD PASSTHRU CTF # C74569 7.500%		03/01/2014	Paydown		112	112	117	117		(4)		(4)		112			0	1	12/01/2032	1
31288D CZ 0	FHLMC GTD PASSTHRU CTF # C74588 5.500%		03/01/2014	Paydown		124	124	120	121		4		4		124			0	1	12/01/2032	1
31288E 6C 6	FHLMC GTD PASSTHRU CTF # C76267 5.500%		03/01/2014	Paydown		2,868	2,868	2,780	2,784		84		84		2,868			0	28	02/01/2033	1
31288E D9 5	FHLMC GTD PASSTHRU CTF # C75528 7.500%		03/01/2014	Paydown		74	74	75	75				0		74			0	1	01/01/2033	1
31288F YX 6	FHLMC GTD PASSTHRU CTF # C77026 6.500%		03/01/2014	Paydown		786	786	793	792		(6)		(6)		786			0	9	03/01/2033	1
31288J QN 9	FHLMC GTD PASSTHRU CTF # C79461 5.500%		03/01/2014	Paydown		1,035	1,035	1,003	1,005		30		30		1,035			0	7	05/01/2033	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31288J ZQ 2	FHLMC GTD PASSTHRU CTF # C79751 5.500%		03/01/2014	Paydown		2,630	2,630	2,549	2,554		77		77		2,630			0	27	05/01/2033	1
3128DV 2M 4	FHLMC GTD PASSTHRU CTF # D92580 7.000%		03/01/2014	Paydown		1,709	1,709	1,706	1,705		4		4		1,709			0	20	12/01/2017	1
3128DW FM 8	FHLMC GTD PASSTHRU CTF # D92872 5.500%		03/01/2014	Paydown		10,337	10,337	10,067	10,184		153		153		10,337			0	95	12/01/2018	1
3128DW KR 1	FHLMC GTD PASSTHRU CTF # D93004 5.500%		03/01/2014	Paydown		4,186	4,186	4,065	4,116		70		70		4,186			0	38	01/01/2019	1
3128DW ZY 0	FHLMC GTD PASSTHRU CTF # D93459 7.000%		03/01/2014	Paydown		1,564	1,564	1,567	1,563		1		1		1,564			0	18	05/01/2019	1
3128DX KR 9	FHLMC GTD PASSTHRU CTF # D93904 5.500%		03/01/2014	Paydown		642	642	618	628		14		14		642			0	6	10/01/2019	1
3128DY B3 0	FHLMC GTD PASSTHRU CTF # D94558 5.500%		03/01/2014	Paydown		2,081	2,081	2,023	2,042		40		40		2,081			0	20	03/01/2021	1
3128DY DW 4	FHLMC GTD PASSTHRU CTF # D94617 5.500%		03/01/2014	Paydown		6,303	6,303	6,127	6,183		120		120		6,303			0	60	05/01/2021	1
3128F2 CC 7	FHLMC GTD PASSTHRU CTF # D62767 6.500%		03/01/2014	Paydown		25	25	25	25				0		25			0		08/01/2025	1
3128FF B4 7	FHLMC GTD PASSTHRU CTF # D73659 8.500%		03/01/2014	Paydown		157	157	162	161		(4)		(4)		157			0	2	08/01/2026	1
3128FL YD 9	FHLMC GTD PASSTHRU CTF # D78808 6.500%		03/01/2014	Paydown		345	345	344	344		1		1		345			0	4	03/01/2027	1
3128FP 2L 7	FHLMC GTD PASSTHRU CTF # D80779 8.500%		03/01/2014	Paydown		47	47	48	48		(1)		(1)		47			0	1	06/01/2027	1
3128FY XJ 9	FHLMC GTD PASSTHRU CTF # D88781 6.500%		03/01/2014	Paydown		34	34	34	34				0		34			0		04/01/2028	1
3128G8 T7 6	FHLMC GTD PASSTHRU CTF # E74174 5.000%		01/01/2014	Paydown		123	123	119	123				0		123			0	1	01/01/2014	1
3128GE 2X 5	FHLMC GTD PASSTHRU CTF # E79790 7.000%		03/01/2014	Paydown		4	4	4	4				0		4			0		01/01/2015	1
3128GF A9 6	FHLMC GTD PASSTHRU CTF # E79932 7.000%		03/01/2014	Paydown		121	121	124	121				0		121			0	1	01/01/2015	1
3128GG AK 9	FHLMC GTD PASSTHRU CTF # E80010 7.000%		03/01/2014	Paydown		9	9	9	9				0		9			0		01/01/2015	1
3128GH E4 9	FHLMC GTD PASSTHRU CTF # E81055 7.000%		03/01/2014	Paydown		238	238	242	238				0		238			0	3	07/01/2015	1
3128GL 5K 4	FHLMC GTD PASSTHRU CTF # E84450 6.500%		03/01/2014	Paydown		774	774	765	770		4		4		774			0	8	07/01/2016	1
3128GL 5Z 1	FHLMC GTD PASSTHRU CTF # E84464 6.500%		03/01/2014	Paydown		2,172	2,172	2,146	2,160		12		12		2,172			0	24	07/01/2016	1
3128GL 7J 5	FHLMC GTD PASSTHRU CTF # E84497 6.500%		03/01/2014	Paydown		975	975	963	969		5		5		975			0	10	07/01/2016	1
3128GL VT 6	FHLMC GTD PASSTHRU CTF # E84226 6.500%		03/01/2014	Paydown		380	380	376	378		2		2		380			0	4	06/01/2016	1
3128GM AG 5	FHLMC GTD PASSTHRU CTF # E84507 6.000%		03/01/2014	Paydown		2,485	2,485	2,364	2,443		42		42		2,485			0	25	07/01/2016	1
3128GM AL 4	FHLMC GTD PASSTHRU CTF # E84511 6.000%		03/01/2014	Paydown		958	958	911	940		17		17		958			0	9	07/01/2016	1
3128GM G3 8	FHLMC GTD PASSTHRU CTF # E84718 6.500%		03/01/2014	Paydown		269	269	266	267		1		1		269			0	3	07/01/2016	1
3128GM G5 3	FHLMC GTD PASSTHRU CTF # E84720 6.500%		03/01/2014	Paydown		738	738	729	734		4		4		738			0	8	07/01/2016	1
3128GM HK 9	FHLMC GTD PASSTHRU CTF # E84734 6.500%		03/01/2014	Paydown		1,012	1,012	1,000	1,006		5		5		1,012			0	11	07/01/2016	1
3128GM PC 8	FHLMC GTD PASSTHRU CTF # E84919 6.500%		03/01/2014	Paydown		647	647	639	643		4		4		647			0	7	08/01/2016	1
3128GM RA 0	FHLMC GTD PASSTHRU CTF # E84981 6.000%		03/01/2014	Paydown		525	525	500	516		9		9		525			0	5	08/01/2016	1
3128GM SY 7	FHLMC GTD PASSTHRU CTF # E85035 6.000%		03/01/2014	Paydown		781	781	743	768		13		13		781			0	8	08/01/2016	1
3128GP P6 4	FHLMC GTD PASSTHRU CTF # E86745 5.500%		03/01/2014	Paydown		9,381	9,381	9,223	9,309		72		72		9,381			0	90	12/01/2016	1
3128GW JK 5	FHLMC GTD PASSTHRU CTF # E92066 5.500%		03/01/2014	Paydown		32,765	32,765	32,389	32,528		237		237		32,765			0	300	11/01/2017	1
3128GX 5V 4	FHLMC GTD PASSTHRU CTF # E93560 5.000%		03/01/2014	Paydown		297	297	298	297				0		297			0	2	12/01/2017	1
3128H4 XR 5	FHLMC GTD PASSTHRU CTF # E96988 5.000%		03/01/2014	Paydown		1,150	1,150	1,125	1,135		14		14		1,150			0	9	06/01/2018	1
3128JR RL 2	FHLMC GTD PASSTHRU CTF #847691 2.438%		03/01/2014	Paydown		66,912	66,912	66,618	66,623		289		289		66,912			0	147	01/01/2037	1
3128K0 PB 3	FHLMC GTD PASSTHRU CTF #A40418 5.000%		03/01/2014	Paydown		14,120	14,120	13,270	13,305		814		814		14,120			0	64	12/01/2035	1
3128K1 D6 5	FHLMC GTD PASSTHRU CTF #A41025 6.000%		03/01/2014	Paydown		782	782	792	791		(10)		(10)		782			0	8	12/01/2035	1
3128K6 5S 5	FHLMC GTD PASSTHRU CTF #A46257 5.000%		03/01/2014	Paydown		52,546	52,546	49,383	49,514		3,032		3,032		52,546			0	642	07/01/2035	1
3128K6 LH 1	FHLMC GTD PASSTHRU CTF #A45728 5.000%		03/01/2014	Paydown		1,204	1,204	1,131	1,135		69		69		1,204			0	8	06/01/2035	1
3128K6 NA 4	FHLMC GTD PASSTHRU CTF #A45785 5.000%		03/01/2014	Paydown		374,159	374,159	352,197	353,045		21,113		21,113		374,159			0	2,725	05/01/2035	1
3128K6 VS 6	FHLMC GTD PASSTHRU CTF #A46025 5.000%		03/01/2014	Paydown		39,205	39,205	36,845	36,976		2,229		2,229		39,205			0	268	07/01/2035	1
3128KU 6L 6	FHLMC GTD PASSTHRU CTF #A64475 6.000%		03/01/2014	Paydown		10,384	10,384	10,278	10,282		102		102		10,384			0	96	08/01/2037	1
3128KU JA 6	FHLMC GTD PASSTHRU CTF #A63857 6.000%		03/01/2014	Paydown		72,354	72,354	71,619	71,644		710		710		72,354			0	612	08/01/2037	1
3128LC Z6 6	FHLMC GTD PASSTHRU CTF #A78865 5.500%		03/01/2014	Paydown		3,193	3,193	3,133	3,135		58		58		3,193			0	30	07/01/2038	1

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3128LX AV 2	FHLMC GTD PASSTHRU CTF #G01820 5.500%...		03/01/2014	Paydown		551,621	551,621	600,664	599,125		(47,504)		(47,504)		551,621			0	4,850	06/01/2035	1
3128LX BE 9	FHLMC GTD PASSTHRU CTF# G01837 5.000%...		03/01/2014	Paydown		224,926	224,926	241,062	240,755		(15,829)		(15,829)		224,926			0	1,754	07/01/2035	1
3128LX C5 7	FHLMC GTD PASSTHRU CTF #G01892 5.500%...		03/01/2014	Paydown		42,195	42,195	40,888	40,984		1,211		1,211		42,195			0	481	06/01/2030	1
3128M4 LZ 4	FHLMC GTD PASSTHRU CTF #G02744 6.000%...		03/01/2014	Paydown		72,110	72,110	79,140	78,942		(6,832)		(6,832)		72,110			0	794	03/01/2037	1
3128M5 3F 5	FHLMC GTD PASSTHRU CTF #G04098 5.500%...		03/01/2014	Paydown		9,369	9,369	9,439	9,436		(66)		(66)		9,369			0	80	02/01/2038	1
3128M7 5V 4	FHLMC GTD PASSTHRU CTF #G05960 4.500%...		03/01/2014	Paydown		398,880	398,880	416,144	415,403		(16,523)		(16,523)		398,880			0	2,612	08/01/2040	1
3128M7 ZC 3	FHLMC GTD PASSTHRU CTF #G05839 6.000%...		03/01/2014	Paydown		46,643	46,643	50,644	50,523		(3,880)		(3,880)		46,643			0	485	11/01/2039	1
3128M8 2R 4	FHLMC GTD PASSTHRU CTF #G06784 3.500%...		03/01/2014	Paydown		131,959	131,959	135,494	135,352		(3,393)		(3,393)		131,959			0	665	10/01/2041	1
3128M8 6Z 2	FHLMC GTD PASSTHRU CTF# G06888 4.000%...		03/01/2014	Paydown		14,260	14,260	14,808	14,807		(547)		(547)		14,260			0	91	01/01/2042	1
3128M8 AQ 7	FHLMC GTD PASSTHRU CTF #G06015 4.000%...		03/01/2014	Paydown		6,256	6,256	6,563	6,551		(296)		(296)		6,256			0	49	09/01/2040	1
3128M8 FX 7	FHLMC GTD PASSTHRU CTF #G06182 4.500%...		03/01/2014	Paydown		38,811	38,811	39,611	39,579		(768)		(768)		38,811			0	290	12/01/2040	1
3128M8 G7 3	FHLMC GTD PASSTHRU CTF #G06222 4.000%...		03/01/2014	Paydown		149,427	149,427	154,657	154,467		(5,039)		(5,039)		149,427			0	831	01/01/2041	1
3128M8 G9 9	FHLMC GTD PASSTHRU CTF #G06224 3.500%...		03/01/2014	Paydown		65,252	65,252	62,833	62,942		2,310		2,310		65,252			0	375	01/01/2041	1
3128M8 H5 6	FHLMC GTD PASSTHRU CTF #G06252 4.000%...		03/01/2014	Paydown		141,628	141,628	138,995	139,101		2,527		2,527		141,628			0	851	02/01/2041	1
3128M8 HU 1	FHLMC GTD PASSTHRU CTF #G06243 4.500%...		03/01/2014	Paydown		461,430	461,430	470,802	470,384		(8,954)		(8,954)		461,430			0	2,057	02/01/2041	1
3128M8 RW 6	FHLMC GTD PASSTHRU CTF #G06501 4.000%...		03/01/2014	Paydown		631,066	631,066	636,785	636,529		(5,463)		(5,463)		631,066			0	4,274	04/01/2041	1
3128M8 VG 6	FHLMC GTD PASSTHRU CTF #G06615 4.000%...		03/01/2014	Paydown		17,591	17,591	17,819	17,809		(219)		(219)		17,591			0	112	06/01/2041	1
3128M9 CL 4	FHLMC GTD PASSTHRU CTF# G06975 4.000%...		03/01/2014	Paydown		179,794	179,794	193,504	193,162		(13,368)		(13,368)		179,794			0	1,124	04/01/2042	1
3128M9 KV 3	FHLMC GTD PASSTHRU CTF# G07208 3.500%...		03/01/2014	Paydown		82,275	82,275	86,035	85,986		(3,711)		(3,711)		82,275			0	478	11/01/2042	1
3128M9 SD 5	FHLMC GTD PASSTHRU CTF# G07416 3.500%...		03/01/2014	Paydown		69,248	69,248	70,547	70,535		(1,286)		(1,286)		69,248			0	419	07/01/2043	1
3128M9 UF 7	FHLMC GTD PASSTHRU CTF# G07482 4.500%...		03/01/2014	Paydown		411,649	411,649	436,476			(24,828)		(24,828)		411,649			0	2,376	03/01/2041	1
3128M9 V4 1	FHLMC GTD PASSTHRU CTF# G07535 4.000%...		03/01/2014	Paydown		17,855	17,855	18,436	18,438		(582)		(582)		17,855			0	98	03/01/2043	1
3128MB F5 1	FHLMC GTD PASSTHRU CTF #G12688 5.500%...		03/01/2014	Paydown		325,125	325,125	320,705	321,556		3,569		3,569		325,125			0	2,691	06/01/2022	1
3128MC QC 2	FHLMC GTD PASSTHRU CTF #G13851 3.500%...		03/01/2014	Paydown		40,467	40,467	42,054	41,886		(1,419)		(1,419)		40,467			0	226	06/01/2025	1
3128MC QF 5	FHLMC GTD PASSTHRU CTF #G13854 4.000%...		03/01/2014	Paydown		9,978	9,978	10,392	10,350		(372)		(372)		9,978			0	51	07/01/2025	1
3128MD MZ 3	FHLMC GTD PASSTHRU CTF# G14676 4.500%...		03/01/2014	Paydown		834,766	834,766	891,488	889,536		(54,770)		(54,770)		834,766			0	6,104	09/01/2026	1
3128MJ MS 6	FHLMC GTD PASSTHRU CTF #G08368 4.500%...		03/01/2014	Paydown		10,657	10,657	11,084	11,069		(412)		(412)		10,657			0	80	10/01/2039	1
3128MJ P5 3	FHLMC GTD PASSTHRU CTF #G08443 4.500%...		03/01/2014	Paydown		26,796	26,796	27,495	27,474		(678)		(678)		26,796			0	196	04/01/2041	1
3128MJ PQ 7	FHLMC GTD PASSTHRU CTF #G08430 3.500%...		03/01/2014	Paydown		33,019	33,019	31,255	31,337		1,682		1,682		33,019			0	121	12/01/2040	1
3128MJ PU 8	FHLMC GTD PASSTHRU CTF# G08434 4.000%...		03/01/2014	Paydown		65,278	65,278	69,154	69,107		(3,829)		(3,829)		65,278			0	354	02/01/2041	1
3128MJ Q7 8	FHLMC GTD PASSTHRU CTF #G08477 3.500%...		03/01/2014	Paydown		141,898	141,898	146,554	146,377		(4,479)		(4,479)		141,898			0	795	02/01/2042	1
3128MJ RF 9	FHLMC GTD PASSTHRU CTF# G08485 4.500%...		03/01/2014	Paydown		489,142	489,142	517,803	517,514		(28,372)		(28,372)		489,142			0	2,663	03/01/2042	1
3128MJ S6 8	FHLMC GTD PASSTHRU CTF# G08540 3.000%...		03/01/2014	Paydown		38,889	38,889	37,923	29,129		961		961		38,889			0	176	08/01/2043	1
3128MJ SN 1	FHLMC GTD PASSTHRU CTF# G08524 3.000%...		03/01/2014	Paydown		12,330	12,330	12,683	12,677		(347)		(347)		12,330			0	62	03/01/2043	1
3128MJ SS 0	FHLMC GTD PASSTHRU CTF# G08528 3.000%...		03/01/2014	Paydown		26,441	26,441	27,564	27,549		(1,109)		(1,109)		26,441			0	129	04/01/2043	1
3128MJ SW 1	FHLMC GTD PASSTHRU CTF# G08532 3.500%...		03/01/2014	Paydown		47,999	47,999	49,604	49,583		(1,584)		(1,584)		47,999			0	245	05/01/2043	1
3128MJ TZ 3	FHLMC GTD PASSTHRU CTF# G08567 4.000%...		03/01/2014	Paydown		14,510	14,510	15,149			(639)		(639)		14,510			0	48	01/01/2044	1
3128MM AS 2	FHLMC GTD PASSTHRU CTF # G18016 5.000%..		03/01/2014	Paydown		3,670	3,670	3,684	3,676		(6)		(6)		3,670			0	31	10/01/2019	1
3128MM BX 0	FHLMC GTD PASSTHRU CTF # G18053 5.000%..		03/01/2014	Paydown		7,531	7,531	7,560	7,545		(13)		(13)		7,531			0	65	05/01/2020	1
3128MM RC 9	FHLMC GTD PASSTHRU CTF# G18482 3.500%...		03/01/2014	Paydown		85,014	85,014	89,557	89,490		(4,476)		(4,476)		85,014			0	503	09/01/2028	1
3128P7 QF 3	FHLMC GTD PASSTHRU CTF #C91354 4.000%...		03/01/2014	Paydown		19,689	19,689	20,286	20,243		(554)		(554)		19,689			0	127	01/01/2031	1
3128P7 QP 1	FHLMC GTD PASSTHRU CTF #C91362 4.500%...		03/01/2014	Paydown		18,408	18,408	19,576	19,508		(1,100)		(1,100)		18,408			0	133	03/01/2031	1
3128PF NK 7	FHLMC GTD PASSTHRU CTF #J03994 5.000%...		03/01/2014	Paydown		12,603	12,603	12,095	12,211		392		392		12,603			0	127	12/01/2021	1
3128PT 6M 2	FHLMC GTD PASSTHRU CTF #J14476 3.500%...		03/01/2014	Paydown		126,515	126,515	126,475	126,459		56		56		126,515			0	683	02/01/2026	1
3128PT 6Z 3	FHLMC GTD PASSTHRU CTF #J14488 3.500%...		03/01/2014	Paydown		637,064	637,064	635,472	635,551		1,513		1,513		637,064			0	3,810	02/01/2026	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128QJ NJ 1	FHLMC GTD PASSTHRU CTF #1G1293 2.473%		03/01/2014	Paydown		15	15	15	15				0		15			0		11/01/2036	1
3128X2 TM 7	FHLMC NT 5.000% 01/30/14		01/30/2014	Maturity		25,000	25,000	24,414	24,993		7		7		25,000			0	625	01/30/2014	1
312903 EF 0	FHLMC SER 106 CL G 8.250% 12/15/20		03/15/2014	Paydown		1,814	1,814	1,652	1,766		47		47		1,814			0	23	12/15/2020	1
312904 LH 6	FHLMC SER 1003 CL I 41.380% 10/15/20		03/15/2014	Paydown		1,442	1,442	2,192	1,813		(370)		(370)		1,442			0	132	10/15/2020	1
312904 MY 8	FHLMC SER 1006 CL C 9.150% 10/15/20		03/01/2014	Paydown		4,143	4,143	4,153	4,139		4		4		4,143			0	75	10/15/2020	1
312905 W9 9	FHLMC SER 1091 CL G 7.000% 06/15/21		03/01/2014	Paydown		4,449	4,449	3,943	4,319		130		130		4,449			0	51	06/15/2021	1
312907 H2 7	FHLMC SER 1174 CL C 8.000% 11/15/21		03/01/2014	Paydown		3,024	3,024	2,930	2,989		34		34		3,024			0	38	11/15/2021	1
312907 XF 0	FHLMC SER 1167 CL E 7.500% 11/15/21		03/01/2014	Paydown		399	399	393	395		4		4		399			0	6	11/15/2021	1
312908 2A 3	FHLMC SER 1206 CL IA 7.000% 03/15/22		03/01/2014	Paydown		6,419	6,419	5,821	6,225		194		194		6,419			0	89	03/15/2022	1
312910 B6 8	FHLMC SER 1312 CL I 8.000% 07/15/22		03/01/2014	Paydown		12,301	12,301	12,038	12,199		102		102		12,301			0	118	07/15/2022	1
312910 ED 0	FHLMC SER 1286 CL F 7.000% 05/15/22		03/01/2014	Paydown		1,690	1,690	1,531	1,639		50		50		1,690			0	20	05/15/2022	1
312911 MQ 0	FHLMC SER 1351 CL TE 7.000% 08/15/22		03/01/2014	Paydown		18,613	18,613	16,800	18,019		595		595		18,613			0	186	08/15/2022	1
312912 HV 3	FHLMC SER 1379 CL H 7.000% 10/15/22		03/01/2014	Paydown		23,876	23,876	21,966	23,259		616		616		23,876			0	304	10/15/2022	1
312913 PJ 9	FHLMC SER 1421 CL G 7.000% 11/15/22		03/01/2014	Paydown		10,444	10,444	9,876	10,250		194		194		10,444			0	132	11/15/2022	1
312913 UJ 3	FHLMC SER 1435 CL HZ 7.500% 12/15/22		03/01/2014	Paydown		60,983	60,983	60,441	60,441		542		542		60,983			0	826	12/15/2022	1
312913 YL 4	FHLMC SER 1434 CL Z 7.000% 12/15/22		03/01/2014	Paydown		97,050	97,050	95,627	95,627		1,422		1,422		97,050			0	1,093	12/15/2022	1
312915 U5 8	FHLMC SER 1503 CL PZ 7.000% 05/15/23		03/01/2014	Paydown		82,575	82,575	81,579	81,579		997		997		82,575			0	886	05/15/2023	1
312916 ZY 8	FHLMC SER 1562 CL Z 7.000% 07/15/23		03/01/2014	Paydown		63,525	63,525	62,684	62,684		840		840		63,525			0	695	07/15/2023	1
31292G 2S 4	FHLMC GTD PASSTHRU CTF # C00785 6.500%		03/01/2014	Paydown		472	472	472	472				0		472			0	5	06/01/2029	1
31292G 4V 5	FHLMC GTD PASSTHRU CTF # C00836 7.000%		03/01/2014	Paydown		27	27	28	27		(1)		(1)		27			0		07/01/2029	1
31292G 5C 6	FHLMC GTD PASSTHRU CTF # C00843 6.500%		03/01/2014	Paydown		419	419	419	419				0		419			0	6	08/01/2029	1
31292G 5P 7	FHLMC GTD PASSTHRU CTF # C00854 7.500%		03/01/2014	Paydown		19	19	19	19				0		19			0		07/01/2029	1
31292G 6L 5	FHLMC GTD PASSTHRU CTF # C00875 7.500%		03/01/2014	Paydown		506	506	500	500		5		5		506			0	4	10/01/2029	1
31292G 6S 0	FHLMC GTD PASSTHRU CTF # C00881 7.000%		03/01/2014	Paydown		21	21	22	22		(1)		(1)		21			0		11/01/2029	1
31292G 6Y 7	FHLMC GTD PASSTHRU CTF # C00887 8.000%		03/01/2014	Paydown		3	3	3	3				0		3			0		11/01/2029	1
31292G 7G 5	FHLMC GTD PASSTHRU CTF # C00895 7.000%		03/01/2014	Paydown		16	16	16	16				0		16			0		12/01/2029	1
31292G 7H 3	FHLMC GTD PASSTHRU CTF # C00896 7.500%		03/01/2014	Paydown		76	76	76	76				0		76			0	1	12/01/2029	1
31292G DH 6	FHLMC GTD PASSTHRU CTF # C00104 7.500%		03/01/2014	Paydown		472	472	449	456		16		16		472			0	6	02/01/2022	1
31292G G3 4	FHLMC GTD PASSTHRU CTF # C00218 7.500%		03/01/2014	Paydown									0					0		12/01/2022	1
31292G H8 2	FHLMC GTD PASSTHRU CTF # C00255 7.000%		03/01/2014	Paydown		220	220	222	221		(1)		(1)		220			0	2	09/01/2023	1
31292G HC 3	FHLMC GTD PASSTHRU CTF # C00227 9.500%		03/01/2014	Paydown		3,208	3,208	3,335	3,295		(87)		(87)		3,208			0	51	12/01/2022	1
31292G TX 4	FHLMC GTD PASSTHRU CTF # C00566 7.500%		03/01/2014	Paydown		71	71	70	70		1		1		71			0	1	12/01/2027	1
31292G X6 8	FHLMC GTD PASSTHRU CTF # C00701 6.500%		03/01/2014	Paydown		61	61	61	61				0		61			0	1	01/01/2029	1
31292G XD 3	FHLMC GTD PASSTHRU CTF # C00676 6.500%		03/01/2014	Paydown		976	976	970	971		5		5		976			0	9	11/01/2028	1
31292G YJ 9	FHLMC GTD PASSTHRU CTF # C00713 5.500%		03/01/2014	Paydown		4,016	4,016	3,895	3,906		110		110		4,016			0	29	12/01/2028	1
31292G ZB 5	FHLMC GTD PASSTHRU CTF # C00738 5.500%		03/01/2014	Paydown		438	438	429	430		8		8		438			0	4	02/01/2029	1
31292G ZF 6	FHLMC GTD PASSTHRU CTF # C00742 6.500%		03/01/2014	Paydown		1,168	1,168	1,163	1,163		4		4		1,168			0	13	04/01/2029	1
31292H 2E 3	FHLMC GTD PASSTHRU CTF # C01673 5.000%		03/01/2014	Paydown		7,269	7,269	6,849	6,874		395		395		7,269			0	51	11/01/2033	1
31292H 3J 1	FHLMC GTD PASSTHRU CTF # C01701 6.500%		03/01/2014	Paydown		15,461	15,461	15,359	15,364		97		97		15,461			0	103	09/01/2033	1
31292H AT 1	FHLMC GTD PASSTHRU CTF # C00918 8.500%		03/01/2014	Paydown		126	126	130	130		(4)		(4)		126			0	2	12/01/2029	1
31292H AV 6	FHLMC GTD PASSTHRU CTF # C00920 7.000%		03/01/2014	Paydown		46	46	48	48		(1)		(1)		46			0		02/01/2030	1
31292H BB 9	FHLMC GTD PASSTHRU CTF # C00934 8.000%		03/01/2014	Paydown		2,224	2,224	2,233	2,231		(7)		(7)		2,224			0	33	03/01/2030	1
31292H CC 6	FHLMC GTD PASSTHRU CTF # C00967 8.500%		03/01/2014	Paydown		97	97	100	99		(3)		(3)		97			0	1	02/01/2030	1
31292H CG 7	FHLMC GTD PASSTHRU CTF # C00971 7.500%		03/01/2014	Paydown		18	18	18	18				0		18			0		04/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31292H CV 4	FHLMC GTD PASSTHRU CTF # C00984 8.000%		03/01/2014	Paydown		95	95	94	94		1		1		95			0	1	05/01/2030	1
31292H CY 8	FHLMC GTD PASSTHRU CTF # C00987 7.500%		03/01/2014	Paydown		14	14	14	14				0		14			0		05/01/2030	1
31292H CZ 5	FHLMC GTD PASSTHRU CTF # C00988 8.500%		03/01/2014	Paydown		79	79	81	81		(2)		(2)		79			0	1	05/01/2030	1
31292H D6 8	FHLMC GTD PASSTHRU CTF # C01025 8.000%		03/01/2014	Paydown		3,331	3,331	3,313	3,314		17		17		3,331			0	44	07/01/2030	1
31292H DJ 0	FHLMC GTD PASSTHRU CTF # C01005 8.000%		03/01/2014	Paydown		169	169	168	168		1		1		169			0	2	06/01/2030	1
31292H DN 1	FHLMC GTD PASSTHRU CTF # C01009 7.500%		03/01/2014	Paydown		1	1	1	1				0		1			0		06/01/2030	1
31292H EW 0	FHLMC GTD PASSTHRU CTF # C01049 7.000%		03/01/2014	Paydown		57	57	59	59		(2)		(2)		57			0	1	09/01/2030	1
31292H FU 3	FHLMC GTD PASSTHRU CTF # C01079 7.500%		03/01/2014	Paydown		2,557	2,557	2,573	2,570		(14)		(14)		2,557			0	28	10/01/2030	1
31292H GD 0	FHLMC GTD PASSTHRU CTF # C01096 8.000%		03/01/2014	Paydown		151	151	152	152		(1)		(1)		151			0	3	11/01/2030	1
31292H JE 5	FHLMC GTD PASSTHRU CTF # C01161 7.000%		03/01/2014	Paydown		49	49	50	50		(1)		(1)		49			0	1	04/01/2031	1
31292H JR 6	FHLMC GTD PASSTHRU CTF # C01172 6.500%		03/01/2014	Paydown		1,064	1,064	1,053	1,054		11		11		1,064			0	11	05/01/2031	1
31292H JU 9	FHLMC GTD PASSTHRU CTF # C01175 7.000%		03/01/2014	Paydown		28	28	29	29		(1)		(1)		28			0		05/01/2031	1
31292H K2 9	FHLMC GTD PASSTHRU CTF # C01213 6.000%		03/01/2014	Paydown		469	469	462	463		6		6		469			0	4	07/01/2031	1
31292H KK 9	FHLMC GTD PASSTHRU CTF # C01198 8.000%		03/01/2014	Paydown		768	768	762	763		5		5		768			0	10	05/01/2031	1
31292H KX 1	FHLMC GTD PASSTHRU CTF # C01210 6.500%		03/01/2014	Paydown		1,072	1,072	1,080	1,079		(7)		(7)		1,072			0	12	08/01/2031	1
31292H KY 9	FHLMC GTD PASSTHRU CTF # C01211 7.000%		03/01/2014	Paydown		173	173	176	176		(2)		(2)		173			0	2	08/01/2031	1
31292H L3 6	FHLMC GTD PASSTHRU CTF # C01246 7.000%		03/01/2014	Paydown		8	8	8	8				0		8			0		10/01/2031	1
31292H L9 3	FHLMC GTD PASSTHRU CTF # C01252 6.500%		03/01/2014	Paydown		2,255	2,255	2,263	2,261		(7)		(7)		2,255			0	28	11/01/2031	1
31292H LB 8	FHLMC GTD PASSTHRU CTF # C01222 7.000%		03/01/2014	Paydown		1,268	1,268	1,314	1,309		(41)		(41)		1,268			0	17	09/01/2031	1
31292H MU 5	FHLMC GTD PASSTHRU CTF # C01271 6.500%		03/01/2014	Paydown		6,944	6,944	6,971	6,966		(22)		(22)		6,944			0	79	12/01/2031	1
31292H N4 2	FHLMC GTD PASSTHRU CTF # C01311 7.000%		03/01/2014	Paydown		172	172	174	174		(2)		(2)		172			0	1	02/01/2032	1
31292H N9 1	FHLMC GTD PASSTHRU CTF # C01316 6.000%		03/01/2014	Paydown		612	612	603	603		8		8		612			0	7	03/01/2032	1
31292H NG 5	FHLMC GTD PASSTHRU CTF # C01291 7.000%		03/01/2014	Paydown		17,119	17,119	17,733	17,669		(550)		(550)		17,119			0	291	12/01/2031	1
31292H NH 3	FHLMC GTD PASSTHRU CTF # C01292 6.000%		03/01/2014	Paydown		3,102	3,102	3,078	3,079		23		23		3,102			0	31	02/01/2032	1
31292H P4 0	FHLMC GTD PASSTHRU CTF # C01343 6.500%		03/01/2014	Paydown		613	613	613	613				0		613			0	6	04/01/2032	1
31292H PN 8	FHLMC GTD PASSTHRU CTF # C01329 7.000%		03/01/2014	Paydown		2,120	2,120	2,127	2,126		(6)		(6)		2,120			0	27	03/01/2032	1
31292H Q4 9	FHLMC GTD PASSTHRU CTF # C01375 6.500%		03/01/2014	Paydown		446	446	444	444		2		2		446			0	4	07/01/2032	1
31292H RE 6	FHLMC GTD PASSTHRU CTF # C01385 6.500%		03/01/2014	Paydown		685	685	681	681		4		4		685			0	8	08/01/2032	1
31292H RZ 9	FHLMC GTD PASSTHRU CTF # C01404 6.500%		03/01/2014	Paydown		1,575	1,575	1,567	1,567		8		8		1,575			0	18	10/01/2032	1
31292H SZ 8	FHLMC GTD PASSTHRU CTF # C01436 5.500%		03/01/2014	Paydown		642	642	622	623		19		19		642			0	6	12/01/2032	1
31292H TF 1	FHLMC GTD PASSTHRU CTF # C01450 6.500%		03/01/2014	Paydown		143	143	143	143		1		1		143			0	2	12/01/2032	1
31292H ZM 9	FHLMC GTD PASSTHRU CTF # C01648 5.000%		03/01/2014	Paydown		3,340	3,340	3,147	3,159		181		181		3,340			0	26	10/01/2033	1
31292K 2X 4	FHLMC GTD PASSTHRU CTF #C03490 4.500%		03/01/2014	Paydown		424,478	424,478	443,852	443,204		(18,726)		(18,726)		424,478			0	2,830	08/01/2040	1
31292K 3Z 8	FHLMC GTD PASSTHRU CTF #C03516 4.000%		03/01/2014	Paydown		86,459	86,459	87,445	87,398		(939)		(939)		86,459			0	544	09/01/2040	1
31292K 6R 3	FHLMC GTD PASSTHRU CTF #C03580 3.500%		03/01/2014	Paydown		95,557	95,557	94,310	94,364		1,192		1,192		95,557			0	390	10/01/2040	1
31292L 5D 3	FHLMC GTD PASSTHRU CTF# C04444 3.000%		03/01/2014	Paydown		55,835	55,835	57,944	57,905		(2,070)		(2,070)		55,835			0	317	01/01/2043	1
31292L AA 3	FHLMC GTD PASSTHRU CTF #C03601 3.500%		03/01/2014	Paydown		55,240	55,240	52,288	52,431		2,809		2,809		55,240			0	224	01/01/2041	1
31292L AD 7	FHLMC GTD PASSTHRU CTF #C03604 3.500%		03/01/2014	Paydown		48,085	48,085	46,409	46,484		1,601		1,601		48,085			0	250	12/01/2040	1
31292L AE 5	FHLMC GTD PASSTHRU CTF #C03605 3.500%		03/01/2014	Paydown		11,627	11,627	11,910	11,897		(271)		(271)		11,627			0	64	02/01/2041	1
31292L FA 8	FHLMC GTD PASSTHRU CTF# C03761 3.500%		03/01/2014	Paydown		8,273	8,273	8,712	8,699		(427)		(427)		8,273			0	49	02/01/2042	1
31292L G8 2	FHLMC GTD PASSTHRU CTF# C03823 3.500%		03/01/2014	Paydown		84,139	84,139	87,006	86,913		(2,773)		(2,773)		84,139			0	485	04/01/2042	1
31292L GY 5	FHLMC GTD PASSTHRU CTF# C03815 3.500%		03/01/2014	Paydown		23,706	23,706	24,213	24,198		(492)		(492)		23,706			0	129	03/01/2042	1
31292L HY 4	FHLMC GTD PASSTHRU CTF# C03847 3.500%		03/01/2014	Paydown		42,738	42,738	44,742	44,686		(1,948)		(1,948)		42,738			0	289	04/01/2042	1
31292L HZ 1	FHLMC GTD PASSTHRU CTF# C03848 4.000%		03/01/2014	Paydown		18,044	18,044	19,273	19,240		(1,196)		(1,196)		18,044			0	68	04/01/2042	1
31292L LQ 6	FHLMC GTD PASSTHRU CTF# C03935 4.000%		03/01/2014	Paydown		110,441	110,441	118,448	118,301		(7,860)		(7,860)		110,441			0	596	05/01/2042	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31292L YA 7	FHLMC GTD PASSTHRU CTF# C04305 3.000%...		03/01/2014	Paydown		17,880	17,880	18,595	18,582		(702)		(702)		17,880			0	84	11/01/2042	1
31292S A2 6	FHLMC GTD PASSTHRU CTF# C09025 2.500%...		03/01/2014	Paydown		23,854	23,854	24,232	24,223		(369)		(369)		23,854			0	104	01/01/2043	1
31292S AB 6	FHLMC GTD PASSTHRU CTF# C09002 3.000%...		03/01/2014	Paydown		12,729	12,729	13,231	13,215		(485)		(485)		12,729			0	57	06/01/2042	1
31292S AQ 3	FHLMC GTD PASSTHRU CTF# C09015 3.000%...		03/01/2014	Paydown		21,812	21,812	22,426	22,414		(602)		(602)		21,812			0	104	10/01/2042	1
31292S AV 2	FHLMC GTD PASSTHRU CTF# C09020 3.500%...		03/01/2014	Paydown		23,092	23,092	24,399	24,379		(1,287)		(1,287)		23,092			0	119	11/01/2042	1
31292S AX 8	FHLMC GTD PASSTHRU CTF# C09022 3.000%...		03/01/2014	Paydown		12,470	12,470	13,080	13,069		(599)		(599)		12,470			0	60	01/01/2043	1
31292S BK 5	FHLMC GTD PASSTHRU CTF# C09042 3.500%...		03/01/2014	Paydown		173,660	173,660	177,773	177,720		(4,060)		(4,060)		173,660			0	891	05/01/2043	1
31292S BY 5	FHLMC GTD PASSTHRU CTF# C09055 4.000%...		03/01/2014	Paydown		38,330	38,330	39,520	39,520		(1,190)		(1,190)		38,330			0	292	12/01/2043	1
31292X UG 2	FHLMC GTD PASSTHRU CTF # C13283 6.000%..		03/01/2014	Paydown		124	124	121	121		3		3		124			0	1	08/01/2028	1
31292Y XH 5	FHLMC GTD PASSTHRU CTF # C14280 6.500%..		03/01/2014	Paydown		46	46	46	46				0		46			0		09/01/2028	1
312936 NA 1	FHLMC GTD PASSTHRU CTF# A89385 4.500%...		03/01/2014	Paydown		57,305	57,305	61,675	61,669		(4,364)		(4,364)		57,305			0	420	10/01/2039	1
312938 Z5 5	FHLMC GTD PASSTHRU CTF# A90764 4.500%...		03/01/2014	Paydown		41,825	41,825	43,760	43,744		(1,919)		(1,919)		41,825			0	285	01/01/2040	1
312939 U4 1	FHLMC GTD PASSTHRU CTF #A91503 5.000%...		03/01/2014	Paydown		530,475	530,475	554,263	553,436		(22,961)		(22,961)		530,475			0	4,311	03/01/2040	1
312939 W6 4	FHLMC GTD PASSTHRU CTF #A91569 4.500%...		03/01/2014	Paydown		103,623	103,623	105,631	105,552		(1,929)		(1,929)		103,623			0	776	03/01/2040	1
31293B YZ 3	FHLMC GTD PASSTHRU CTF # C16128 6.500%..		03/01/2014	Paydown		47	47	47	47				0		47			0	1	10/01/2028	1
31293F T6 4	FHLMC GTD PASSTHRU CTF # C19573 6.500%..		03/01/2014	Paydown		67	67	67	67				0		67			0	1	12/01/2028	1
31293J ZB 8	FHLMC GTD PASSTHRU CTF # C21638 6.500%..		03/01/2014	Paydown		38	38	38	38				0		38			0		02/01/2029	1
31293J ZX 0	FHLMC GTD PASSTHRU CTF # C21658 6.000%..		03/01/2014	Paydown		75	75	74	74				0		75			0	1	04/01/2029	1
31293M YL 0	FHLMC GTD PASSTHRU CTF # C24315 6.500%..		03/01/2014	Paydown		25	25	25	25				0		25			0		04/01/2029	1
31293Q 2Z 5	FHLMC GTD PASSTHRU CTF # C27092 6.000%..		03/01/2014	Paydown		456	456	444	446		11		11		456			0	5	06/01/2029	1
31293R 2U 4	FHLMC GTD PASSTHRU CTF # C27987 6.500%..		03/01/2014	Paydown		508	508	509	508				0		508			0	5	06/01/2029	1
31293R ME 8	FHLMC GTD PASSTHRU CTF # C27557 6.500%..		03/01/2014	Paydown		17	17	17	17				0		17			0		06/01/2029	1
31293R P3 9	FHLMC GTD PASSTHRU CTF # C27642 6.500%..		03/01/2014	Paydown		59	59	59	59				0		59			0	1	06/01/2029	1
31293R Z7 9	FHLMC GTD PASSTHRU CTF # C27966 7.000%..		03/01/2014	Paydown		11	11	11	11				0		11			0		06/01/2029	1
31293T A6 4	FHLMC GTD PASSTHRU CTF # C29029 6.500%..		03/01/2014	Paydown		59	59	59	59				0		59			0	1	07/01/2029	1
31293T F3 6	FHLMC GTD PASSTHRU CTF # C29186 6.500%..		03/01/2014	Paydown		139	139	138	138		1		1		139			0	1	07/01/2029	1
31293V 4V 1	FHLMC GTD PASSTHRU CTF # C30836 6.500%..		03/01/2014	Paydown		128	128	127	127		1		1		128			0	1	09/01/2029	1
31293V FH 0	FHLMC GTD PASSTHRU CTF # C30168 7.500%..		03/01/2014	Paydown		4	4	4	4				0		4			0		08/01/2029	1
31293W HV 5	FHLMC GTD PASSTHRU CTF # C31144 7.000%..		03/01/2014	Paydown		7	7	7	7				0		7			0		09/01/2029	1
31293W PD 6	FHLMC GTD PASSTHRU CTF # C31320 7.000%..		03/01/2014	Paydown		40	40	41	41		(1)		(1)		40			0	1	10/01/2029	1
31293X K2 3	FHLMC GTD PASSTHRU CTF # C32113 7.000%..		03/01/2014	Paydown		4	4	5	5				0		4			0		10/01/2029	1
31293X KJ 6	FHLMC GTD PASSTHRU CTF # C32097 7.000%..		03/01/2014	Paydown		236	236	238	237		(1)		(1)		236			0	1	10/01/2029	1
312941 3N 5	FHLMC GTD PASSTHRU CTF #A93505 4.500%...		03/01/2014	Paydown		120,204	120,204	125,748	125,506		(5,302)		(5,302)		120,204			0	840	08/01/2040	1
312941 JA 6	FHLMC GTD PASSTHRU CTF #A92957 4.000%...		03/01/2014	Paydown		9,973	9,973	10,190	10,180		(207)		(207)		9,973			0	67	07/01/2040	1
312941 TC 1	FHLMC GTD PASSTHRU CTF #A93247 4.000%...		03/01/2014	Paydown		98,337	98,337	100,887	100,771		(2,435)		(2,435)		98,337			0	371	08/01/2040	1
312941 V6 1	FHLMC GTD PASSTHRU CTF #A93337 4.500%...		03/01/2014	Paydown		1,722,673	1,722,673	1,803,020	1,799,664		(76,990)		(76,990)		1,722,673			0	14,438	08/01/2040	1
312941 VH 7	FHLMC GTD PASSTHRU CTF #A93316 4.500%...		03/01/2014	Paydown		127,629	127,629	133,561	133,285		(5,657)		(5,657)		127,629			0	1,092	08/01/2040	1
312941 VL 8	FHLMC GTD PASSTHRU CTF #A93319 5.000%...		03/01/2014	Paydown		310,522	310,522	328,765	328,224		(17,702)		(17,702)		310,522			0	2,316	08/01/2040	1
312941 VS 3	FHLMC GTD PASSTHRU CTF #A93325 4.500%...		03/01/2014	Paydown		283,868	283,868	296,110	295,578		(11,710)		(11,710)		283,868			0	2,467	07/01/2040	1
312941 W9 4	FHLMC GTD PASSTHRU CTF #A93372 4.500%...		03/01/2014	Paydown		26,603	26,603	27,796	27,743		(1,140)		(1,140)		26,603			0	135	08/01/2040	1
312941 WL 7	FHLMC GTD PASSTHRU CTF #A93351 4.000%...		03/01/2014	Paydown		7,507	7,507	7,756	7,742		(235)		(235)		7,507			0	53	08/01/2040	1
312941 XC 6	FHLMC GTD PASSTHRU CTF# A93375 4.500%...		03/01/2014	Paydown		696,771	696,771	732,154	731,888		(35,117)		(35,117)		696,771			0	5,242	08/01/2040	1
312941 ZS 9	FHLMC GTD PASSTHRU CTF #A93453 4.500%...		03/01/2014	Paydown		7,661	7,661	7,976	7,961		(300)		(300)		7,661			0	58	08/01/2040	1
312942 2C 8	FHLMC GTD PASSTHRU CTF #A94371 4.000%...		03/01/2014	Paydown		6,658	6,658	6,953	6,942		(284)		(284)		6,658			0	40	10/01/2040	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
312942 C6 0	FHLMC GTD PASSTHRU CTF #A93693 5.000%...		03/01/2014	Paydown		842,986	842,986	884,345	882,983		(39,998)		(39,998)		842,986			0	8,046	09/01/2040	1
312942 CQ 6	FHLMC GTD PASSTHRU CTF #A93679 4.000%...		03/01/2014	Paydown		106,341	106,341	108,676	108,551		(2,210)		(2,210)		106,341			0	485	09/01/2040	1
312942 EP 6	FHLMC GTD PASSTHRU CTF #A93742 4.000%...		03/01/2014	Paydown		60,747	60,747	62,365	62,270		(1,523)		(1,523)		60,747			0	408	09/01/2040	1
312942 F3 4	FHLMC GTD PASSTHRU CTF #A93786 4.000%...		03/01/2014	Paydown		27,318	27,318	27,561	27,548		(230)		(230)		27,318			0	184	09/01/2040	1
312942 H2 4	FHLMC GTD PASSTHRU CTF #A93849 4.500%...		03/01/2014	Paydown		54,061	54,061	55,125	55,085		(1,024)		(1,024)		54,061			0	407	09/01/2040	1
312942 Q5 7	FHLMC GTD PASSTHRU CTF #A94076 4.000%...		03/01/2014	Paydown		531,402	531,402	544,646	543,924		(12,522)		(12,522)		531,402			0	3,541	10/01/2040	1
312942 QC 2	FHLMC GTD PASSTHRU CTF #A94051 4.500%...		03/01/2014	Paydown		870,614	870,614	906,119	904,396		(33,782)		(33,782)		870,614			0	3,377	09/01/2040	1
312943 7G 2	FHLMC GTD PASSTHRU CTF #A95395 4.500%...		03/01/2014	Paydown		671,579	671,579	682,072	681,613		(10,034)		(10,034)		671,579			0	4,144	12/01/2040	1
312943 A6 0	FHLMC GTD PASSTHRU CTF #A94529 4.500%...		03/01/2014	Paydown		620,682	620,682	629,410	629,037		(8,355)		(8,355)		620,682			0	5,986	10/01/2040	1
312943 DJ 9	FHLMC GTD PASSTHRU CTF# A94605 4.000%...		03/01/2014	Paydown		56,515	56,515	59,306	59,294		(2,779)		(2,779)		56,515			0	358	10/01/2040	1
312943 EA 7	FHLMC GTD PASSTHRU CTF# A94629 4.500%...		03/01/2014	Paydown		956,381	956,381	1,026,018	1,025,473		(69,092)		(69,092)		956,381			0	6,790	10/01/2040	1
312943 UG 6	FHLMC GTD PASSTHRU CTF #A95083 4.000%...		03/01/2014	Paydown		237,375	237,375	233,295	233,456		3,919		3,919		237,375			0	1,515	11/01/2040	1
312943 WG 4	FHLMC GTD PASSTHRU CTF #A95147 4.000%...		03/01/2014	Paydown		37,272	37,272	37,587	37,572		(299)		(299)		37,272			0	242	11/01/2040	1
312944 HN 4	FHLMC GTD PASSTHRU CTF #A95637 4.500%...		03/01/2014	Paydown		27,470	27,470	28,687	28,641		(1,171)		(1,171)		27,470			0	208	12/01/2040	1
312944 J5 1	FHLMC GTD PASSTHRU CTF #A95684 4.500%...		03/01/2014	Paydown		179,999	179,999	182,164	182,072		(2,074)		(2,074)		179,999			0	1,349	12/01/2040	1
312944 JW 2	FHLMC GTD PASSTHRU CTF #A95677 4.500%...		03/01/2014	Paydown		170,852	170,852	172,908	172,817		(1,965)		(1,965)		170,852			0	1,281	12/01/2040	1
312944 PF 2	FHLMC GTD PASSTHRU CTF# A95822 4.000%...		03/01/2014	Paydown		32,194	32,194	33,703			(1,509)		(1,509)		32,194			0	163	12/01/2040	1
312944 TR 2	FHLMC GTD PASSTHRU CTF# A95960 4.000%...		03/01/2014	Paydown		148,653	148,653	156,295	156,243		(7,589)		(7,589)		148,653			0	914	12/01/2040	1
312945 5T 1	FHLMC GTD PASSTHRU CTF #A97158 4.500%...		03/01/2014	Paydown		323,565	323,565	329,303	329,084		(5,519)		(5,519)		323,565			0	1,430	02/01/2041	1
312945 6G 8	FHLMC GTD PASSTHRU CTF #A97171 4.500%...		03/01/2014	Paydown		713,047	713,047	727,419	726,853		(13,806)		(13,806)		713,047			0	4,018	03/01/2041	1
312945 AM 0	FHLMC GTD PASSTHRU CTF #A96312 4.000%...		03/01/2014	Paydown		9,837	9,837	9,918	9,914		(77)		(77)		9,837			0	55	01/01/2041	1
312945 C3 0	FHLMC GTD PASSTHRU CTF #A96390 4.500%...		03/01/2014	Paydown		228,239	228,239	233,695	233,474		(5,236)		(5,236)		228,239			0	1,012	01/01/2041	1
312945 DN 5	FHLMC GTD PASSTHRU CTF #A96409 3.500%...		03/01/2014	Paydown		11,478	11,478	11,078	11,096		383		383		11,478			0	63	01/01/2041	1
312945 HS 0	FHLMC GTD PASSTHRU CTF #A96541 3.500%...		03/01/2014	Paydown		12,375	12,375	11,740	11,772		603		603		12,375			0	72	01/01/2041	1
312945 LK 2	FHLMC GTD PASSTHRU CTF #A96630 4.500%...		03/01/2014	Paydown		1,675,108	1,675,108	1,698,664	1,697,619		(22,511)		(22,511)		1,675,108			0	9,970	02/01/2041	1
312945 PG 7	FHLMC GTD PASSTHRU CTF #A96723 4.500%...		03/01/2014	Paydown		195,151	195,151	198,490	198,352		(3,202)		(3,202)		195,151			0	1,051	02/01/2041	1
312945 R4 2	FHLMC GTD PASSTHRU CTF# A96807 4.000%...		03/01/2014	Paydown		15,867	15,867	16,402	16,396		(530)		(530)		15,867			0	127	02/01/2041	1
312945 TC 2	FHLMC GTD PASSTHRU CTF #A96847 3.500%...		03/01/2014	Paydown		54,493	54,493	52,173	52,281		2,212		2,212		54,493			0	316	02/01/2041	1
312945 ZX 9	FHLMC GTD PASSTHRU CTF #A97058 5.000%...		03/01/2014	Paydown		221,196	221,196	232,014	231,679		(10,483)		(10,483)		221,196			0	1,972	02/01/2041	1
312946 BS 4	FHLMC GTD PASSTHRU CTF #A97249 4.500%...		03/01/2014	Paydown		200,205	200,205	205,148	204,966		(4,761)		(4,761)		200,205			0	1,516	03/01/2041	1
312946 D3 7	FHLMC GTD PASSTHRU CTF #A97322 4.500%...		03/01/2014	Paydown		18,413	18,413	18,681	18,670		(257)		(257)		18,413			0	140	03/01/2041	1
312946 J7 2	FHLMC GTD PASSTHRU CTF #A97486 4.500%...		03/01/2014	Paydown		299,718	299,718	304,120	303,953		(4,235)		(4,235)		299,718			0	2,520	03/01/2041	1
312946 JS 6	FHLMC GTD PASSTHRU CTF #A97473 4.500%...		03/01/2014	Paydown		35,623	35,623	36,636	36,595		(972)		(972)		35,623			0	275	03/01/2041	1
312946 L6 1	FHLMC GTD PASSTHRU CTF #A97549 4.000%...		03/01/2014	Paydown		14,035	14,035	13,781	13,792		243		243		14,035			0	76	03/01/2041	1
312946 N8 5	FHLMC GTD PASSTHRU CTF #A97615 4.500%...		03/01/2014	Paydown		826,464	826,464	838,667	838,169		(11,705)		(11,705)		826,464			0	6,168	03/01/2041	1
312946 NQ 5	FHLMC GTD PASSTHRU CTF #A97599 4.000%...		03/01/2014	Paydown		17,751	17,751	18,533	18,499		(748)		(748)		17,751			0	120	03/01/2041	1
312946 NU 6	FHLMC GTD PASSTHRU CTF #A97603 4.500%...		03/01/2014	Paydown		205,114	205,114	208,126	208,014		(2,900)		(2,900)		205,114			0	2,010	03/01/2041	1
312946 PD 2	FHLMC GTD PASSTHRU CTF #A97620 4.500%...		03/01/2014	Paydown		277,966	277,966	280,684	280,562		(2,596)		(2,596)		277,966			0	1,952	03/01/2041	1
312946 Q2 5	FHLMC GTD PASSTHRU CTF #A97673 4.500%...		03/01/2014	Paydown		124,589	124,589	126,653	126,570		(1,981)		(1,981)		124,589			0	930	03/01/2041	1
312946 RW 8	FHLMC GTD PASSTHRU CTF #A97701 3.500%...		03/01/2014	Paydown		14,817	14,817	15,114	15,100		(283)		(283)		14,817			0	86	03/01/2041	1
31294B 5E 1	FHLMC GTD PASSTHRU CTF # C35345 7.000%..		03/01/2014	Paydown		10	10	10	10				0		10			0		01/01/2030	1
31294B 6N 0	FHLMC GTD PASSTHRU CTF # C35377 7.000%..		03/01/2014	Paydown		26	26	25	25				0		26			0		01/01/2030	1
31294B DH 5	FHLMC GTD PASSTHRU CTF # C34604 7.500%..		03/01/2014	Paydown		243	243	243	243				0		243			0	3	12/01/2029	1
31294B QJ 7	FHLMC GTD PASSTHRU CTF # C34957 8.500%..		03/01/2014	Paydown		96	96	99	98		(3)		(3)		96			0	1	12/01/2029	1
31294B RL 1	FHLMC GTD PASSTHRU CTF # C34991 7.000%..		03/01/2014	Paydown		2	2	2	2				0		2			0		12/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31294C SQ 7	FHLMC GTD PASSTHRU CTF # C35927 7.000%		03/01/2014	Paydown		49	49	48	48		1		1		49			0	1	01/01/2030	1
31294D 4V 0	FHLMC GTD PASSTHRU CTF # C37136 8.000%		03/01/2014	Paydown		73	73	73	73				0		73			0	1	03/01/2030	1
31294D EC 1	FHLMC GTD PASSTHRU CTF # C36431 8.000%		03/01/2014	Paydown		75	75	75	75				0		75			0	1	02/01/2030	1
31294D LW 9	FHLMC GTD PASSTHRU CTF # C36641 8.000%		03/01/2014	Paydown		14	14	14	14				0		14			0		03/01/2030	1
31294D NU 1	FHLMC GTD PASSTHRU CTF # C36703 8.000%		03/01/2014	Paydown		105	105	105	105				0		105			0	1	03/01/2030	1
31294D X8 9	FHLMC GTD PASSTHRU CTF # C37003 8.000%		03/01/2014	Paydown		45	45	45	45				0		45			0	1	03/01/2030	1
31294E RY 7	FHLMC GTD PASSTHRU CTF # C37703 7.500%		03/01/2014	Paydown		9	9	9	9				0		9			0		04/01/2030	1
31294E SX 8	FHLMC GTD PASSTHRU CTF # C37734 7.500%		03/01/2014	Paydown		24	24	24	24				0		24			0		04/01/2030	1
31294F 6D 3	FHLMC GTD PASSTHRU CTF # C38968 6.500%		03/01/2014	Paydown		102	102	101	101		1		1		102			0	1	06/01/2029	1
31294F 6H 4	FHLMC GTD PASSTHRU CTF # C38972 6.500%		03/01/2014	Paydown		234	234	235	234				0		234			0	3	05/01/2029	1
31294F S5 6	FHLMC GTD PASSTHRU CTF # C38640 7.000%		03/01/2014	Paydown		1	1	1	1				0		1			0		05/01/2030	1
31294F SD 9	FHLMC GTD PASSTHRU CTF # C38616 7.000%		03/01/2014	Paydown		15	15	16	16				0		15			0		06/01/2030	1
31294G HH 0	FHLMC GTD PASSTHRU CTF # C39232 8.000%		03/01/2014	Paydown		8	8	8	8				0		8			0		06/01/2030	1
31294G N9 1	FHLMC GTD PASSTHRU CTF # C39416 7.500%		03/01/2014	Paydown		967	967	963	963		4		4		967			0	12	06/01/2030	1
31294G R4 8	FHLMC GTD PASSTHRU CTF # C39507 7.000%		03/01/2014	Paydown		856	856	856	856				0		856			0	5	06/01/2030	1
31294G SZ 8	FHLMC GTD PASSTHRU CTF # C39536 8.000%		03/01/2014	Paydown		16	16	15	16				0		16			0		06/01/2030	1
31294G T6 1	FHLMC GTD PASSTHRU CTF # C39573 8.000%		03/01/2014	Paydown		45	45	45	45				0		45			0	1	06/01/2030	1
31294J VN 5	FHLMC GTD PASSTHRU CTF # E00621 5.000%		01/01/2014	Paydown		177	177	171	177				0		177			0	1	01/01/2014	1
31294K C9 4	FHLMC GTD PASSTHRU CTF # E00996 6.500%		03/01/2014	Paydown		380	380	376	378		2		2		380			0	4	07/01/2016	1
31294K DK 8	FHLMC GTD PASSTHRU CTF # E01006 5.000%		03/01/2014	Paydown		672	672	654	664		8		8		672			0	6	06/01/2016	1
31294K DL 6	FHLMC GTD PASSTHRU CTF # E01007 6.000%		03/01/2014	Paydown		2,402	2,402	2,367	2,386		16		16		2,402			0	23	08/01/2016	1
31294K DR 3	FHLMC GTD PASSTHRU CTF # E01012 5.000%		03/01/2014	Paydown		210	210	203	208		3		3		210			0	2	08/01/2016	1
31294K F2 6	FHLMC GTD PASSTHRU CTF # E01085 5.500%		03/01/2014	Paydown		17,265	17,265	17,078	17,170		95		95		17,265			0	155	12/01/2016	1
31294K FN 0	FHLMC GTD PASSTHRU CTF # E01073 5.000%		03/01/2014	Paydown		15,653	15,653	15,117	15,435		218		218		15,653			0	123	12/01/2016	1
31294K UW 3	FHLMC GTD PASSTHRU CTF # E01497 5.500%		03/01/2014	Paydown		41,087	41,087	40,578	40,747		339		339		41,087			0	366	11/01/2018	1
31294K X8 3	FHLMC GTD PASSTHRU CTF # E01603 5.000%		03/01/2014	Paydown		2,115	2,115	2,123	2,118		(3)		(3)		2,115			0	18	03/01/2019	1
31294N UC 1	FHLMC GTD PASSTHRU CTF# E04179 2.500%		03/10/2014	GOLDMAN SACHS & CO		10,082,801	10,051,391	10,005,845	10,006,099		171		171		10,006,269		76,532	76,532	74,687	01/01/2028	1
31294N UC 1	FHLMC GTD PASSTHRU CTF# E04179 2.500%		03/01/2014	Paydown		249,062	249,062	247,934	247,940		1,122		1,122		249,062			0	994	01/01/2028	1
31295V 3V 0	FHLMC GTD PASSTHRU CTF # A00812 8.500%		03/01/2014	Paydown		302	302	320	312		(10)		(10)		302			0	4	05/01/2021	1
31295V 5V 8	FHLMC GTD PASSTHRU CTF # A00860 8.500%		03/01/2014	Paydown		385	385	408	393		(8)		(8)		385			0	5	04/01/2017	1
31295V 7A 2	FHLMC GTD PASSTHRU CTF # A00889 8.500%		03/01/2014	Paydown		79	79	84	81		(2)		(2)		79			0	1	10/01/2018	1
31295W LS 5	FHLMC GTD PASSTHRU CTF # A01237 9.500%		03/01/2014	Paydown		10,388	10,388	10,800	10,619		(231)		(231)		10,388			0	148	08/01/2020	1
312963 E6 4	FHLMC GTD PASSTHRU CTF # B11057 4.500%		03/01/2014	Paydown		4,297	4,297	4,255	4,270		27		27		4,297			0	33	11/01/2018	1
312964 2W 8	FHLMC GTD PASSTHRU CTF # B12589 5.000%		03/01/2014	Paydown		8,767	8,767	8,800	8,780		(13)		(13)		8,767			0	73	07/01/2019	1
312964 3H 0	FHLMC GTD PASSTHRU CTF # B12600 5.000%		03/01/2014	Paydown		5,988	5,988	6,011	5,997		(9)		(9)		5,988			0	50	08/01/2019	1
312964 5C 9	FHLMC GTD PASSTHRU CTF # B12643 5.000%		03/01/2014	Paydown		7,794	7,794	7,823	7,806		(12)		(12)		7,794			0	65	09/01/2019	1
312964 FS 3	FHLMC GTD PASSTHRU CTF # B11977 5.000%		03/01/2014	Paydown		17,669	17,669	17,735	17,693		(25)		(25)		17,669			0	149	01/01/2019	1
312964 HY 8	FHLMC GTD PASSTHRU CTF # B12047 5.000%		03/01/2014	Paydown		7,341	7,341	7,369	7,351		(10)		(10)		7,341			0	63	12/01/2018	1
312964 SC 4	FHLMC GTD PASSTHRU CTF # B12315 5.000%		03/01/2014	Paydown		20,016	20,016	19,654	19,784		232		232		20,016			0	189	02/01/2019	1
312965 2B 1	FHLMC GTD PASSTHRU CTF # B13470 5.000%		03/01/2014	Paydown		11,328	11,328	11,370	11,345		(17)		(17)		11,328			0	93	04/01/2019	1
312965 2C 9	FHLMC GTD PASSTHRU CTF # B13471 5.000%		03/01/2014	Paydown		4,880	4,880	4,898	4,887		(7)		(7)		4,880			0	41	04/01/2019	1
312965 C6 1	FHLMC GTD PASSTHRU CTF #B12793 5.000%		03/01/2014	Paydown		6,452	6,452	6,476	6,461		(9)		(9)		6,452			0	52	03/01/2019	1
312966 2A 1	FHLMC GTD PASSTHRU CTF # B14369 5.000%		03/01/2014	Paydown		4,495	4,495	4,512	4,502		(7)		(7)		4,495			0	38	11/01/2019	1
312966 3B 8	FHLMC GTD PASSTHRU CTF # B14394 4.500%		03/01/2014	Paydown		41,823	41,823	41,144	41,364		459		459		41,823			0	313	11/01/2019	1

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
312966 5K 6	FHLMC GTD PASSTHRU CTF # B14450 5.000%		03/01/2014	Paydown		435	435	427	430		5		5		435			0	4	12/01/2019	1
312966 PV 0	FHLMC GTD PASSTHRU CTF #B14036 5.000%		03/01/2014	Paydown		5,685	5,685	5,706	5,693		(8)		(8)		5,685			0	47	04/01/2019	1
312966 TW 4	FHLMC GTD PASSTHRU CTF # B14165 4.500%		03/01/2014	Paydown		3,877	3,877	3,690	3,750		127		127		3,877			0	30	05/01/2019	1
312967 HD 7	FHLMC GTD PASSTHRU CTF # B14728 4.500%		03/01/2014	Paydown		3,244	3,244	3,087	3,137		106		106		3,244			0	22	05/01/2019	1
312967 S4 5	FHLMC GTD PASSTHRU CTF # B15039 5.000%		03/01/2014	Paydown		35,325	35,325	35,457	35,374		(49)		(49)		35,325			0	293	06/01/2019	1
312967 TX 0	FHLMC GTD PASSTHRU CTF # B15066 5.000%		03/01/2014	Paydown		39,711	39,711	39,503	39,554		157		157		39,711			0	339	07/01/2019	1
312967 TZ 5	FHLMC GTD PASSTHRU CTF # B15068 5.000%		03/01/2014	Paydown		31,073	31,073	30,910	30,950		122		122		31,073			0	202	06/01/2019	1
312967 UX 8	FHLMC GTD PASSTHRU CTF # B15098 5.000%		03/01/2014	Paydown		103,147	103,147	102,567	102,718		429		429		103,147			0	624	06/01/2019	1
312967 WC 2	FHLMC GTD PASSTHRU CTF # B15143 5.000%		03/01/2014	Paydown		27,085	27,085	26,243	26,504		581		581		27,085			0	208	06/01/2019	1
312967 WF 5	FHLMC GTD PASSTHRU CTF # B15146 5.000%		03/01/2014	Paydown		5,934	5,934	5,956	5,943		(9)		(9)		5,934			0	40	06/01/2019	1
312968 CW 8	FHLMC GTD PASSTHRU CTF # B15485 5.000%		03/01/2014	Paydown		8,724	8,724	8,757	8,737		(13)		(13)		8,724			0	70	06/01/2019	1
312968 LK 4	FHLMC GTD PASSTHRU CTF # B15730 5.000%		03/01/2014	Paydown		10,386	10,386	10,425	10,401		(15)		(15)		10,386			0	87	06/01/2019	1
312969 6V 5	FHLMC GTD PASSTHRU CTF # B17184 5.000%		03/01/2014	Paydown		10,271	10,271	10,310	10,288		(17)		(17)		10,271			0	64	11/01/2019	1
312969 BM 9	FHLMC GTD PASSTHRU CTF # B16344 5.000%		03/01/2014	Paydown		1,516	1,516	1,522	1,518		(2)		(2)		1,516			0	13	09/01/2019	1
312969 P5 1	FHLMC GTD PASSTHRU CTF # B16744 5.000%		03/01/2014	Paydown		31,201	31,201	31,318	31,249		(48)		(48)		31,201			0	260	08/01/2019	1
312969 Q6 8	FHLMC GTD PASSTHRU CTF # B16777 5.000%		03/01/2014	Paydown		1,069	1,069	1,073	1,070		(2)		(2)		1,069			0	9	10/01/2019	1
312969 SN 9	FHLMC GTD PASSTHRU CTF #B16825 5.000%		03/01/2014	Paydown		7,680	7,680	7,709	7,693		(13)		(13)		7,680			0	67	10/01/2019	1
312969 ZW 1	FHLMC GTD PASSTHRU CTF # B17057 5.000%		03/01/2014	Paydown		1,678	1,678	1,647	1,658		20		20		1,678			0	7	09/01/2019	1
31296P 6N 7	FHLMC GTD PASSTHRU CTF # A15377 6.500%		03/01/2014	Paydown		769	769	755	756		13		13		769			0	12	11/01/2033	1
31296Q PQ 7	FHLMC GTD PASSTHRU CTF # A15831 6.500%		03/01/2014	Paydown		405	405	405	405		1		1		405			0	4	11/01/2033	1
31296R V3 9	FHLMC GTD PASSTHRU CTF # A16934 5.000%		03/01/2014	Paydown		4,794	4,794	4,518	4,534		260		260		4,794			0	53	11/01/2033	1
31296S BH 8	FHLMC GTD PASSTHRU CTF # A17240 6.000%		03/01/2014	Paydown		3,197	3,197	3,183	3,183		13		13		3,197			0	31	12/01/2033	1
31296S BJ 4	FHLMC GTD PASSTHRU CTF # A17241 6.000%		03/01/2014	Paydown		1,513	1,513	1,506	1,506		6		6		1,513			0	15	12/01/2033	1
31296T PT 5	FHLMC GTD PASSTHRU CTF # A18534 6.000%		03/01/2014	Paydown		360	360	357	357		3		3		360			0	4	02/01/2034	1
31296U F9 7	FHLMC GTD PASSTHRU CTF # A19192 6.500%		03/01/2014	Paydown		95	95	95	95				0		95			0	1	03/01/2034	1
31296U Y4 7	FHLMC GTD PASSTHRU CTF # A19731 6.500%		03/01/2014	Paydown		5,525	5,525	5,570	5,566		(40)		(40)		5,525			0	31	03/01/2034	1
31296Y 6Q 1	FHLMC GTD PASSTHRU CTF # A22679 5.500%		03/01/2014	Paydown		5,887	5,887	5,699	5,708		178		178		5,887			0	54	11/01/2034	1
312970 FK 7	FHLMC GTD PASSTHRU CTF # B17370 5.000%		03/01/2014	Paydown		11,488	11,488	11,531	11,506		(19)		(19)		11,488			0	94	12/01/2019	1
312970 GW 0	FHLMC GTD PASSTHRU CTF # B17413 5.000%		03/01/2014	Paydown		171	171	168	169		2		2		171			0	1	12/01/2019	1
312970 S5 6	FHLMC GTD PASSTHRU CTF # B17740 5.000%		03/01/2014	Paydown		40,565	40,565	40,717	40,634		(69)		(69)		40,565			0	278	02/01/2020	1
312970 ZM 1	FHLMC GTD PASSTHRU CTF # B17948 5.000%		03/01/2014	Paydown		12,247	12,247	12,293	12,268		(21)		(21)		12,247			0	105	03/01/2020	1
312971 AT 1	FHLMC GTD PASSTHRU CTF # B18118 5.000%		03/01/2014	Paydown		581	581	583	582		(1)		(1)		581			0	5	03/01/2020	1
312971 BR 4	FHLMC GTD PASSTHRU CTF # B18148 5.000%		03/01/2014	Paydown		3,812	3,812	3,826	3,819		(7)		(7)		3,812			0	32	04/01/2020	1
312971 ED 2	FHLMC GTD PASSTHRU CTF # B18232 5.000%		03/01/2014	Paydown		1,661	1,661	1,668	1,665		(3)		(3)		1,661			0	14	05/01/2020	1
312971 EY 6	FHLMC GTD PASSTHRU CTF # B18251 5.000%		03/01/2014	Paydown		8,345	8,345	8,376	8,359		(14)		(14)		8,345			0	70	04/01/2020	1
312971 F9 0	FHLMC GTD PASSTHRU CTF # B18292 5.000%		03/01/2014	Paydown		2,456	2,456	2,465	2,460		(4)		(4)		2,456			0	21	05/01/2020	1
312971 FQ 2	FHLMC GTD PASSTHRU CTF # B18275 5.000%		03/01/2014	Paydown		2,551	2,551	2,560	2,555		(5)		(5)		2,551			0	20	04/01/2020	1
312971 J6 2	FHLMC GTD PASSTHRU CTF # B18385 4.500%		03/01/2014	Paydown		545	545	536	538		6		6		545			0	4	05/01/2020	1
312971 KQ 6	FHLMC GTD PASSTHRU CTF # B18403 5.000%		03/01/2014	Paydown		19,804	19,804	19,878	19,840		(36)		(36)		19,804			0	93	06/01/2020	1
312972 B7 6	FHLMC GTD PASSTHRU CTF # B19062 5.000%		03/01/2014	Paydown		1,212	1,212	1,217	1,214		(2)		(2)		1,212			0	10	03/01/2020	1
312972 CP 5	FHLMC GTD PASSTHRU CTF # B19078 5.000%		03/01/2014	Paydown		31,897	31,897	31,099	31,316		581		581		31,897			0	319	04/01/2020	1
312972 CZ 3	FHLMC GTD PASSTHRU CTF # B19088 5.000%		03/01/2014	Paydown		19,324	19,324	18,690	18,864		460		460		19,324			0	162	04/01/2020	1
312972 ES 7	FHLMC GTD PASSTHRU CTF # B19145 5.000%		03/01/2014	Paydown		25,120	25,120	24,295	24,522		598		598		25,120			0	229	05/01/2020	1
312972 GP 1	FHLMC GTD PASSTHRU CTF # B19206 5.000%		03/01/2014	Paydown		22,926	22,926	22,174	22,384		543		543		22,926			0	129	04/01/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
312972 GT 3	FHLMC GTD PASSTHRU CTF # B19210 5.000%..		03/01/2014	Paydown		12,088	12,088	12,134	12,110		(21)		(21)		12,088			0	101	04/01/2020	1
312972 GU 0	FHLMC GTD PASSTHRU CTF # B19211 5.000%..		03/01/2014	Paydown		20,808	20,808	20,125	20,316		493		493		20,808			0	172	04/01/2020	1
312972 J5 2	FHLMC GTD PASSTHRU CTF # B19284 4.500%..		03/01/2014	Paydown		31,277	31,277	30,769	30,924		353		353		31,277			0	233	05/01/2020	1
312972 JY 9	FHLMC GTD PASSTHRU CTF # B19279 5.000%..		03/01/2014	Paydown		1,310	1,310	1,314	1,312		(2)		(2)		1,310			0	11	05/01/2020	1
312972 JZ 6	FHLMC GTD PASSTHRU CTF # B19280 5.000%..		03/01/2014	Paydown		2,178	2,178	2,187	2,182		(4)		(4)		2,178			0	18	05/01/2020	1
312972 N5 7	FHLMC GTD PASSTHRU CTF # B19412 5.000%..		03/01/2014	Paydown		5,707	5,707	5,728	5,717		(10)		(10)		5,707			0	35	06/01/2020	1
312972 ND 0	FHLMC GTD PASSTHRU CTF # B19388 5.000%..		03/01/2014	Paydown		1,038	1,038	1,042	1,040		(2)		(2)		1,038			0	8	05/01/2020	1
31297A 2P 8	FHLMC GTD PASSTHRU CTF # A23482 6.000%..		03/01/2014	Paydown		7,494	7,494	7,450	7,452		42		42		7,494			0	81	06/01/2034	1
31297A 5V 2	FHLMC GTD PASSTHRU CTF # A23560 5.500%..		03/01/2014	Paydown		5,855	5,855	5,669	5,677		178		178		5,855			0	44	06/01/2034	1
31297B 5T 5	FHLMC GTD PASSTHRU CTF # A24458 6.000%..		03/01/2014	Paydown		8,618	8,618	8,568	8,570		49		49		8,618			0	86	07/01/2034	1
31297B V9 0	FHLMC GTD PASSTHRU CTF # A24240 6.500%..		03/01/2014	Paydown		43	43	44	44				0		43			0		04/01/2034	1
31297C M4 9	FHLMC GTD PASSTHRU CTF # A24879 6.500%..		03/01/2014	Paydown		1,766	1,766	1,767	1,766		(1)		(1)		1,766			0	23	07/01/2034	1
31297D V6 2	FHLMC GTD PASSTHRU CTF # A26037 6.500%..		03/01/2014	Paydown		934	934	941	940		(7)		(7)		934			0	11	07/01/2034	1
31297E ML 7	FHLMC GTD PASSTHRU CTF # A26663 5.500%..		03/01/2014	Paydown		110	110	106	106		3		3		110			0	1	09/01/2034	1
31297E NK 8	FHLMC GTD PASSTHRU CTF # A26694 6.500%..		03/01/2014	Paydown		25	25	25	25				0		25			0		09/01/2034	1
31297E QC 3	FHLMC GTD PASSTHRU CTF # A26751 5.500%..		03/01/2014	Paydown		135	135	130	130		4		4		135			0	1	09/01/2034	1
31297E SH 0	FHLMC GTD PASSTHRU CTF # A26820 6.500%..		03/01/2014	Paydown		67,503	67,503	67,635	67,615		(112)		(112)		67,503			0	1,094	08/01/2034	1
31297F XX 6	FHLMC GTD PASSTHRU CTF # A27894 5.500%..		03/01/2014	Paydown		47	47	45	45		1		1		47			0		10/01/2034	1
31297F YR 8	FHLMC GTD PASSTHRU CTF # A27920 5.500%..		03/01/2014	Paydown		185	185	179	180		6		6		185			0	2	10/01/2034	1
31297G Q3 8	FHLMC GTD PASSTHRU CTF # A28574 5.500%..		03/01/2014	Paydown		842	842	815	816		26		26		842			0	8	11/01/2034	1
31297G UQ 2	FHLMC GTD PASSTHRU CTF # A28691 5.500%..		03/01/2014	Paydown		3,381	3,381	3,273	3,278		103		103		3,381			0	17	12/01/2034	1
31297K J6 0	FHLMC GTD PASSTHRU CTF #A30285 5.000%...		03/01/2014	Paydown		388	388	365	367		22		22		388			0	3	12/01/2034	1
31297Q L5 6	FHLMC GTD PASSTHRU CTF #A34848 5.000%...		03/01/2014	Paydown		3,695	3,695	3,482	3,497		197		197		3,695			0	31	05/01/2030	1
31297R LY 1	FHLMC GTD PASSTHRU CTF #A35743 5.000%...		03/01/2014	Paydown		3,670	3,670	3,449	3,459		211		211		3,670			0	33	07/01/2035	1
31297R MH 7	FHLMC GTD PASSTHRU CTF #A35760 5.000%...		03/01/2014	Paydown		24,439	24,439	22,968	23,038		1,401		1,401		24,439			0	178	07/01/2035	1
31297R XC 6	FHLMC GTD PASSTHRU CTF #A36075 5.000%...		03/01/2014	Paydown		7,500	7,500	7,049	7,069		431		431		7,500			0	55	07/01/2035	1
31297X NJ 9	FHLMC GTD PASSTHRU CTF # C40393 8.000%..		03/01/2014	Paydown		323	323	320	321		2		2		323			0	4	07/01/2030	1
31297X S9 6	FHLMC GTD PASSTHRU CTF # C40544 8.000%..		03/01/2014	Paydown		1	1	1	1				0		1			0		07/01/2030	1
31297X ZX 5	FHLMC GTD PASSTHRU CTF # C40758 7.500%..		03/01/2014	Paydown		1	1	1	1				0		1			0		07/01/2030	1
31297Y 2F 8	FHLMC GTD PASSTHRU CTF # C41674 8.000%..		03/01/2014	Paydown		49	49	49	49				0		49			0	1	08/01/2030	1
31297Y LA 8	FHLMC GTD PASSTHRU CTF # C41221 7.500%..		03/01/2014	Paydown		20	20	20	20				0		20			0		08/01/2030	1
31297Y T3 6	FHLMC GTD PASSTHRU CTF # C41470 7.000%..		03/01/2014	Paydown		3	3	3	3				0		3			0		08/01/2030	1
31297Y Y9 7	FHLMC GTD PASSTHRU CTF # C41636 8.000%..		03/01/2014	Paydown		32	32	32	32				0		32			0		08/01/2030	1
31297Y ZD 7	FHLMC GTD PASSTHRU CTF # C41640 7.000%..		03/01/2014	Paydown		19	19	19	19				0		19			0		08/01/2030	1
31298A DZ 3	FHLMC GTD PASSTHRU CTF # C41920 8.000%..		03/01/2014	Paydown		55	55	55	55				0		55			0	1	09/01/2030	1
31298A H3 0	FHLMC GTD PASSTHRU CTF # C42050 8.000%..		03/01/2014	Paydown		32	32	32	32				0		32			0		09/01/2030	1
31298A WE 9	FHLMC GTD PASSTHRU CTF # C42445 8.000%..		03/01/2014	Paydown		6,625	6,625	6,579	6,582		43		43		6,625			0	132	09/01/2030	1
31298A X8 1	FHLMC GTD PASSTHRU CTF # C42503 7.500%..		03/01/2014	Paydown		48	48	47	47				0		48			0	1	09/01/2030	1
31298B V9 9	FHLMC GTD PASSTHRU CTF # C43340 7.500%..		01/01/2014	Paydown		1,504	1,504	1,501	1,501		3		3		1,504			0	9	10/01/2030	1
31298C 2P 3	FHLMC GTD PASSTHRU CTF # C44382 7.500%..		03/01/2014	Paydown		77	77	77	77				0		77			0	1	11/01/2030	1
31298C BJ 7	FHLMC GTD PASSTHRU CTF # C43641 6.500%..		03/01/2014	Paydown		214	214	213	213		1		1		214			0	2	08/01/2030	1
31298C EE 5	FHLMC GTD PASSTHRU CTF # C43733 7.500%..		03/01/2014	Paydown		21	21	21	21				0		21			0		10/01/2030	1
31298C NR 6	FHLMC GTD PASSTHRU CTF # C44000 6.500%..		03/01/2014	Paydown		49	49	49	49				0		49			0	1	10/01/2030	1
31298C P4 5	FHLMC GTD PASSTHRU CTF # C44043 7.000%..		03/01/2014	Paydown		4	4	4	4				0		4			0		10/01/2030	1
31298C PU 7	FHLMC GTD PASSTHRU CTF # C44035 7.500%..		03/01/2014	Paydown		462	462	459	459		3		3		462			0	3	10/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31298D Q9 1	FHLMC GTD PASSTHRU CTF # C44980 7.500%		03/01/2014	Paydown		21	21	21	21				0		21			0		11/01/2030	1
31298D R3 3	FHLMC GTD PASSTHRU CTF # C45006 8.000%		03/01/2014	Paydown		15	15	15	15				0		15			0		11/01/2030	1
31298D RT 6	FHLMC GTD PASSTHRU CTF # C44998 7.500%		03/01/2014	Paydown		4	4	4	4				0		4			0		11/01/2030	1
31298D RW 9	FHLMC GTD PASSTHRU CTF # C45001 7.000%		03/01/2014	Paydown		10	10	10	10				0		10			0		11/01/2030	1
31298D UL 9	FHLMC GTD PASSTHRU CTF # C45087 7.500%		03/01/2014	Paydown		22	22	22	22				0		22			0		12/01/2030	1
31298E G8 2	FHLMC GTD PASSTHRU CTF # C45623 7.000%		03/01/2014	Paydown		1	1	1	1				0		1			0		12/01/2030	1
31298E PF 6	FHLMC GTD PASSTHRU CTF # C45822 7.500%		03/01/2014	Paydown		101	101	103	103		(2)		(2)		101			0	1	12/01/2030	1
31298E U8 6	FHLMC GTD PASSTHRU CTF # C46007 7.000%		03/01/2014	Paydown		50	50	50	50				0		50			0	1	12/01/2030	1
31298E W7 6	FHLMC GTD PASSTHRU CTF # C46070 7.500%		03/01/2014	Paydown		85	85	85	85				0		85			0	1	12/01/2030	1
31298E WF 8	FHLMC GTD PASSTHRU CTF # C46046 7.500%		03/01/2014	Paydown		175	175	175	175				0		175			0	2	12/01/2030	1
31298F 3D 2	FHLMC GTD PASSTHRU CTF # C47096 7.500%		03/01/2014	Paydown		3	3	3	3				0		3			0		01/01/2031	1
31298F 3P 5	FHLMC GTD PASSTHRU CTF # C47106 6.500%		03/01/2014	Paydown		64	64	64	64				0		64			0	1	01/01/2031	1
31298F 3T 7	FHLMC GTD PASSTHRU CTF # C47110 6.500%		03/01/2014	Paydown		134	134	133	133		1		1		134			0	1	01/01/2031	1
31298F MC 3	FHLMC GTD PASSTHRU CTF # C46655 7.000%		03/01/2014	Paydown		3	3	3	3				0		3			0		01/01/2031	1
31298F VN 9	FHLMC GTD PASSTHRU CTF # C46921 7.000%		03/01/2014	Paydown		1	1	1	1				0		1			0		01/01/2031	1
31298G BS 8	FHLMC GTD PASSTHRU CTF # C47249 7.500%		03/01/2014	Paydown		21	21	21	21				0		21			0		01/01/2031	1
31298G FG 0	FHLMC GTD PASSTHRU CTF # C47367 7.500%		03/01/2014	Paydown		21	21	21	21				0		21			0		02/01/2031	1
31298G V4 9	FHLMC GTD PASSTHRU CTF # C47835 7.000%		03/01/2014	Paydown		2	2	2	2				0		2			0		02/01/2031	1
31298H V8 8	FHLMC GTD PASSTHRU CTF # C48739 6.000%		03/01/2014	Paydown		35	35	34	34		1		1		35			0		03/01/2031	1
31298M 7M 3	FHLMC GTD PASSTHRU CTF # C51800 7.000%		03/01/2014	Paydown		13	13	13	13				0		13			0		05/01/2031	1
31298M B5 5	FHLMC GTD PASSTHRU CTF # C50960 7.000%		03/01/2014	Paydown		1	1	1	1				0		1			0		05/01/2031	1
31298N C5 2	FHLMC GTD PASSTHRU CTF # C51892 6.500%		03/01/2014	Paydown		27	27	27	27				0		27			0		05/01/2031	1
31298N EH 4	FHLMC GTD PASSTHRU CTF # C51936 7.000%		03/01/2014	Paydown		3	3	3	3				0		3			0		05/01/2031	1
31298N QL 2	FHLMC GTD PASSTHRU CTF # C52259 7.000%		03/01/2014	Paydown		5	5	5	5				0		5			0		05/01/2031	1
31298N VX 0	FHLMC GTD PASSTHRU CTF # C52430 6.000%		03/01/2014	Paydown		134	134	131	131		3		3		134			0	1	06/01/2031	1
31298N YW 9	FHLMC GTD PASSTHRU CTF # C52525 7.500%		03/01/2014	Paydown		289	289	289	288				0		289			0	4	05/01/2031	1
31298P NR 7	FHLMC GTD PASSTHRU CTF # C53100 7.500%		03/01/2014	Paydown		306	306	306	306				0		306			0	4	06/01/2031	1
31298P XF 2	FHLMC GTD PASSTHRU CTF # C53378 7.000%		03/01/2014	Paydown		22	22	23	23		(1)		(1)		22			0		06/01/2031	1
31298P XT 2	FHLMC GTD PASSTHRU CTF # C53390 7.000%		03/01/2014	Paydown		11	11	11	11				0		11			0		06/01/2031	1
31298Q W3 8	FHLMC GTD PASSTHRU CTF # C54266 7.000%		03/01/2014	Paydown		8	8	8	8				0		8			0		07/01/2031	1
31298Q W6 1	FHLMC GTD PASSTHRU CTF # C54269 7.000%		03/01/2014	Paydown		3	3	3	3				0		3			0		07/01/2031	1
31298R KD 7	FHLMC GTD PASSTHRU CTF # C54792 7.000%		03/01/2014	Paydown		25	25	25	25				0		25			0		07/01/2031	1
31298R SD 9	FHLMC GTD PASSTHRU CTF # C55016 7.000%		03/01/2014	Paydown		9	9	9	9				0		9			0		07/01/2031	1
31298R T4 8	FHLMC GTD PASSTHRU CTF # C55071 7.500%		03/01/2014	Paydown		75	75	76	76				0		75			0	1	07/01/2031	1
31298S T7 9	FHLMC GTD PASSTHRU CTF # C55974 7.000%		01/01/2014	Paydown		12,471	12,471	12,918	12,880		(409)		(409)		12,471			0	73	08/01/2031	1
31298S UY 8	FHLMC GTD PASSTHRU CTF # C55999 7.500%		03/01/2014	Paydown		786	786	815	812		(27)		(27)		786			0	10	02/01/2031	1
31298S W7 5	FHLMC GTD PASSTHRU CTF # C56070 7.000%		03/01/2014	Paydown		8	8	9	9				0		8			0		08/01/2031	1
31298S XU 3	FHLMC GTD PASSTHRU CTF # C56091 7.000%		01/01/2014	Paydown		947	947	981	977		(30)		(30)		947			0	6	08/01/2031	1
31298S Y5 7	FHLMC GTD PASSTHRU CTF # C56132 6.000%		03/01/2014	Paydown		31	31	30	30		1		1		31			0		08/01/2031	1
31298S ZD 9	FHLMC GTD PASSTHRU CTF # C56140 7.500%		03/01/2014	Paydown		6,353	6,353	6,393	6,388		(35)		(35)		6,353			0	79	08/01/2031	1
31298T E4 0	FHLMC GTD PASSTHRU CTF # C56455 6.000%		03/01/2014	Paydown		438	438	429	430		9		9		438			0	4	08/01/2031	1
31298T MS 8	FHLMC GTD PASSTHRU CTF # C56669 7.000%		03/01/2014	Paydown		1	1	1	1				0		1			0		08/01/2031	1
31298T XV 9	FHLMC GTD PASSTHRU CTF # C56992 7.000%		03/01/2014	Paydown		28	28	28	28		(1)		(1)		28			0		08/01/2031	1
31298U PW 3	FHLMC GTD PASSTHRU CTF # C57637 7.000%		03/01/2014	Paydown		23	23	23	23		(1)		(1)		23			0		09/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31298V VX 2	FHLMC GTD PASSTHRU CTF # C58730 7.000%..		03/01/2014	Paydown		115	115	116	115				0		115			0	1	10/01/2031	1
31298V ZH 3	FHLMC GTD PASSTHRU CTF # C58844 7.000%..		03/01/2014	Paydown		5	5	6	5				0		5			0		10/01/2031	1
31298W SM 8	FHLMC GTD PASSTHRU CTF # C59524 7.000%..		03/01/2014	Paydown		86	86	86	86				0		86			0	1	10/01/2031	1
31298W TN 5	FHLMC GTD PASSTHRU CTF # C59557 7.000%..		03/01/2014	Paydown		127	127	132	132		(4)		(4)		127			0	1	10/01/2031	1
31298Y N6 4	FHLMC GTD PASSTHRU CTF # C60413 7.500%..		03/01/2014	Paydown		122	122	122	122				0		122			0	2	11/01/2031	1
31298Y S4 4	FHLMC GTD PASSTHRU CTF # C60539 6.500%..		03/01/2014	Paydown		172	172	174	174		(1)		(1)		172			0	2	11/01/2031	1
31298Y SM 4	FHLMC GTD PASSTHRU CTF # C60524 6.500%..		03/01/2014	Paydown		35	35	35	35				0		35			0		11/01/2031	1
31298Y X7 1	FHLMC GTD PASSTHRU CTF # C60702 7.000%..		03/01/2014	Paydown		18	18	19	19		(1)		(1)		18			0		10/01/2031	1
31307A D4 1	FHLMC GTD PASSTHRU CTF# J21923 2.500%....		03/10/2014	GOLDMAN SACHS & CO		11,853,518	11,816,592	11,759,355	11,759,678		213		213		11,759,891		93,627	93,627	87,804	01/01/2028	1
31307A D4 1	FHLMC GTD PASSTHRU CTF# J21923 2.500%....		03/01/2014	Paydown		275,846	275,846	274,510	274,518		1,329		1,329		275,846			0	1,068	01/01/2028	1
3132GD 5K 4	FHLMC GTD PASSTHRU CTF# Q00850 4.500%...		03/01/2014	Paydown		125,868	125,868	134,364	134,282		(8,414)		(8,414)		125,868			0	890	05/01/2041	1
3132GD BB 7	FHLMC GTD PASSTHRU CTF #Q00034 4.500%...		03/01/2014	Paydown		128,235	128,235	130,650	130,555		(2,320)		(2,320)		128,235			0	1,284	04/01/2041	1
3132GD C6 7	FHLMC GTD PASSTHRU CTF# Q00093 4.000%...		03/01/2014	Paydown		23,172	23,172	24,358	24,316		(1,144)		(1,144)		23,172			0	154	04/01/2041	1
3132GD G5 5	FHLMC GTD PASSTHRU CTF #Q00220 4.500%...		03/01/2014	Paydown		27,009	27,009	28,237	28,201		(1,192)		(1,192)		27,009			0	193	04/01/2041	1
3132GD MJ 8	FHLMC GTD PASSTHRU CTF #Q00361 4.500%...		03/01/2014	Paydown		48,548	48,548	50,581	50,501		(1,953)		(1,953)		48,548			0	290	04/01/2041	1
3132GE P9 5	FHLMC GTD PASSTHRU CTF #Q01348 4.500%...		03/01/2014	Paydown		32,011	32,011	33,405	33,360		(1,350)		(1,350)		32,011			0	231	06/01/2041	1
3132GE VT 4	FHLMC GTD PASSTHRU CTF #Q01526 4.000%...		03/01/2014	Paydown		9,351	9,351	9,330	9,330		21		21		9,351			0	65	06/01/2041	1
3132GE W2 2	FHLMC GTD PASSTHRU CTF #Q01565 3.500%...		03/01/2014	Paydown		10,315	10,315	9,973	9,987		328		328		10,315			0	60	06/01/2041	1
3132GE WW 6	FHLMC GTD PASSTHRU CTF #Q01561 4.500%...		03/01/2014	Paydown		17,582	17,582	18,373	18,352		(770)		(770)		17,582			0	150	06/01/2041	1
3132GE YW 4	FHLMC GTD PASSTHRU CTF# Q01625 5.000%...		03/01/2014	Paydown		7,572	7,572	8,253			(681)		(681)		7,572			0	32	06/01/2041	1
3132GF BY 2	FHLMC GTD PASSTHRU CTF #Q01855 5.000%...		03/01/2014	Paydown		12,607	12,607	13,659	13,630		(1,023)		(1,023)		12,607			0	104	06/01/2041	1
3132GF S8 1	FHLMC GTD PASSTHRU CTF #Q02343 4.500%...		03/01/2014	Paydown		20,996	20,996	21,888	21,865		(869)		(869)		20,996			0	154	07/01/2041	1
3132GF WA 1	FHLMC GTD PASSTHRU CTF #Q02441 4.000%...		03/01/2014	Paydown		3,080	3,080	3,211	3,206		(127)		(127)		3,080			0	20	08/01/2041	1
3132GK B7 0	FHLMC GTD PASSTHRU CTF #Q03962 3.500%...		03/01/2014	Paydown		156,001	156,001	158,756	158,629		(2,628)		(2,628)		156,001			0	849	10/01/2041	1
3132GK PJ 9	FHLMC GTD PASSTHRU CTF# Q04325 3.500%...		03/01/2014	Paydown		3,169	3,169	3,335	3,330		(161)		(161)		3,169			0	19	11/01/2041	1
3132GK S4 9	FHLMC GTD PASSTHRU CTF #Q04439 3.500%...		03/01/2014	Paydown		24,520	24,520	25,041	25,019		(499)		(499)		24,520			0	132	11/01/2041	1
3132GK YU 4	FHLMC GTD PASSTHRU CTF #Q04623 3.500%...		03/01/2014	Paydown		511,942	511,942	521,427	521,021		(9,079)		(9,079)		511,942			0	3,273	11/01/2041	1
3132GK ZN 9	FHLMC GTD PASSTHRU CTF# Q04649 3.500%...		03/01/2014	Paydown		11,721	11,721	12,042	12,030		(308)		(308)		11,721			0	64	11/01/2041	1
3132GK ZU 3	FHLMC GTD PASSTHRU CTF# Q04655 4.000%...		03/01/2014	Paydown		70,574	70,574	73,662	73,647		(3,073)		(3,073)		70,574			0	531	11/01/2041	1
3132GM FA 5	FHLMC GTD PASSTHRU CTF# Q05861 3.500%...		03/01/2014	Paydown		123,843	123,843	130,248	130,129		(6,286)		(6,286)		123,843			0	448	01/01/2042	1
3132GR HF 1	FHLMC GTD PASSTHRU CTF #Q06230 3.500%...		03/01/2014	Paydown		19,491	19,491	20,295	20,266		(775)		(775)		19,491			0	135	02/01/2042	1
3132GS EW 5	FHLMC GTD PASSTHRU CTF# Q07049 3.000%...		03/01/2014	Paydown		83,194	83,194	86,026	85,950		(2,755)		(2,755)		83,194			0	588	03/01/2042	1
3132GS MM 8	FHLMC GTD PASSTHRU CTF# Q07264 3.500%...		03/01/2014	Paydown		18,154	18,154	18,795	18,776		(622)		(622)		18,154			0	95	04/01/2042	1
3132GS TW 9	FHLMC GTD PASSTHRU CTF# Q07465 3.500%...		03/01/2014	Paydown		12,478	12,478	12,952	12,937		(459)		(459)		12,478			0	73	04/01/2042	1
3132GT 5F 0	FHLMC GTD PASSTHRU CTF# Q08646 3.500%...		03/01/2014	Paydown		196,212	196,212	205,256	205,021		(8,808)		(8,808)		196,212			0	1,136	06/01/2042	1
3132GU H9 8	FHLMC GTD PASSTHRU CTF# Q08956 3.000%...		03/01/2014	Paydown		26,504	26,504	27,647	27,615		(1,111)		(1,111)		26,504			0	127	06/01/2042	1
3132GV KH 4	FHLMC GTD PASSTHRU CTF# Q09896 3.500%...		03/01/2014	Paydown		105,961	105,961	111,797	111,657		(5,696)		(5,696)		105,961			0	538	08/01/2042	1
3132H7 BY 9	FHLMC GTD PASSTHRU CTF# U99054 4.000%...		03/01/2014	Paydown		341,494	341,494	355,263	355,162		(13,668)		(13,668)		341,494			0	2,214	06/01/2043	1
3132HB MR 3	FHLMC GTD PASSTHRU CTF# U91368 4.000%...		03/01/2014	Paydown		65,965	65,965	68,624	68,608		(2,643)		(2,643)		65,965			0	445	05/01/2043	1
3132HB N9 2	FHLMC GTD PASSTHRU CTF# U91416 3.500%...		03/14/2014	GOLDMAN SACHS & CO		36,131,150	36,012,983	36,007,356	36,007,018		74		74		36,007,092		124,058	124,058	378,136	05/01/2043	1
3132HB N9 2	FHLMC GTD PASSTHRU CTF# U91416 3.500%...		03/01/2014	Paydown		407,503	407,503	407,439	407,435		67		67		407,503			0	3,006	05/01/2043	1
3132HB RY 3	FHLMC GTD PASSTHRU CTF# U91503 3.500%...		03/01/2014	Paydown		373,078	373,078	365,733	365,793		7,285		7,285		373,078			0	2,172	06/01/2043	1
3132HB YD 1	FHLMC GTD PASSTHRU CTF# U91708 3.500%...		03/01/2014	Paydown		408,709	408,709	408,134	408,134		575		575		408,709			0	2,480	07/01/2043	1
3132HL XG 3	FHLMC GTD PASSTHRU CTF# Q10679 3.500%...		03/01/2014	Paydown		87,033	87,033	92,786	92,640		(5,607)		(5,607)		87,033			0	419	09/01/2042	1
3132HM HW 4	FHLMC GTD PASSTHRU CTF# Q11145 3.000%...		03/01/2014	Paydown		40,404	40,404	42,121	42,075		(1,671)		(1,671)		40,404			0	140	09/01/2042	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3132HM ZQ 7	FHLMC GTD PASSTHRU CTF# Q11651 3.000%...		03/01/2014	Paydown		10,013	10,013	10,551	10,537		(525)		(525)		10,013			0	50	10/01/2042	1
3132HN 5C 9	FHLMC GTD PASSTHRU CTF# Q12643 3.500%...		03/01/2014	Paydown		443,811	443,811	474,878	474,256		(30,445)		(30,445)		443,811			0	2,031	10/01/2042	1
3132HP FD 1	FHLMC GTD PASSTHRU CTF# Q12864 3.500%...		03/01/2014	Paydown		137,945	137,945	147,601	147,419		(9,474)		(9,474)		137,945			0	811	11/01/2042	1
3132HP G7 3	FHLMC GTD PASSTHRU CTF# Q12922 3.000%...		03/01/2014	Paydown		20,992	20,992	22,047	22,023		(1,031)		(1,031)		20,992			0	110	11/01/2042	1
3132HP S2 1	FHLMC GTD PASSTHRU CTF# Q13237 3.500%...		03/01/2014	Paydown		627,518	627,518	673,503	672,654		(45,136)		(45,136)		627,518			0	3,754	11/01/2042	1
3132HP S8 8	FHLMC GTD PASSTHRU CTF# Q13243 4.000%...		03/01/2014	Paydown		13,417	13,417	14,008	14,005		(588)		(588)		13,417			0	90	11/01/2042	1
3132HP WG 5	FHLMC GTD PASSTHRU CTF# Q13347 3.000%...		03/01/2014	Paydown		134,386	134,386	138,565	138,482		(4,096)		(4,096)		134,386			0	669	11/01/2042	1
3132HQ YC 0	FHLMC GTD PASSTHRU CTF# Q14307 4.000%...		03/01/2014	Paydown		35,841	35,841	37,409	37,398		(1,558)		(1,558)		35,841			0	239	01/01/2043	1
3132J6 SD 7	FHLMC GTD PASSTHRU CTF# Q15515 3.500%...		03/01/2014	Paydown		90,267	90,267	96,290	96,193		(5,926)		(5,926)		90,267			0	376	03/01/2043	1
3132J6 WC 4	FHLMC GTD PASSTHRU CTF# Q15642 3.500%...		03/01/2014	Paydown		527,452	527,452	564,868	564,474		(37,023)		(37,023)		527,452			0	2,906	02/01/2043	1
3132J6 Z9 8	FHLMC GTD PASSTHRU CTF# Q15767 3.000%...		03/01/2014	Paydown		21,069	21,069	21,681	21,672		(603)		(603)		21,069			0	128	02/01/2043	1
3132J7 NY 4	FHLMC GTD PASSTHRU CTF# Q16306 3.500%...		03/01/2014	Paydown		236,459	236,459	252,124	251,935		(15,476)		(15,476)		236,459			0	1,387	03/01/2043	1
3132J8 2H 2	FHLMC GTD PASSTHRU CTF# Q17575 3.500%...		03/01/2014	Paydown		43,012	43,012	46,069	46,041		(3,030)		(3,030)		43,012			0	253	04/01/2043	1
3132J8 6M 7	FHLMC GTD PASSTHRU CTF# Q17675 3.500%...		03/01/2014	Paydown		611,218	611,218	650,279	649,827		(38,608)		(38,608)		611,218			0	3,561	04/01/2043	1
3132J8 C5 7	FHLMC GTD PASSTHRU CTF# Q16891 3.500%...		03/01/2014	Paydown		831,345	831,345	888,111	893,836		(62,490)		(62,490)		831,345			0	(142,374)	04/01/2043	1
3132J8 DW 7	FHLMC GTD PASSTHRU CTF# Q16916 3.500%...		03/01/2014	Paydown		785,182	785,182	841,003	840,376		(55,194)		(55,194)		785,182			0	4,403	04/01/2043	1
3132J8 QV 5	FHLMC GTD PASSTHRU CTF# Q17267 3.500%...		03/01/2014	Paydown		606,356	606,356	647,664	647,208		(40,852)		(40,852)		606,356			0	4,039	04/01/2043	1
3132J8 QV 5	FHLMC GTD PASSTHRU CTF# Q17267 3.500%...		03/28/2014	Various		29,283,745	29,021,392	30,998,474	30,976,643		(6,864)		(6,864)		30,969,779		(1,686,033)	(1,686,033)	330,118	04/01/2043	1
3132J8 WP 1	FHLMC GTD PASSTHRU CTF# Q17453 3.500%...		03/01/2014	Paydown		751,437	751,437	800,398	799,728		(48,290)		(48,290)		751,437			0	4,269	04/01/2043	1
3132J9 TX 6	FHLMC GTD PASSTHRU CTF# Q18265 3.000%...		03/01/2014	Paydown		56,673	56,673	58,143	58,124		(1,451)		(1,451)		56,673			0	263	05/01/2043	1
3132J9 U8 9	FHLMC GTD PASSTHRU CTF# Q18306 3.500%...		03/01/2014	Paydown		990,013	990,013	1,045,237	1,044,632		(54,619)		(54,619)		990,013			0	6,161	05/01/2043	1
3132J9 XM 5	FHLMC GTD PASSTHRU CTF# Q18383 3.500%...		03/01/2014	Paydown		570,020	570,020	602,084	601,749		(31,729)		(31,729)		570,020			0	3,035	05/01/2043	1
3132JP FK 3	FHLMC GTD PASSTHRU CTF# Q21970 4.000%...		03/01/2014	Paydown		12,467	12,467	13,086			(619)		(619)		12,467			0	42	10/01/2043	1
3132L5 AG 8	FHLMC GTD PASSTHRU CTF# V80007 3.500%...		03/01/2014	Paydown		335,328	335,328	358,120	357,853		(22,524)		(22,524)		335,328			0	2,322	04/01/2043	1
3132L6 AK 7	FHLMC GTD PASSTHRU CTF# V80910 4.000%...		03/01/2014	Paydown		15,049	15,049	15,601	15,600		(552)		(552)		15,049			0	112	12/01/2043	1
31335G EJ 0	FHLMC GTD PASSTHRU CTF # C80137 6.500%..		03/01/2014	Paydown		2	2	2	2				0		2			0		04/01/2024	1
31335G MM 4	FHLMC GTD PASSTHRU CTF # C80364 7.000%..		03/01/2014	Paydown		7	7	7	7				0		7			0		12/01/2025	1
31335H CJ 0	FHLMC GTD PASSTHRU CTF # C90073 8.500%..		03/01/2014	Paydown		50	50	52	50				0		50			0	1	08/01/2014	1
31335H G6 4	FHLMC GTD PASSTHRU CTF # C90221 6.500%..		03/01/2014	Paydown		683	683	683	682		1		1		683			0	8	06/01/2018	1
31335H H4 8	FHLMC GTD PASSTHRU CTF # C90251 5.500%..		03/01/2014	Paydown		6,326	6,326	6,195	6,252		75		75		6,326			0	58	12/01/2018	1
31335H H7 1	FHLMC GTD PASSTHRU CTF # C90254 5.500%..		03/01/2014	Paydown		8,055	8,055	7,854	7,938		117		117		8,055			0	73	01/01/2019	1
31335H HL 0	FHLMC GTD PASSTHRU CTF # C90235 6.500%..		03/01/2014	Paydown		630	630	627	628		3		3		630			0	6	10/01/2018	1
31335H J5 3	FHLMC GTD PASSTHRU CTF # C90284 7.000%..		03/01/2014	Paydown		411	411	409	409		2		2		411			0	5	06/01/2019	1
31335H JB 0	FHLMC GTD PASSTHRU CTF # C90258 5.500%..		03/01/2014	Paydown		7,045	7,045	6,856	6,937		108		108		7,045			0	65	02/01/2019	1
31335H PZ 0	FHLMC GTD PASSTHRU CTF # C90440 5.500%..		03/01/2014	Paydown		3,389	3,389	3,295	3,325		64		64		3,389			0	32	04/01/2021	1
31335H Q5 5	FHLMC GTD PASSTHRU CTF # C90476 5.500%..		03/01/2014	Paydown		1,377	1,377	1,330	1,344		33		33		1,377			0	13	08/01/2021	1
31335H QL 0	FHLMC GTD PASSTHRU CTF # C90459 5.500%..		03/01/2014	Paydown		3,375	3,375	3,281	3,311		64		64		3,375			0	31	06/01/2021	1
31336K E5 0	FHLMC GTD PASSTHRU CTF # F80156 7.500%...		03/01/2014	Paydown		430	430	433	430				0		430			0	5	11/01/2016	1
313399 SN 8	FHLMC SER 2345 CL NE 6.500% 08/15/31		03/01/2014	Paydown		11,632	11,632	11,387	11,476		157		157		11,632			0	117	08/15/2031	1
313399 UM 7	FHLMC SER 2345 CL Z 6.500% 08/15/31		03/01/2014	Paydown		9,421	9,421	9,259	9,259		161		161		9,421			0	100	08/15/2031	1
31339G 6Q 9	FHLMC SER 2374 CL PZ 5.500% 10/15/16		03/01/2014	Paydown		20,733	20,733	20,679	20,679		54		54		20,733			0	190	10/15/2016	1
31339L 7F 1	FHLMC SER 2381 CL ZE 6.500% 11/15/31		03/01/2014	Paydown		97,973	97,973	96,436	96,436		1,537		1,537		97,973			0	709	11/15/2031	1
31339M LW 6	FHLMC SER 2407 CL HZ 6.500% 01/15/32		03/01/2014	Paydown		102,355	102,355	99,947	99,947		2,408		2,408		102,355			0	1,085	01/15/2032	1
31339M RW 0	FHLMC SER 2401 CL ZE 6.500% 01/15/32		03/01/2014	Paydown		58,342	58,342	58,143	58,133		209		209		58,342			0	572	01/15/2032	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31339W AU 0	FHLMC SER 2426 CL ZE 6.500% 03/15/32		03/01/2014	Paydown		60,551	60,551	58,588	58,588		1,963		1,963		60,551			0	743	03/15/2032	1
3133T3 A6 5	FHLMC SER 1663 CL ZB 6.750% 01/15/24		03/01/2014	Paydown		13,066	13,066	12,831	12,831		235		235		13,066			0	152	01/15/2024	1
3133T3 SE 9	FHLMC SER 1653 CL PJ 6.500% 11/15/23		03/01/2014	Paydown		39,058	39,058	34,078	38,895		163		163		39,058			0	400	11/15/2023	1
3133T4 FT 8	FHLMC SER 1680 CL PK 6.500% 02/15/24		03/01/2014	Paydown		18,923	18,923	18,047	18,638		284		284		18,923			0	194	02/15/2024	1
3133T4 G6 7	FHLMC SER 1702-B CL TZ 7.000% 03/15/24		03/01/2014	Paydown		433,917	433,917	434,056	434,056		(139)		(139)		433,917			0	5,118	03/15/2024	1
3133T5 FJ 7	FHLMC SER 29 CL IB (IO) 7.500% 04/25/2		03/01/2014	Paydown				420	319		(319)		(319)					0	55	04/25/2024	1
3133T6 J9 3	FHLMC SER 1840 CL D 6.500% 04/15/26		03/01/2014	Paydown		69,018	69,018	61,410	66,651		2,367		2,367		69,018			0	445	04/15/2026	1
3133T6 WF 4	FHLMC SER 1836 CL J 6.500% 04/15/26		03/01/2014	Paydown		49,942	49,942	46,167	48,445		1,496		1,496		49,942			0	596	04/15/2026	1
3133T6 Z3 8	FHLMC SER 1839 CL D 6.500% 05/15/26		03/01/2014	Paydown		7,887	7,887	7,059	7,619		268		268		7,887			0	83	05/15/2026	1
3133T7 5U 9	FHLMC SER 1857 CL E 6.500% 11/15/23		01/01/2014	Paydown									0					0		11/15/2023	1
3133T9 EY 7	FHLMC SER 1933 CL PJ 7.500% 02/15/27		03/01/2014	Paydown		30,422	30,422	30,018	30,204		218		218		30,422			0	374	02/15/2027	1
3133TD VT 0	FHLMC SER 2059 CL PG 6.500% 05/15/28		03/01/2014	Paydown		37,426	37,426	36,990	37,188		238		238		37,426			0	371	05/15/2028	1
3133TE MJ 0	FHLMC SER 2064 CL ZA 6.500% 05/15/28		03/01/2014	Paydown		29,088	29,088	27,671	27,671		1,416		1,416		29,088			0	323	05/15/2028	1
3133TJ R7 0	FHLMC SER 2137 CL PG 6.000% 03/15/29		03/01/2014	Paydown		78,604	78,604	80,766	80,554		(1,949)		(1,949)		78,604			0	883	03/15/2029	1
3133TJ UD 3	FHLMC SER 2138 CL Z 6.500% 03/15/29		03/01/2014	Paydown		59,741	59,741	55,854	55,854		3,887		3,887		59,741			0	660	03/15/2029	1
3133TQ CA 3	FHLMC SER T-30 CL A5 7.709% 12/25/30		03/01/2014	Paydown		567	567	567	565		2		2		567			0	8	12/25/2030	1
3133TR 7A 7	FHLMC SER T-31 CL A5 7.135% 05/25/31		03/01/2014	Paydown		27,373	27,373	29,184	27,845		(473)		(473)		27,373			0	325	05/25/2031	1
3133TR GH 2	FHLMC SER 2287 CL Z 6.250% 02/15/31		03/01/2014	Paydown		21,938	21,938	21,374	21,374		564		564		21,938			0	233	02/15/2031	1
3133TR LZ 6	FHLMC SER 2281 CL ZA 6.000% 02/15/31		03/01/2014	Paydown		171,545	171,545	164,879	164,879		6,665		6,665		171,545			0	1,606	02/15/2031	1
3133TS F2 4	FHLMC SER 2303 CL CK 6.000% 04/15/31		03/01/2014	Paydown		54,138	54,138	52,508	53,556		582		582		54,138			0	535	04/15/2031	1
313401 F7 1	FHLMC PARTN CTF # 360030 9.500% 07/01/		03/01/2014	Paydown		20	20	21	20				0		20			0		07/01/2018	1
313401 NE 7	FHLMC PARTN CTF # 170096 13.000% 06/01/		03/01/2014	Paydown		10	10	10	10				0		10			0		06/01/2014	1
313401 R8 6	FHLMC PARTN CTF # 360080 9.000% 12/01/		03/01/2014	Paydown		16	16	16	16				0		16			0		12/01/2019	1
313401 RN 3	FHLMC PARTN CTF # 170130 11.000% 07/01/		03/01/2014	Paydown		65	65	72	66		(1)		(1)		65			0	1	07/01/2015	1
313401 SL 6	FHLMC PARTN CTF # 170149 11.000% 12/01/		03/01/2014	Paydown		25	25	27	26				0		25			0		12/01/2015	1
313401 TJ 0	FHLMC PARTN CTF # 170158 10.000% 03/01/		03/01/2014	Paydown		254	254	254	251		2		2		254			0	4	03/01/2016	1
313401 VS 7	FHLMC PARTN CTF # 170190 9.500% 09/01/		03/01/2014	Paydown		2	2	3	2				0		2			0		09/01/2016	1
313401 VV 0	FHLMC PARTN CTF # 170193 9.000% 09/01/		03/01/2014	Paydown		5	5	5	5				0		5			0		09/01/2016	1
313401 W3 1	FHLMC PARTN CTF # 360106 10.000% 05/01/		03/01/2014	Paydown		10	10	10	10				0		10			0		05/01/2020	1
313401 Z6 1	FHLMC PARTN CTF # 360117 9.500% 09/01/		03/01/2014	Paydown		212	212	209	209		3		3		212			0	4	09/01/2020	1
31340B 3Y 3	FHLMC PARTN CTF # 141715 10.000% 02/01/		03/01/2014	Paydown		405	405	408	404		2		2		405			0	7	02/01/2018	1
31340Y GR 4	FHLMC SER 22 CL C 9.500% 04/15/20		03/15/2014	Paydown		760	760	744	752		9		9		760			0	11	04/15/2020	1
31340Y J6 7	FHLMC SER 76 CL G 9.400% 09/15/20		03/15/2014	Paydown		7,360	7,360	8,101	7,619		(259)		(259)		7,360			0	132	09/15/2020	1
31340Y NG 0	FHLMC SER 40 CL F 10.000% 05/15/20		03/15/2014	Paydown		5,641	5,641	6,346	5,914		(273)		(273)		5,641			0	100	05/15/2020	1
31340Y RZ 4	FHLMC SER 48 CL H 6.000% 07/15/20		03/15/2014	Paydown		7,081	7,081	5,895	6,785		296		296		7,081			0	67	07/15/2020	1
31340Y TL 3	FHLMC SER 53 CL G 6.000% 08/15/20		03/15/2014	Paydown		421	421	349	397		24		24		421			0	4	08/15/2020	1
31340Y WM 7	FHLMC SER 61 CL D 9.300% 11/15/20		03/15/2014	Paydown		1,363	1,363	1,339	1,349		14		14		1,363			0	23	11/15/2020	1
31344D KX 8	FHLMC PARTN CTF # 450310 8.500% 07/01/		03/01/2014	Paydown		375	375	376	373		2		2		375			0	5	07/01/2018	1
31344J XK 9	FHLMC PARTN CTF # 280682 10.000% 11/01/		03/01/2014	Paydown		701	701	702	696		5		5		701			0	12	11/01/2016	1
31344S MT 2	FHLMC PARTN CTF # 287570 7.500% 02/01/		03/01/2014	Paydown		69	69	71	69				0		69			0	1	02/01/2017	1
31344T FV 3	FHLMC PARTN CTF # 288280 7.500% 03/01/		03/01/2014	Paydown		69	69	71	69				0		69			0	1	03/01/2017	1
31345H FU 0	FHLMC PARTN CTF # 305579 9.000% 08/01/		03/01/2014	Paydown		224	224	216	219		5		5		224			0	3	08/01/2018	1
31347T K7 7	FHLMC PARTN CTF # 535718 11.000% 06/01/		03/01/2014	Paydown		10	10	11	11				0		10			0		06/01/2019	1
31347W HT 6	FHLMC PARTN CTF # 538342 11.000% 01/01/		03/01/2014	Paydown		11	11	12	11				0		11			0		01/01/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31354C Y3 8	FHLMC PARTN CTF # 546130 11.000% 05/01/		03/01/2014	Paydown		6	6	7	7				0		6			0		05/01/2020	1
31358E RK 0	FNMA SER 1990-72 CL B 9.000% 07/25/20		03/01/2014	Paydown		858	858	855	853		4		4		858			0	13	07/25/2020	1
31358F BB 4	FNMA SER 1990-105 CL J 6.500% 09/25/20		03/01/2014	Paydown		672	672	668	668		3		3		672			0	6	09/25/2020	1
31358F CQ 0	FNMA SER 1990-117 CL E 8.950% 10/25/20		03/01/2014	Paydown		6,729	6,729	7,402	6,931		(202)		(202)		6,729			0	62	10/25/2020	1
31358F DY 2	FNMA SER 1990-121 CL S 47.433% 10/25/20		03/25/2014	Paydown		4,896	4,896	6,455	6,110		(1,214)		(1,214)		4,896			0	368	10/25/2020	1
31358G E2 9	FNMA SER G-13 CL Z 8.500% 05/25/21		03/01/2014	Paydown		18,149	18,149	17,349	17,349		800		800		18,149			0	250	05/25/2021	1
31358G TH 0	FNMA SER G-11 CL Z 8.500% 05/25/21		03/01/2014	Paydown		10,588	10,588	10,048	10,048		540		540		10,588			0	153	05/25/2021	1
31358G Y4 3	FNMA SER 1991-56 CL M 6.750% 06/25/21		03/01/2014	Paydown		1,487	1,487	1,402	1,447		40		40		1,487			0	17	06/25/2021	1
31358H FB 6	FNMA SER G-18 CL Z 8.750% 06/25/21		03/01/2014	Paydown		4,124	4,124	3,908	3,908		216		216		4,124			0	63	06/25/2021	1
31358H P7 4	FNMA SER 1991-99 CL J 7.500% 08/25/21		03/01/2014	Paydown		3,281	3,281	3,235	3,252		30		30		3,281			0	30	08/25/2021	1
31358H R8 0	FNMA SER 1991-102 CL E 8.200% 08/25/21		03/01/2014	Paydown		3,317	3,317	3,106	3,212		106		106		3,317			0	47	08/25/2021	1
31358J J6 9	FNMA SER 1991-38 CL D 8.000% 11/25/21		03/01/2014	Paydown		781	781	753	767		13		13		781			0	11	11/25/2021	1
31358K DY 1	FNMA SER 1991-36 CL ZB 7.000% 11/25/21		03/01/2014	Paydown		3,056	3,056	2,960	2,960		95		95		3,056			0	34	11/25/2021	1
31358K UY 2	FNMA SER 1991-51 CL B 7.750% 12/25/21		03/01/2014	Paydown		5,451	5,451	5,299	5,376		75		75		5,451			0	71	12/25/2021	1
31358N P6 3	FNMA SER 1992-112 CL GB 7.000% 07/25/2		03/01/2014	Paydown		34,358	34,358	30,524	33,106		1,252		1,252		34,358			0	427	07/25/2022	1
31358N TZ 5	FNMA SER 1992-105 CL B 7.000% 06/25/22		03/01/2014	Paydown		639	639	632	634		5		5		639			0	8	06/25/2022	1
31358P RY 5	FNMA SER 1992-46 CL Z 7.000% 08/25/22		03/01/2014	Paydown		30,762	30,762	29,958	29,958		805		805		30,762			0	327	08/25/2022	1
31358P US 4	FNMA SER 1992-131 CL KB 8.000% 08/25/2		03/01/2014	Paydown		12,112	12,112	12,112	12,112				0		12,112			0	164	08/25/2022	1
31358P XF 9	FNMA SER 1992-147 CL PO 7.000% 08/25/2		03/01/2014	Paydown		49,597	49,597	44,694	47,983		1,614		1,614		49,597			0	505	08/25/2022	1
31358Q EU 5	FNMA SER 1992-162 CL D 7.000% 09/25/22		03/01/2014	Paydown		24,617	24,617	22,218	23,834		783		783		24,617			0	264	09/25/2022	1
31358Q L8 6	FNMA SER 1992-182 CL Z 7.000% 10/25/22		03/01/2014	Paydown		118,782	118,782	116,148	116,148		2,634		2,634		118,782			0	1,130	10/25/2022	1
31358R 6U 2	FNMA SER 1993-1 CL K 6.675% 01/25/23		03/01/2014	Paydown		27,709	27,709	26,280	27,175		534		534		27,709			0	333	01/25/2023	1
31358R BM 4	FNMA SER 1992-195 CL C 7.500% 10/25/22		03/01/2014	Paydown		6,336	6,336	6,212	6,275		61		61		6,336			0	85	10/25/2022	1
31358R Y6 4	FNMA SER 1992-66 CL KA 6.000% 12/25/22		03/01/2014	Paydown		26,489	26,489	21,684	24,887		1,602		1,602		26,489			0	256	12/25/2022	1
31358S HW 4	FNMA SER 2000-28 CL ZK 6.000% 09/25/30		03/01/2014	Paydown		12,166	12,166	12,478	12,478		(313)		(313)		12,166			0	124	09/25/2030	1
31358T 4G 1	FNMA SER 1993-21 CL K 7.000% 03/25/23		03/01/2014	Paydown		46,239	46,239	42,757	45,073		1,166		1,166		46,239			0	491	03/25/2023	1
31358T 4H 9	FNMA SER 1993-21 CL KA 7.700% 03/25/23		03/01/2014	Paydown		52,505	52,505	52,513	52,315		190		190		52,505			0	613	03/25/2023	1
31358T PN 3	FNMA SER 1993-05 CL Z 6.500% 02/25/23		03/01/2014	Paydown		26,746	26,746	24,179	24,179		2,567		2,567		26,746			0	287	02/25/2023	1
31358T QT 9	FNMA SER 1993-19 CL N 5.000% 02/25/23		03/01/2014	Paydown		36,373	36,373	27,348	33,038		3,334		3,334		36,373			0	268	02/25/2023	1
31358T UV 9	FNMA SER 1993-09 CL L 7.500% 03/25/23		03/01/2014	Paydown		87,692	87,692	86,199	86,914		779		779		87,692			0	1,110	03/25/2023	1
31359A QW 2	FNMA SER 1993-22 CL Z 7.350% 06/25/23		03/01/2014	Paydown		137,348	137,348	135,096	135,096		2,252		2,252		137,348			0	1,620	06/25/2023	1
31359A UG 2	FNMA SER 1993-96 CL PZ 7.000% 06/25/23		03/01/2014	Paydown		41,140	41,140	40,722	40,722		418		418		41,140			0	546	06/25/2023	1
31359E MU 2	FNMA SER 1993-198 CL L 6.250% 10/25/23		03/01/2014	Paydown		56,206	56,206	50,436	54,284		1,922		1,922		56,206			0	479	10/25/2023	1
31359E ZX 2	FNMA SER 1993-34 CL PZ 6.750% 10/25/23		03/01/2014	Paydown		46,812	46,812	46,137	46,137		675		675		46,812			0	470	10/25/2023	1
31359F TF 5	FNMA SER 1993-223 CL PZ 6.500% 12/25/2		03/01/2014	Paydown		185,976	185,976	180,471	180,471		5,505		5,505		185,976			0	1,997	12/25/2023	1
31359F TM 0	FNMA SER 1993-223 CL ZA 6.500% 12/25/2		03/01/2014	Paydown		96,585	96,585	94,512	94,512		2,073		2,073		96,585			0	935	12/25/2023	1
31359F V7 0	FNMA SER 1993-251 CL PJ 6.500% 12/25/2		03/01/2014	Paydown		133,748	133,748	128,691	132,042		1,707		1,707		133,748			0	1,330	12/25/2023	1
31359G 3R 5	FNMA SER 1994-3 CL Z 7.000% 03/25/24		03/01/2014	Paydown		98,875	98,875	97,350	97,350		1,525		1,525		98,875			0	1,103	03/25/2024	1
31359G VY 9	FNMA SER 1994-29 CL Z 6.500% 02/25/24		03/01/2014	Paydown		165,263	165,263	162,827	162,827		2,436		2,436		165,263			0	1,766	02/25/2024	1
31359H 5C 4	FNMA SER 1994-93 CL PM 8.000% 12/25/23		01/01/2014	Paydown		8,634	8,634	8,440	8,587		47		47		8,634			0	58	12/25/2023	1
31359M TP 8	FNMA UNSECD SUB NT 5.125% 01/02/14		01/02/2014	Maturity		500,000	500,000	528,700	500,021		(21)		(21)		500,000			0	12,813	01/02/2014	1
31359N RN 3	FNMA SER 1997-14 CL QJ 7.500% 03/18/27		03/01/2014	Paydown		22,644	22,644	22,556	22,561		84		84		22,644			0	277	03/18/2027	1
31359N W4 9	FNMA SER 1997-17 CL PH 7.250% 04/18/27		03/01/2014	Paydown		37,932	37,932	36,554	37,271		661		661		37,932			0	378	04/18/2027	1
31359P PR 1	FNMA SER 1997-36 CL Z 6.500% 06/18/27		03/01/2014	Paydown		58,648	58,648	54,079	54,079		4,569		4,569		58,648			0	647	06/18/2027	1
31359P QC 3	FNMA SER 1997-41 CL J 7.500% 06/18/27		03/01/2014	Paydown		37,580	37,580	37,116	37,299		281		281		37,580			0	545	06/18/2027	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31359R BG 6	FNMA SER 1997-79 CL K 6.500% 12/18/27		03/01/2014	Paydown		470	470	468	468		2		2		470			0	5	12/18/2027	1
31359S V6 4	FNMA SER 2001-25 CL E 6.000% 06/25/31		03/01/2014	Paydown		62,058	62,058	59,638	60,584		1,474		1,474		62,058			0	679	06/25/2031	1
31359U LQ 6	FNMA SER 1998-46 CL GZ 6.500% 08/18/28		03/01/2014	Paydown		149,147	149,147	141,699	141,699		7,447		7,447		149,147			0	1,914	08/18/2028	1
31359U PW 9	FNMA SER 1998-W3 CL B1 SUB BD 6.560% 0		03/01/2014	Paydown		58,893	58,893	53,954	53,954		4,939		4,939		58,893			0		07/25/2028	6FE
31359U PW 9	FNMA SER 1998-W3 CL B1 SUB BD 6.560% 0		03/25/2014	Capital Distribution		68,661		68,661	68,661				0		68,661			0		07/25/2028	6FE
31359U PX 7	FNMA SER 1998-W3 CL B2 SUB BD 6.560% 0		03/01/2014	Paydown		116,293	116,293	23,548	23,512	36	92,745		92,781		116,293			0		07/25/2028	6FE
31359U PX 7	FNMA SER 1998-W3 CL B2 SUB BD 6.560% 0		03/26/2014	Capital Distribution		4,094		4,094	4,094				0		4,094			0		07/25/2028	6FE
313602 DV 3	FNMA SER 1988-15 CL A 9.000% 06/25/18		03/01/2014	Paydown		1,362	1,362	1,436	1,391		(29)		(29)		1,362			0	19	06/25/2018	1
313602 GQ 1	FNMA SER 1988-25 CL B 9.250% 10/25/18		03/01/2014	Paydown		559	559	541	551		7		7		559			0	9	10/25/2018	1
313602 JT 2	FNMA SER 1989-02 CL R - RESIDUAL 957.902		03/01/2014	Paydown		61	61				61		61		61			0	117	01/25/2019	1
313602 QP 2	FNMA SER 1989-21 CL G 10.450% 04/25/19		03/01/2014	Paydown		1,684	1,684	1,927	1,743		(60)		(60)		1,684			0	29	04/25/2019	1
313602 UU 6	FNMA SER 1989-33 CL E 9.150% 06/25/19		03/01/2014	Paydown		1,904	1,904	2,083	1,939		(35)		(35)		1,904			0	29	06/25/2019	1
313603 FQ 0	FNMA SER 1989-82 CL G 8.400% 11/25/19		03/01/2014	Paydown		1,424	1,424	1,454	1,428		(4)		(4)		1,424			0	20	11/25/2019	1
313603 RA 2	FNMA SER 1990-06 CL H 9.000% 01/25/20		03/01/2014	Paydown		4,601	4,601	5,170	4,749		(148)		(148)		4,601			0	69	01/25/2020	1
31360L ML 3	FNMA GTD PASSTHRU CTF # 9363 12.500% 09		03/01/2014	Paydown		1,598	1,598	1,608	1,588		11		11		1,598			0	33	09/01/2014	1
313615 AB 2	FNMA GTD PASSTHRU CTF # 50402 9.000% 0		03/01/2014	Paydown		1	1	1	1				0		1			0		02/01/2021	1
313615 AC 0	FNMA GTD PASSTHRU CTF # 50403 9.500% 0		03/01/2014	Paydown		11	11	12	11				0		11			0		02/01/2021	1
313615 M9 4	FNMA GTD PASSTHRU CTF # 50784 8.000% 0		03/01/2014	Paydown		2	2	2	2				0		2			0		06/01/2023	1
313615 MM 5	FNMA GTD PASSTHRU CTF # 50764 6.500% 0		03/01/2014	Paydown		21	21	22	22				0		21			0		07/01/2023	1
313615 SU 1	FNMA GTD PASSTHRU CTF # 50931 7.500% 1		03/01/2014	Paydown		10	10	10	10				0		10			0		11/01/2023	1
313615 UU 8	FNMA GTD PASSTHRU CTF # 50995 7.500% 0		03/01/2014	Paydown		64	64	64	64				0		64			0	1	01/01/2024	1
31361T N9 1	FNMA GTD PASSTHRU CTF # 40916 9.000% 0		03/01/2014	Paydown		7	7	7	7				0		7			0		01/01/2017	1
313628 UT 4	FNMA GTD PASSTHRU CTF # 81594 9.000% 0		03/01/2014	Paydown		3	3	3	3				0		3			0		09/01/2019	1
313634 G5 0	FNMA GTD PASSTHRU CTF # 106520 9.500%		03/01/2014	Paydown		53	53	53	53				0		53			0	1	11/01/2020	1
313638 S2 5	FNMA GTD PASSTHRU CTF # 110437 9.000%		03/01/2014	Paydown		6	6	6	6				0		6			0		12/01/2020	1
31363H EC 8	FNMA GTD PASSTHRU CTF # 89231 9.500% 0		03/01/2014	Paydown		5	5	5	5				0		5			0		02/01/2020	1
31364H L8 8	FNMA SER 273 CL 2 (IO) 7.000% 08/01/26		03/01/2014	Paydown				421	254		(254)		(254)					0	30	08/01/2026	1
31365C J8 1	FNMA GTD PASSTHRU CTF # 123687 9.000%		03/01/2014	Paydown		28	28	27	27				0		28			0		07/01/2021	1
31365E GT 4	FNMA GTD PASSTHRU CTF # 125410 7.500%		03/01/2014	Paydown		96	96	96	96				0		96			0	1	06/01/2026	1
31368H K6 9	FNMA GTD PASSTHRU CTF # 190317 8.000%		03/01/2014	Paydown		89	89	89	89				0		89			0	1	08/01/2031	1
31369G 4R 2	FNMA GTD PASSTHRU CTF # 210632 6.500%		03/01/2014	Paydown		1,088	1,088	1,097	1,094		(6)		(6)		1,088			0	12	04/01/2023	1
3136A2 VR 1	FNMA SER 2011-126 CL ED 2.250% 04/25/4		03/01/2014	Paydown		27,104	27,104	27,654	27,625		(522)		(522)		27,104			0	85	04/25/2040	1
3136A4 5L 9	FNMA SER 2012-37 CL A 5.000% 04/25/32		03/01/2014	Paydown		382,596	382,596	412,008	409,567		(26,971)		(26,971)		382,596			0	3,041	04/25/2032	1
3136A7 7E 6	FNMA SER 2012-M11 CL FA 0.673% 08/25/1		01/01/2014	Various					200		(200)		(200)					0	3,461	08/25/2019	1
3136A7 7E 6	FNMA SER 2012-M11 CL FA 0.673% 08/25/1		01/01/2014	Paydown					(200)		200		200					0	(3,585)	08/25/2019	1
3136A7 XB 3	FNMA SER 2012-87 CL CA 2.000% 06/25/39		03/01/2014	Paydown		36,309	36,309	36,956	36,916		(606)		(606)		36,309			0	129	06/25/2039	1
3136AB QH 9	FNMA SER 2013-9 CL CB 5.500% 04/25/42		03/01/2014	Paydown		162,762	162,762	178,632	178,138		(15,376)		(15,376)		162,762			0	1,407	04/25/2042	1
3136AC GN 5	FNMA SER 2013-M3 CL AL 3.346% 01/25/33		03/01/2014	Paydown		13,836	13,836	13,685	13,689		147		147		13,836			0	81	01/25/2033	1
31370R G9 2	FNMA GTD PASSTHRU CTF # 238824 2.464%		03/01/2014	Paydown		6,230	6,230	6,379	6,323		(92)		(92)		6,230			0	26	07/01/2028	1
31371E 2L 8	FNMA GTD PASSTHRU CTF # 250179 7.500%		03/01/2014	Paydown		194	194	194	194				0		194			0	1	12/01/2024	1
31371E 2Y 0	FNMA GTD PASSTHRU CTF # 250191 8.000%		03/01/2014	Paydown		271	271	263	269		2		2		271			0	4	10/01/2014	1
31371E 3W 3	FNMA GTD PASSTHRU CTF # 250213 8.500%		03/01/2014	Paydown		490	490	498	489		1		1		490			0	7	01/01/2015	1
31371E XM 2	FNMA GTD PASSTHRU CTF # 250084 7.500%		03/01/2014	Paydown		89	89	89	89				0		89			0	2	07/01/2024	1
31371F 7C 0	FNMA GTD PASSTHRU CTF # 251191 7.500%		03/01/2014	Paydown		18	18	18	18				0		18			0		09/01/2027	1

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31371F AG 7	FNMA GTD PASSTHRU CTF # 250307 7.500%		03/01/2014	Paydown		65	65	65	65				0		65			0	1	07/01/2025	1
31371F EM 0	FNMA GTD PASSTHRU CTF # 250440 7.000%		03/01/2014	Paydown		308	308	313	312		(4)		(4)		308			0	4	01/01/2026	1
31371F GD 8	FNMA GTD PASSTHRU CTF # 250496 7.500%		03/01/2014	Paydown		321	321	321	321				0		321			0	4	03/01/2026	1
31371F JU 7	FNMA GTD PASSTHRU CTF # 250575 6.500%		03/01/2014	Paydown		120	120	121	121		(1)		(1)		120			0	1	06/01/2026	1
31371F KV 3	FNMA GTD PASSTHRU CTF # 250608 6.500%		03/01/2014	Paydown									0					0		07/01/2026	1
31371F QB 1	FNMA GTD PASSTHRU CTF # 250750 6.500%		03/01/2014	Paydown									0					0		08/01/2026	1
31371G 2S 8	FNMA GTD PASSTHRU CTF # 251985 6.500%		03/01/2014	Paydown		959	959	953	953		5		5		959			0	12	10/01/2028	1
31371G 5U 0	FNMA GTD PASSTHRU CTF # 252059 6.500%		03/01/2014	Paydown		15	15	15	15				0		15			0		08/01/2028	1
31371G 7E 4	FNMA GTD PASSTHRU CTF # 252093 6.500%		03/01/2014	Paydown		622	622	618	619		4		4		622			0	7	11/01/2028	1
31371G CH 1	FNMA GTD PASSTHRU CTF # 251272 6.500%		03/01/2014	Paydown		5	5	5	5				0		5			0		08/01/2027	1
31371G QJ 2	FNMA GTD PASSTHRU CTF # 251657 7.500%		03/01/2014	Paydown		230	230	231	230				0		230			0	3	02/01/2018	1
31371G VF 4	FNMA GTD PASSTHRU CTF # 251814 7.000%		03/01/2014	Paydown		1,831	1,831	1,860	1,854		(23)		(23)		1,831			0	21	07/01/2028	1
31371H 6C 7	FNMA GTD PASSTHRU CTF # 252967 5.500%		03/01/2014	Paydown		1,171	1,171	1,127	1,143		28		28		1,171			0	11	10/01/2019	1
31371H 6S 2	FNMA GTD PASSTHRU CTF # 252981 7.500%		03/01/2014	Paydown		134	134	137	137		(3)		(3)		134			0	1	01/01/2030	1
31371H B6 4	FNMA GTD PASSTHRU CTF # 452161 6.000%		03/01/2014	Paydown		590	590	585	585		4		4		590			0	6	12/01/2028	1
31371H BD 9	FNMA GTD PASSTHRU CTF # 252136 5.500%		03/01/2014	Paydown		1,139	1,139	1,103	1,119		21		21		1,139			0	10	09/01/2018	1
31371H DJ 4	FNMA GTD PASSTHRU CTF # 252205 5.500%		03/01/2014	Paydown		17,327	17,327	16,852	17,077		250		250		17,327			0	159	01/01/2019	1
31371H DQ 8	FNMA GTD PASSTHRU CTF # 252211 6.000%		03/01/2014	Paydown		421	421	418	418		3		3		421			0	4	01/01/2029	1
31371H ET 1	FNMA GTD PASSTHRU CTF # 252246 5.500%		03/01/2014	Paydown		1,781	1,781	1,725	1,749		32		32		1,781			0	16	11/01/2018	1
31371H FZ 6	FNMA GTD PASSTHRU CTF # 252284 6.500%		03/01/2014	Paydown		3,694	3,694	3,654	3,658		37		37		3,694			0	37	01/01/2029	1
31371H GZ 5	FNMA GTD PASSTHRU CTF # 252316 5.500%		03/01/2014	Paydown		19,782	19,782	19,261	19,466		316		316		19,782			0	223	01/01/2019	1
31371H HS 0	FNMA GTD PASSTHRU CTF # 252341 6.500%		03/01/2014	Paydown		976	976	972	972		4		4		976			0	11	03/01/2029	1
31371H JM 1	FNMA GTD PASSTHRU CTF # 252368 7.500%		03/01/2014	Paydown		156	156	155	155				0		156			0	2	01/01/2029	1
31371H QX 9	FNMA GTD PASSTHRU CTF # 252570 6.500%		03/01/2014	Paydown		1,024	1,024	1,011	1,012		11		11		1,024			0	12	07/01/2029	1
31371H S6 6	FNMA GTD PASSTHRU CTF # 252641 7.000%		03/01/2014	Paydown		1,988	1,988	1,982	1,980		7		7		1,988			0	21	07/01/2019	1
31371H T4 0	FNMA GTD PASSTHRU CTF # 252671 7.500%		03/01/2014	Paydown		379	379	379	378				0		379			0	5	07/01/2029	1
31371H YB 8	FNMA GTD PASSTHRU CTF # 252806 7.500%		03/01/2014	Paydown		83	83	83	83				0		83			0	1	10/01/2029	1
31371J 6Q 2	FNMA GTD PASSTHRU CTF # 253879 6.000%		03/01/2014	Paydown		773	773	762	767		6		6		773			0	7	07/01/2016	1
31371J 6X 7	FNMA GTD PASSTHRU CTF # 253886 6.500%		03/01/2014	Paydown		931	931	939	934		(3)		(3)		931			0	10	07/01/2021	1
31371J BF 0	FNMA GTD PASSTHRU CTF # 253038 8.000%		03/01/2014	Paydown		1,766	1,766	1,772	1,770		(4)		(4)		1,766			0	17	02/01/2030	1
31371J JK 1	FNMA GTD PASSTHRU CTF # 253266 8.000%		03/01/2014	Paydown		27	27	27	27				0		27			0		05/01/2030	1
31371J KN 3	FNMA GTD PASSTHRU CTF # 253301 8.000%		03/01/2014	Paydown		602	602	599	599		3		3		602			0	8	04/01/2020	1
31371J L4 4	FNMA GTD PASSTHRU CTF # 253347 8.000%		03/01/2014	Paydown		4,338	4,338	4,362	4,357		(19)		(19)		4,338			0	52	06/01/2030	1
31371J L5 1	FNMA GTD PASSTHRU CTF # 253348 8.500%		03/01/2014	Paydown		179	179	180	180		(1)		(1)		179			0	3	06/01/2030	1
31371J MD 3	FNMA GTD PASSTHRU CTF # 253356 8.000%		03/01/2014	Paydown		404	404	401	401		3		3		404			0	7	07/01/2030	1
31371J SB 1	FNMA GTD PASSTHRU CTF # 253514 7.000%		03/01/2014	Paydown		3	3	3	3				0		3			0		11/01/2030	1
31371J UE 2	FNMA GTD PASSTHRU CTF # 253581 7.000%		03/01/2014	Paydown		3,204	3,204	3,250	3,204		(1)		(1)		3,204			0	37	01/01/2016	1
31371J UF 9	FNMA GTD PASSTHRU CTF # 253582 7.500%		03/01/2014	Paydown		1,031	1,031	1,035	1,028		3		3		1,031			0	12	01/01/2016	1
31371J UJ 1	FNMA GTD PASSTHRU CTF # 253585 8.000%		03/01/2014	Paydown		12	12	12	12				0		12			0		01/01/2031	1
31371J W7 5	FNMA GTD PASSTHRU CTF # 253670 6.500%		03/01/2014	Paydown		4	4	4	4				0		4			0		02/01/2031	1
31371K BM 2	FNMA GTD PASSTHRU CTF # 253944 6.000%		03/01/2014	Paydown		2,688	2,688	2,659	2,665		23		23		2,688			0	27	08/01/2021	1
31371K BR 1	FNMA GTD PASSTHRU CTF # 253948 6.000%		03/01/2014	Paydown		212	212	208	208		4		4		212			0	1	09/01/2031	1
31371K BS 9	FNMA GTD PASSTHRU CTF # 253949 6.500%		03/01/2014	Paydown		186	186	185	185				0		186			0	2	09/01/2031	1
31371K BT 7	FNMA GTD PASSTHRU CTF # 253950 7.000%		03/01/2014	Paydown		297	297	290	291		7		7		297			0	4	09/01/2031	1
31371K F3 0	FNMA GTD PASSTHRU CTF # 254086 6.500%		03/01/2014	Paydown		126	126	127	127		(1)		(1)		126			0	1	11/01/2021	1

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31371K HP 9	FNMA GTD PASSTHRU CTF # 254138 6.000%		03/01/2014	Paydown		1,531	1,531	1,538	1,535		(3)		(3)		1,531			0	15	12/01/2021	1
31371K JY 8	FNMA GTD PASSTHRU CTF # 254179 6.000%		03/01/2014	Paydown		240,802	240,802	238,219	238,744		2,058		2,058		240,802			0	2,262	01/01/2022	1
31371K LU 3	FNMA GTD PASSTHRU CTF # 254239 6.500%		03/01/2014	Paydown		111,803	111,803	111,756	111,715		88		88		111,803			0	1,091	03/01/2032	1
31371K ML 2	FNMA GTD PASSTHRU CTF # 254263 6.500%		03/01/2014	Paydown		201	201	200	200		1		1		201			0	2	04/01/2032	1
31371K NV 9	FNMA GTD PASSTHRU CTF # 254304 6.000%		03/01/2014	Paydown		18,277	18,277	18,023	18,078		200		200		18,277			0	174	05/01/2022	1
31371K Q3 8	FNMA GTD PASSTHRU CTF # 254374 6.000%		03/01/2014	Paydown		5,932	5,932	5,849	5,866		65		65		5,932			0	68	06/01/2022	1
31371K VF 5	FNMA GTD PASSTHRU CTF # 254514 5.500%		03/01/2014	Paydown		678	678	657	658		20		20		678			0	6	11/01/2032	1
31371K WH 0	FNMA GTD PASSTHRU CTF # 254548 5.500%		03/01/2014	Paydown		782	782	757	759		23		23		782			0	7	12/01/2032	1
31371L FY 0	FNMA GTD PASSTHRU CTF # 254983 5.500%		03/01/2014	Paydown		1,112	1,112	1,077	1,079		33		33		1,112			0	9	12/01/2033	1
31371L XY 0	FNMA GTD PASSTHRU CTF # 255495 5.000%		03/01/2014	Paydown		11,474	11,474	11,117	11,214		260		260		11,474			0	94	12/01/2019	1
31371M 2S 5	FNMA GTD PASSTHRU CTF #256485 5.500% 1...		03/01/2014	Paydown		6,544	6,544	6,604	6,601		(57)		(57)		6,544			0	57	11/01/2036	1
31371N GK 5	FNMA GTD PASSTHRU CTF #256802 5.500% 0...		03/01/2014	Paydown		38,964	38,964	42,239	42,022		(3,059)		(3,059)		38,964			0	332	07/01/2027	1
31371N WX 9	FNMA GTD PASSTHRU CTF #257262 5.500% 0...		03/01/2014	Paydown		9,103	9,103	9,151	9,147		(44)		(44)		9,103			0	88	07/01/2038	1
31371P CG 3	FNMA GTD PASSTHRU CTF #257571 4.500% 0...		03/01/2014	Paydown		19,363	19,363	20,140	20,115		(752)		(752)		19,363			0	122	02/01/2039	1
31372Q EY 9	FNMA GTD PASSTHRU CTF # 279251 6.500%		03/01/2014	Paydown		14	14	15	15				0		14			0		04/01/2024	1
31372R LT 0	FNMA GTD PASSTHRU CTF # 280338 6.500%		03/01/2014	Paydown		14	14	14	14				0		14			0		04/01/2024	1
31372R PK 5	FNMA GTD PASSTHRU CTF # 280426 9.000%		03/01/2014	Paydown		501	501	512	508		(7)		(7)		501			0	8	07/01/2024	1
31372T GT 2	FNMA GTD PASSTHRU CTF # 282010 7.500%		03/01/2014	Paydown		21	21	21	21				0		21			0		04/01/2024	1
31372X 3D 2	FNMA GTD PASSTHRU CTF # 286196 6.000%		02/01/2014	Paydown		1,779	1,779	1,738	1,770		9		9		1,779			0	11	05/01/2014	1
31372X T9 3	FNMA GTD PASSTHRU CTF # 285976 7.500%		03/01/2014	Paydown		4	4	4	4				0		4			0		06/01/2024	1
31373B 4E 6	FNMA GTD PASSTHRU CTF # 288921 7.500%		03/01/2014	Paydown		111	111	111	111				0		111			0	1	07/01/2024	1
31373E UN 1	FNMA GTD PASSTHRU CTF # 291389 9.000%		03/01/2014	Paydown		65	65	66	66		(1)		(1)		65			0	1	08/01/2024	1
31373G V9 6	FNMA GTD PASSTHRU CTF # 293240 7.500%		03/01/2014	Paydown		369	369	368	368		1		1		369			0	4	09/01/2024	1
31373K 3F 4	FNMA GTD PASSTHRU CTF # 296098 8.000%		03/01/2014	Paydown		1,883	1,883	1,824	1,867		16		16		1,883			0	25	10/01/2014	1
31373K PJ 2	FNMA GTD PASSTHRU CTF # 295725 7.500%		03/01/2014	Paydown		33	33	33	32				0		33			0		09/01/2024	1
31373Q JH 0	FNMA GTD PASSTHRU CTF # 300064 7.500%		03/01/2014	Paydown		76	76	76	75				0		76			0	1	05/01/2025	1
31373T DS 6	FNMA GTD PASSTHRU CTF # 302613 9.000%		03/01/2014	Paydown		298	298	305	303		(5)		(5)		298			0	5	01/01/2025	1
31373U C3 9	FNMA GTD PASSTHRU CTF # 303490 7.500%		03/01/2014	Paydown		1,093	1,093	1,093	1,092		1		1		1,093			0	17	09/01/2025	1
31373V VG 7	FNMA GTD PASSTHRU CTF # 304915 9.000%		01/01/2014	Paydown		4,196	4,196	4,287	4,254		(58)		(58)		4,196			0	31	03/01/2025	1
31374E 5H 1	FNMA GTD PASSTHRU CTF # 312348 7.500%		03/01/2014	Paydown		19	19	19	19				0		19			0		06/01/2025	1
31374E ZE 5	FNMA GTD PASSTHRU CTF # 312241 7.500%		03/01/2014	Paydown		18	18	18	18				0		18			0		07/01/2025	1
31374F FM 6	FNMA GTD PASSTHRU CTF # 312572 7.500%		03/01/2014	Paydown		18	18	18	18				0		18			0		06/01/2025	1
31374F JQ 3	FNMA GTD PASSTHRU CTF # 312671 7.500%		03/01/2014	Paydown		116	116	116	116				0		116			0	1	06/01/2025	1
31374F NF 2	FNMA GTD PASSTHRU CTF # 312790 7.500%		03/01/2014	Paydown		65	65	65	65				0		65			0	1	06/01/2025	1
31374F NS 4	FNMA GTD PASSTHRU CTF # 312801 7.500%		03/01/2014	Paydown		92	92	92	92				0		92			0	1	07/01/2025	1
31374J CF 6	FNMA GTD PASSTHRU CTF # 315170 7.500%		03/01/2014	Paydown		10	10	10	10				0		10			0		06/01/2025	1
31374L M7 8	FNMA GTD PASSTHRU CTF # 317282 7.500%		03/01/2014	Paydown		2	2	2	2				0		2			0		08/01/2025	1
31374M JZ 8	FNMA GTD PASSTHRU CTF # 318080 7.500%		03/01/2014	Paydown		21	21	21	21				0		21			0		07/01/2025	1
31374M RZ 9	FNMA GTD PASSTHRU CTF # 318304 7.500%		03/01/2014	Paydown		53	53	54	53				0		53			0	1	07/01/2025	1
31374P 5Q 6	FNMA GTD PASSTHRU CTF # 320455 7.500%		03/01/2014	Paydown		7	7	7	7				0		7			0		08/01/2025	1
31374R JJ 3	FNMA GTD PASSTHRU CTF # 321665 6.500%		03/01/2014	Paydown		153	153	151	151		2		2		153			0	2	09/01/2025	1
31374S MK 4	FNMA GTD PASSTHRU CTF # 322662 6.500%		03/01/2014	Paydown		13	13	12	12				0		13			0		09/01/2025	1
31374T DT 3	FNMA GTD PASSTHRU CTF # 323314 7.000%		03/01/2014	Paydown		36	36	36	36				0		36			0		09/01/2028	1
31374T W2 1	FNMA GTD PASSTHRU CTF # 323865 6.500%		03/01/2014	Paydown		100	100	100	100		(1)		(1)		100			0	1	07/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31374U RW 8	FNMA GTD PASSTHRU CTF # 324601 7.500%		03/01/2014	Paydown		679	679	679	678		1		1		679			0	8	09/01/2025	1
31374W Y8 9	FNMA GTD PASSTHRU CTF # 326635 6.500%		03/01/2014	Paydown		36	36	37	37				0		36			0		10/01/2025	1
31374X A9 1	FNMA GTD PASSTHRU CTF # 326832 6.500%		03/01/2014	Paydown		1,133	1,133	1,115	1,118		15		15		1,133			0	12	10/01/2025	1
31374X W6 3	FNMA GTD PASSTHRU CTF # 327469 7.500%		03/01/2014	Paydown		4	4	4	4				0		4			0		10/01/2025	1
31375D LS 0	FNMA GTD PASSTHRU CTF # 331637 7.000%		03/01/2014	Paydown		15	15	15	15				0		15			0		01/01/2026	1
31375F L7 1	FNMA GTD PASSTHRU CTF # 333450 7.500%		03/01/2014	Paydown		8	8	8	8				0		8			0		01/01/2026	1
31375H QE 7	FNMA GTD PASSTHRU CTF # 335353 7.500%		03/01/2014	Paydown		236	236	236	236				0		236			0	3	02/01/2026	1
31375J A6 7	FNMA GTD PASSTHRU CTF # 335829 6.500%		03/01/2014	Paydown		92	92	88	89		3		3		92			0	1	02/01/2026	1
31375J NL 0	FNMA GTD PASSTHRU CTF # 416824 7.500%		03/01/2014	Paydown		5	5	5	5				0		5			0		02/01/2026	1
31375N KF 7	FNMA GTD PASSTHRU CTF # 339694 6.500%		03/01/2014	Paydown		192	192	184	185		7		7		192			0	2	05/01/2026	1
31375R F9 8	FNMA GTD PASSTHRU CTF # 342292 6.500%		03/01/2014	Paydown									0					0		04/01/2026	1
31375S GP 9	FNMA GTD PASSTHRU CTF # 343206 7.500%		03/01/2014	Paydown		34	34	34	34				0		34			0		05/01/2026	1
31375V Y9 8	FNMA GTD PASSTHRU CTF # 346436 7.500%		03/01/2014	Paydown		6	6	6	6				0		6			0		09/01/2026	1
31375Y H5 9	FNMA GTD PASSTHRU CTF # 348652 7.000%		03/01/2014	Paydown		2,443	2,443	2,434	2,433		10		10		2,443			0	29	06/01/2026	1
31376E 4M 9	FNMA GTD PASSTHRU CTF # 353728 7.500%		03/01/2014	Paydown		1,965	1,965	1,958	1,957		8		8		1,965			0	37	09/01/2026	1
31376J 2S 7	FNMA GTD PASSTHRU CTF # 357285 6.000%		03/01/2014	Paydown		182	182	181	181		1		1		182			0	2	10/01/2032	1
31376K BZ 8	FNMA GTD PASSTHRU CTF # 357456 5.000%		03/01/2014	Paydown		797	797	751	753		44		44		797			0	7	11/01/2033	1
31376K GC 4	FNMA GTD PASSTHRU CTF # 357595 5.500%		03/01/2014	Paydown		704	704	681	682		21		21		704			0	6	07/01/2034	1
31376P 2Q 7	FNMA GTD PASSTHRU CTF # 361783 7.500%		03/01/2014	Paydown		18	18	18	18				0		18			0		10/01/2026	1
31377G FE 9	FNMA GTD PASSTHRU CTF # 376465 7.500%		03/01/2014	Paydown		3	3	3	3				0		3			0		05/01/2027	1
31377G K6 0	FNMA GTD PASSTHRU CTF # 376617 7.000%		03/01/2014	Paydown		866	866	847	850		16		16		866			0	10	05/01/2027	1
31377Y Z4 0	FNMA GTD PASSTHRU CTF # 391463 7.500%		03/01/2014	Paydown		42	42	42	42				0		42			0	1	06/01/2027	1
31378C 2E 1	FNMA GTD PASSTHRU CTF # 395073 7.500%		03/01/2014	Paydown		6	6	6	6				0		6			0		09/01/2027	1
31378C HT 2	FNMA GTD PASSTHRU CTF # 394542 7.500%		03/01/2014	Paydown		3	3	3	3				0		3			0		07/01/2027	1
31378G H3 0	FNMA GTD PASSTHRU CTF # 398150 6.500%		03/01/2014	Paydown		21	21	21	21				0		21			0		12/01/2027	1
31378Q GV 7	FNMA GTD PASSTHRU CTF # 405312 7.500%		03/01/2014	Paydown		4	4	4	4				0		4			0		12/01/2027	1
31378R 3C 1	FNMA GTD PASSTHRU CTF # 406795 7.500%		03/01/2014	Paydown		3	3	3	3				0		3			0		03/01/2028	1
31378R WZ 8	FNMA GTD PASSTHRU CTF # 406664 6.500%		03/01/2014	Paydown		3	3	3	3				0		3			0		05/01/2028	1
31378S MG 9	FNMA GTD PASSTHRU CTF # 407259 7.500%		03/01/2014	Paydown		42	42	42	42				0		42			0	1	12/01/2025	1
31378T Q4 0	FNMA GTD PASSTHRU CTF # 408275 7.500%		03/01/2014	Paydown		2	2	2	2				0		2			0		03/01/2028	1
31378X 6B 7	FNMA GTD PASSTHRU CTF # 412266 6.000%		03/01/2014	Paydown		37	37	36	36		1		1		37			0		03/01/2028	1
31379C WH 0	FNMA GTD PASSTHRU CTF # 415648 6.000%		03/01/2014	Paydown		48	48	47	47		1		1		48			0		03/01/2028	1
31379E AZ 0	FNMA GTD PASSTHRU CTF # 416824 7.500%		03/01/2014	Paydown		1	1	1	1				0		1			0		02/01/2028	1
31379E G6 8	FNMA GTD PASSTHRU CTF # 417021 7.500%		03/01/2014	Paydown		662	662	661	661		1		1		662			0	8	09/01/2025	1
31379G W5 7	FNMA GTD PASSTHRU CTF # 419268 6.500%		03/01/2014	Paydown		25	25	25	25				0		25			0		03/01/2028	1
31379K 6R 9	FNMA GTD PASSTHRU CTF # 422180 7.000%		03/01/2014	Paydown		1,468	1,468	1,470	1,468				0		1,468			0	17	12/01/2028	1
31379Q 3S 7	FNMA GTD PASSTHRU CTF # 426609 6.500%		03/01/2014	Paydown		203	203	205	204		(1)		(1)		203			0	2	10/01/2028	1
31379Q DD 9	FNMA GTD PASSTHRU CTF # 425900 7.000%		03/01/2014	Paydown		5	5	5	5				0		5			0		04/01/2028	1
31379Q LX 6	FNMA GTD PASSTHRU CTF # 426142 6.500%		03/01/2014	Paydown		155	155	157	157		(1)		(1)		155			0	2	05/01/2028	1
31379Q XP 0	FNMA GTD PASSTHRU CTF # 426486 5.500%		03/01/2014	Paydown		1,015	1,015	982	996		19		19		1,015			0	9	01/01/2019	1
31379R MZ 8	FNMA GTD PASSTHRU CTF # 427076 5.500%		03/01/2014	Paydown		1,099	1,099	1,064	1,081		18		18		1,099			0	10	04/01/2018	1
31379S RP 3	FNMA GTD PASSTHRU CTF # 428094 6.000%		03/01/2014	Paydown		108	108	107	107		1		1		108			0	1	06/01/2028	1
31379U 4R 9	FNMA GTD PASSTHRU CTF # 430232 7.000%		03/01/2014	Paydown		2	2	2	2				0		2			0		08/01/2028	1
31379Y 4C 4	FNMA GTD PASSTHRU CTF # 433819 6.000%		03/01/2014	Paydown		238	238	232	233		5		5		238			0	2	07/01/2028	1
3137A4 JM 0	FHLMC SER 3777 CL WA 4.000% 12/15/40		03/01/2014	Paydown		366,813	366,813	393,798	392,910		(26,097)		(26,097)		366,813			0	2,223	12/15/2040	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3137GA V5	FHLMC SER 2010-3737 CL NA 3.500% 06/15		03/01/2014	Paydown		162,175	162,175	169,017	168,779		(6,604)		(6,604)		162,175			0	932	06/15/2025	1
31380A LE	FNMA GTD PASSTHRU CTF # 434225 6.000%		03/01/2014	Paydown		3	3	3	3				0		3			0		08/01/2028	1
31380B B3	FNMA GTD PASSTHRU CTF # 434858 6.500%		03/01/2014	Paydown		13	13	12	12				0		13			0		08/01/2028	1
31380B DM	FNMA GTD PASSTHRU CTF # 434908 6.500%		03/01/2014	Paydown		13	13	13	13				0		13			0		09/01/2028	1
31380E RH	FNMA GTD PASSTHRU CTF # 437988 6.500%		03/01/2014	Paydown		4	4	4	4				0		4			0		09/01/2028	1
31380F TD	FNMA GTD PASSTHRU CTF # 438948 7.500%		03/01/2014	Paydown		429	429	429	428		1		1		429			0	5	04/01/2028	1
31380H S9	FNMA GTD PASSTHRU CTF # 440744 6.000%		03/01/2014	Paydown		65	65	64	65				0		65			0	1	12/01/2028	1
31380H VZ	FNMA GTD PASSTHRU CTF # 440832 6.000%		03/01/2014	Paydown		225	225	223	223		2		2		225			0	2	10/01/2028	1
31380K 2G	FNMA GTD PASSTHRU CTF # 442775 6.000%		03/01/2014	Paydown		6	6	6	6				0		6			0		10/01/2028	1
31380L AG	FNMA GTD PASSTHRU CTF # 442907 6.000%		03/01/2014	Paydown		563	563	556	557		7		7		563			0	6	09/01/2028	1
31380L XL	FNMA GTD PASSTHRU CTF # 443583 6.500%		03/01/2014	Paydown		42	42	42	42				0		42			0		09/01/2028	1
31380M L4	FNMA GTD PASSTHRU CTF # 444147 6.000%		03/01/2014	Paydown		458	458	452	453		5		5		458			0	5	01/01/2029	1
31380N X6	FNMA GTD PASSTHRU CTF # 445401 6.000%		03/01/2014	Paydown		291	291	289	289		2		2		291			0	3	12/01/2028	1
31380P 3J	FNMA GTD PASSTHRU CTF # 446401 6.500%		03/01/2014	Paydown		126	126	128	127		(1)		(1)		126			0	1	10/01/2028	1
31380P JB	FNMA GTD PASSTHRU CTF # 445858 6.500%		03/01/2014	Paydown		90	90	91	91		(1)		(1)		90			0	1	10/01/2028	1
31380P Q4	FNMA GTD PASSTHRU CTF # 446075 6.500%		03/01/2014	Paydown		1,199	1,199	1,194	1,194		5		5		1,199			0	13	11/01/2028	1
31380Q YJ	FNMA GTD PASSTHRU CTF # 447213 6.500%		03/01/2014	Paydown		12	12	12	12				0		12			0		11/01/2028	1
31380R TV	FNMA GTD PASSTHRU CTF # 447964 5.500%		03/01/2014	Paydown		2,164	2,164	1,924	2,036		129		129		2,164			0	20	12/01/2018	1
31380S YZ	FNMA GTD PASSTHRU CTF # 449028 6.000%		03/01/2014	Paydown		26	26	26	26				0		26			0		11/01/2028	1
31380T 4M	FNMA GTD PASSTHRU CTF # 450028 7.000%		03/01/2014	Paydown		1,004	1,004	1,006	1,005				0		1,004			0	12	12/01/2028	1
31380T 4N	FNMA GTD PASSTHRU CTF # 450029 6.500%		03/01/2014	Paydown		1,396	1,396	1,391	1,390		6		6		1,396			0	15	12/01/2028	1
31380T Z7	FNMA GTD PASSTHRU CTF # 449966 6.500%		03/01/2014	Paydown		11	11	11	11				0		11			0		12/01/2028	1
31380U AH	FNMA GTD PASSTHRU CTF # 450108 7.000%		03/01/2014	Paydown		258	258	258	258				0		258			0	3	12/01/2028	1
31380U AS	FNMA GTD PASSTHRU CTF # 450117 7.000%		03/01/2014	Paydown		7,042	7,042	7,052	7,046		(3)		(3)		7,042			0	82	12/01/2028	1
31380U E7	FNMA GTD PASSTHRU CTF # 450258 6.500%		03/01/2014	Paydown		357	357	341	343		14		14		357			0	4	12/01/2028	1
31380U PH	FNMA GTD PASSTHRU CTF # 450524 6.000%		03/01/2014	Paydown		136	136	135	135		1		1		136			0	1	11/01/2028	1
31380W GU	FNMA GTD PASSTHRU CTF # 452111 6.000%		03/01/2014	Paydown		14	14	14	14				0		14			0		11/01/2028	1
31380X 5M	FNMA GTD PASSTHRU CTF # 453652 6.000%		03/01/2014	Paydown		15	15	15	15				0		15			0		11/01/2028	1
31380X 6A	FNMA GTD PASSTHRU CTF # 453665 6.000%		03/01/2014	Paydown		873	873	866	867		6		6		873			0	13	12/01/2028	1
31380X J3	FNMA GTD PASSTHRU CTF # 453082 7.000%		03/01/2014	Paydown		12	12	12	12				0		12			0		12/01/2028	1
31380Y 3H	FNMA GTD PASSTHRU CTF # 454500 6.000%		03/01/2014	Paydown		195	195	193	193		1		1		195			0	2	12/01/2028	1
31380Y CP	FNMA GTD PASSTHRU CTF # 453778 6.000%		03/01/2014	Paydown		10	10	10	10				0		10			0		12/01/2028	1
31380Y H9	FNMA GTD PASSTHRU CTF # 453956 6.000%		03/01/2014	Paydown		139	139	138	138		1		1		139			0	1	12/01/2028	1
31380Y QQ	FNMA GTD PASSTHRU CTF # 454163 6.000%		03/01/2014	Paydown		832	832	816	818		14		14		832			0	8	12/01/2028	1
31380Y RH	FNMA GTD PASSTHRU CTF # 454188 7.000%		03/01/2014	Paydown		331	331	331	331				0		331			0	4	12/01/2028	1
31380Y RN	FNMA GTD PASSTHRU CTF # 454193 7.000%		03/01/2014	Paydown		174	174	174	174				0		174			0	2	12/01/2028	1
31380Y RT	FNMA GTD PASSTHRU CTF # 454198 7.000%		03/01/2014	Paydown		97	97	97	97				0		97			0	1	12/01/2028	1
31380Y SD	FNMA GTD PASSTHRU CTF # 454216 7.000%		03/01/2014	Paydown		107	107	107	107				0		107			0	1	12/01/2028	1
31380Y SE	FNMA GTD PASSTHRU CTF # 454217 6.500%		03/01/2014	Paydown		553	553	546	547		6		6		553			0	6	12/01/2028	1
31380Y SG	FNMA GTD PASSTHRU CTF # 454219 6.500%		03/01/2014	Paydown		253	253	252	252		1		1		253			0	3	12/01/2028	1
31380Y U9	FNMA GTD PASSTHRU CTF # 454308 6.000%		03/01/2014	Paydown		62	62	62	62				0		62			0	1	12/01/2028	1
31381A 6D	FNMA GTD PASSTHRU CTF # 455468 6.000%		03/01/2014	Paydown		489	489	485	485		4		4		489			0	5	12/01/2028	1
31381A EM	FNMA GTD PASSTHRU CTF # 454740 6.000%		03/01/2014	Paydown		7	7	7	7				0		7			0		12/01/2028	1
31381A EX	FNMA GTD PASSTHRU CTF # 454750 6.500%		03/01/2014	Paydown		229	229	228	228		1		1		229			0	3	12/01/2028	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31381A G9 6	FNMA GTD PASSTHRU CTF # 454824 5.500%		03/01/2014	Paydown		3,952	3,952	3,830	3,884		68		68		3,952			0	34	12/01/2018	1
31381A RJ 2	FNMA GTD PASSTHRU CTF # 455089 7.000%		03/01/2014	Paydown		49	49	49	49				0		49			0	1	12/01/2028	1
31381A S7 7	FNMA GTD PASSTHRU CTF # 455142 6.500%		03/01/2014	Paydown		470	470	468	468		2		2		470			0	5	12/01/2028	1
31381A TG 6	FNMA GTD PASSTHRU CTF # 455151 6.000%		03/01/2014	Paydown		700	700	694	695		5		5		700			0	7	12/01/2028	1
31381A VE 8	FNMA GTD PASSTHRU CTF # 455213 6.500%		01/01/2014	Paydown		57,192	57,192	56,960	56,957		235		235		57,192			0	310	12/01/2028	1
31381B 5G 0	FNMA GTD PASSTHRU CTF # 456347 6.000%		03/01/2014	Paydown		8	8	8	8				0		8			0		12/01/2028	1
31381B F9 5	FNMA GTD PASSTHRU CTF # 455692 6.000%		03/01/2014	Paydown		274	274	272	272		2		2		274			0	3	12/01/2028	1
31381C JN 8	FNMA GTD PASSTHRU CTF # 456669 6.500%		03/01/2014	Paydown		350	350	353	353		(2)		(2)		350			0	4	01/01/2029	1
31381E 6H 1	FNMA GTD PASSTHRU CTF # 459072 6.500%		03/01/2014	Paydown		36	36	36	36				0		36			0		01/01/2029	1
31382D UN 2	FNMA GTD PASSTHRU CTF # 479489 6.500%		03/01/2014	Paydown		11	11	11	11				0		11			0		02/01/2029	1
31382E Q2 1	FNMA GTD PASSTHRU CTF # 480273 6.500%		03/01/2014	Paydown		63	63	63	63				0		63			0	1	05/01/2029	1
31382F FJ 3	FNMA GTD PASSTHRU CTF # 480869 6.500%		03/01/2014	Paydown		189	189	189	189		1		1		189			0	2	02/01/2019	1
31382G HG 5	FNMA GTD PASSTHRU CTF # 481831 6.000%		03/01/2014	Paydown		878	878	868	869		10		10		878			0	9	01/01/2029	1
31382G ZM 2	FNMA GTD PASSTHRU CTF # 482348 5.000%		01/01/2014	Paydown		452	452	438	452				0		452			0	2	01/01/2014	1
31382H M7 7	FNMA GTD PASSTHRU CTF # 482882 6.500%		03/01/2014	Paydown		3,148	3,148	3,103	3,108		40		40		3,148			0	17	02/01/2029	1
31382J X6 3	FNMA GTD PASSTHRU CTF # 484101 6.500%		03/01/2014	Paydown		15	15	15	15				0		15			0		01/01/2029	1
31382K 2S 6	FNMA GTD PASSTHRU CTF # 485085 7.500%		03/01/2014	Paydown		5	5	5	5				0		5			0		10/01/2029	1
31382K DB 1	FNMA GTD PASSTHRU CTF # 484398 6.500%		03/01/2014	Paydown		38	38	38	38				0		38			0		03/01/2029	1
31382L D2 9	FNMA GTD PASSTHRU CTF # 485321 5.000%		02/01/2014	Paydown		799	799	770	795		4		4		799			0	5	03/01/2014	1
31382P XT 9	FNMA GTD PASSTHRU CTF # 488590 6.500%		03/01/2014	Paydown		1	1	1	1				0		1			0		03/01/2029	1
31382Q P5 8	FNMA GTD PASSTHRU CTF # 489244 7.000%		03/01/2014	Paydown		4	4	4	4				0		4			0		08/01/2029	1
31382R F6 5	FNMA GTD PASSTHRU CTF # 489889 6.500%		03/01/2014	Paydown		7	7	7	7				0		7			0		06/01/2029	1
31382R ZK 2	FNMA GTD PASSTHRU CTF # 490446 6.500%		03/01/2014	Paydown		112	112	111	111		1		1		112			0	1	03/01/2029	1
31382S HE 4	FNMA GTD PASSTHRU CTF # 490829 6.500%		03/01/2014	Paydown		184	184	181	181		2		2		184			0	2	05/01/2029	1
31382T HB 8	FNMA GTD PASSTHRU CTF # 491726 6.500%		03/01/2014	Paydown		10	10	10	10				0		10			0		03/01/2029	1
31382T KM 0	FNMA GTD PASSTHRU CTF # 491800 7.500%		03/01/2014	Paydown		96	96	96	96				0		96			0	1	05/01/2029	1
31382U MV 5	FNMA GTD PASSTHRU CTF # 492772 6.500%		03/01/2014	Paydown		37	37	37	37				0		37			0		06/01/2029	1
31382U R3 2	FNMA GTD PASSTHRU CTF # 492906 7.000%		03/01/2014	Paydown		266	266	265	265		2		2		266			0	3	01/01/2029	1
31382V WA 8	FNMA GTD PASSTHRU CTF # 493941 6.500%		03/01/2014	Paydown		245	245	242	242		3		3		245			0	3	04/01/2029	1
31382V WD 2	FNMA GTD PASSTHRU CTF # 493944 6.500%		03/01/2014	Paydown		12	12	13	12				0		12			0		04/01/2029	1
31382W 2U 5	FNMA GTD PASSTHRU CTF # 494987 6.500%		03/01/2014	Paydown		272	272	274	274		(2)		(2)		272			0	3	06/01/2029	1
31382W 4B 5	FNMA GTD PASSTHRU CTF # 495018 6.500%		03/01/2014	Paydown		79	79	78	78		1		1		79			0	1	06/01/2029	1
31382Y DS 4	FNMA GTD PASSTHRU CTF # 496113 6.500%		03/01/2014	Paydown		7	7	7	7				0		7			0		04/01/2029	1
31383A F4 6	FNMA GTD PASSTHRU CTF # 497087 6.500%		03/01/2014	Paydown		31	31	31	31				0		31			0		05/01/2029	1
31383A H2 8	FNMA GTD PASSTHRU CTF # 497149 6.500%		03/01/2014	Paydown		1	1	1	1				0		1			0		05/01/2029	1
31383A R9 2	FNMA GTD PASSTHRU CTF # 497412 6.500%		03/01/2014	Paydown		1,097	1,097	1,096	1,095		2		2		1,097			0	12	05/01/2029	1
31383A XM 6	FNMA GTD PASSTHRU CTF # 497584 6.500%		03/01/2014	Paydown		34	34	34	34				0		34			0		06/01/2029	1
31383C 3D 5	FNMA GTD PASSTHRU CTF # 499496 7.000%		03/01/2014	Paydown		363	363	362	362		1		1		363			0	4	06/01/2019	1
31383C HZ 1	FNMA GTD PASSTHRU CTF # 498948 6.500%		03/01/2014	Paydown		5	5	5	5				0		5			0		06/01/2029	1
31383C M8 5	FNMA GTD PASSTHRU CTF # 499083 7.500%		03/01/2014	Paydown		707	707	702	702		5		5		707			0	9	01/01/2030	1
31383C SW 6	FNMA GTD PASSTHRU CTF # 499233 6.500%		03/01/2014	Paydown		6	6	6	6				0		6			0		07/01/2029	1
31383C XT 7	FNMA GTD PASSTHRU CTF # 499390 7.500%		03/01/2014	Paydown		9	9	9	9				0		9			0		09/01/2029	1
31383E R4 5	FNMA GTD PASSTHRU CTF # 501007 7.500%		03/01/2014	Paydown		38	38	40	39		(1)		(1)		38			0		08/01/2029	1
31383E YD 7	FNMA GTD PASSTHRU CTF # 501208 6.500%		03/01/2014	Paydown		17	17	18	18				0		17			0		06/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31383H NA 8	FNMA GTD PASSTHRU CTF # 503585 6.500%		03/01/2014	Paydown		8	8	8	8				0		8			0		07/01/2029	1
31383H NK 6	FNMA GTD PASSTHRU CTF # 503594 6.500%		03/01/2014	Paydown		154	154	152	152		2		2		154			0	2	06/01/2029	1
31383J 7K 0	FNMA GTD PASSTHRU CTF # 504998 7.500%		03/01/2014	Paydown		28	28	28	28				0		28			0		09/01/2029	1
31383J GK 0	FNMA GTD PASSTHRU CTF # 504302 6.500%		03/01/2014	Paydown		6	6	6	6				0		6			0		07/01/2029	1
31383J HA 1	FNMA GTD PASSTHRU CTF # 504325 7.500%		03/01/2014	Paydown		5	5	5	5				0		5			0		10/01/2029	1
31383J V3 1	FNMA GTD PASSTHRU CTF # 504734 7.500%		03/01/2014	Paydown		11	11	11	11				0		11			0		07/01/2029	1
31383J WU 0	FNMA GTD PASSTHRU CTF # 504759 8.000%		03/01/2014	Paydown		141	141	144	143		(2)		(2)		141			0	2	07/01/2027	1
31383K 2A 4	FNMA GTD PASSTHRU CTF # 505769 6.500%		03/01/2014	Paydown		795	795	802	800		(6)		(6)		795			0	5	07/01/2029	1
31383K G7 6	FNMA GTD PASSTHRU CTF # 505222 7.000%		03/01/2014	Paydown		2,069	2,069	2,042	2,044		25		25		2,069			0	12	08/01/2029	1
31383K NV 5	FNMA GTD PASSTHRU CTF # 505404 6.500%		03/01/2014	Paydown		8	8	8	8				0		8			0		07/01/2029	1
31383K T4 9	FNMA GTD PASSTHRU CTF # 505571 6.500%		03/01/2014	Paydown		40	40	41	41				0		40			0		07/01/2029	1
31383K XM 4	FNMA GTD PASSTHRU CTF # 505684 6.500%		03/01/2014	Paydown		317	317	319	319		(2)		(2)		317			0	3	07/01/2029	1
31383L JJ 5	FNMA GTD PASSTHRU CTF # 506165 8.000%		03/01/2014	Paydown		247	247	253	252		(5)		(5)		247			0	3	10/01/2029	1
31383L KN 4	FNMA GTD PASSTHRU CTF # 506201 6.500%		03/01/2014	Paydown		2	2	2	2				0		2			0		07/01/2029	1
31383L ZX 6	FNMA GTD PASSTHRU CTF # 506658 6.500%		03/01/2014	Paydown		65	65	66	66				0		65			0	1	09/01/2029	1
31383M YU 1	FNMA GTD PASSTHRU CTF # 507523 7.500%		03/01/2014	Paydown		5	5	5	5				0		5			0		08/01/2029	1
31383P A3 0	FNMA GTD PASSTHRU CTF # 508626 6.500%		03/01/2014	Paydown		8	8	8	8				0		8			0		08/01/2029	1
31383Q BG 8	FNMA GTD PASSTHRU CTF # 509539 6.500%		03/01/2014	Paydown		36	36	37	36				0		36			0		08/01/2029	1
31383Q FG 4	FNMA GTD PASSTHRU CTF # 509667 7.000%		03/01/2014	Paydown		49	49	50	50				0		49			0	1	08/01/2029	1
31383Q FR 0	FNMA GTD PASSTHRU CTF # 509676 6.500%		03/01/2014	Paydown		5	5	5	5				0		5			0		08/01/2029	1
31383R C2 6	FNMA GTD PASSTHRU CTF # 510489 7.500%		03/01/2014	Paydown		20	20	21	20				0		20			0		08/01/2029	1
31383R DN 9	FNMA GTD PASSTHRU CTF # 510509 7.500%		03/01/2014	Paydown		1,338	1,338	1,338	1,337		1		1		1,338			0	17	10/01/2029	1
31383R HN 5	FNMA GTD PASSTHRU CTF # 510637 5.500%		03/01/2014	Paydown		5,398	5,398	5,206	5,278		120		120		5,398			0	50	07/01/2019	1
31383S 4B 3	FNMA GTD PASSTHRU CTF # 512118 6.500%		03/01/2014	Paydown		9	9	9	9				0		9			0		12/01/2014	1
31383S CJ 7	FNMA GTD PASSTHRU CTF # 511373 7.000%		03/01/2014	Paydown		5	5	5	5				0		5			0		08/01/2029	1
31383S EJ 5	FNMA GTD PASSTHRU CTF # 511437 7.000%		03/01/2014	Paydown		87	87	86	86		1		1		87			0	1	09/01/2029	1
31383S HH 6	FNMA GTD PASSTHRU CTF # 511532 7.500%		03/01/2014	Paydown		169	169	170	169				0		169			0	2	09/01/2029	1
31383S QF 0	FNMA GTD PASSTHRU CTF # 511754 7.500%		03/01/2014	Paydown		59	59	60	60		(1)		(1)		59			0	1	11/01/2029	1
31383T EB 0	FNMA GTD PASSTHRU CTF # 512330 7.500%		03/01/2014	Paydown		9	9	9	9				0		9			0		12/01/2029	1
31383U TH 8	FNMA GTD PASSTHRU CTF # 513652 7.500%		03/01/2014	Paydown		10	10	10	10				0		10			0		09/01/2029	1
31383V EC 3	FNMA GTD PASSTHRU CTF # 514131 7.500%		03/01/2014	Paydown		556	556	571	569		(13)		(13)		556			0	7	10/01/2029	1
31383V KC 6	FNMA GTD PASSTHRU CTF # 514291 6.500%		03/01/2014	Paydown		3	3	3	3				0		3			0		09/01/2029	1
31383W 2J 9	FNMA GTD PASSTHRU CTF # 515677 6.500%		03/01/2014	Paydown		55	55	56	56				0		55			0	1	09/01/2029	1
31383W J6 9	FNMA GTD PASSTHRU CTF # 515185 7.500%		03/01/2014	Paydown		14	14	14	14				0		14			0		09/01/2029	1
31383W UX 7	FNMA GTD PASSTHRU CTF # 515498 6.500%		03/01/2014	Paydown		485	485	489	488		(4)		(4)		485			0	5	10/01/2029	1
31383Y NE 3	FNMA GTD PASSTHRU CTF # 517089 7.500%		03/01/2014	Paydown		10	10	10	10				0		10			0		10/01/2029	1
31383Y QH 3	FNMA GTD PASSTHRU CTF # 517156 6.500%		03/01/2014	Paydown		25	25	24	24				0		25			0		12/01/2014	1
31384A FX 1	FNMA GTD PASSTHRU CTF # 517782 7.500%		03/01/2014	Paydown		18	18	18	18				0		18			0		11/01/2029	1
31384A GR 3	FNMA GTD PASSTHRU CTF # 517808 7.000%		03/01/2014	Paydown		9	9	9	9				0		9			0		01/01/2030	1
31384A W2 0	FNMA GTD PASSTHRU CTF # 518265 7.500%		03/01/2014	Paydown		327	327	330	329		(2)		(2)		327			0	4	10/01/2029	1
31384C MD 3	FNMA GTD PASSTHRU CTF # 519756 7.500%		03/01/2014	Paydown		43	43	43	43				0		43			0	1	11/01/2029	1
31384E BZ 2	FNMA GTD PASSTHRU CTF # 521256 7.500%		03/01/2014	Paydown		5	5	5	5				0		5			0		12/01/2029	1
31384F XG 7	FNMA GTD PASSTHRU CTF # 522779 7.000%		03/01/2014	Paydown		17	17	17	17				0		17			0		12/01/2029	1
31384H DV 2	FNMA GTD PASSTHRU CTF # 524016 7.000%		03/01/2014	Paydown		2	2	2	2				0		2			0		11/01/2029	1
31384H N4 1	FNMA GTD PASSTHRU CTF # 524311 6.500%		03/01/2014	Paydown		27	27	27	27				0		27			0		01/01/2015	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31384H ZF 3	FNMA GTD PASSTHRU CTF # 524642 7.500%		03/01/2014	Paydown		856	856	850	851		5		5		856			0	11	12/01/2029	1
31384K DW 3	FNMA GTD PASSTHRU CTF # 525817 7.500%		03/01/2014	Paydown		2	2	2	2				0		2			0		12/01/2029	1
31384K L8 7	FNMA GTD PASSTHRU CTF # 526051 6.500%		03/01/2014	Paydown		13	13	13	13				0		13			0		12/01/2029	1
31384K MP 8	FNMA GTD PASSTHRU CTF # 526066 7.500%		03/01/2014	Paydown		587	587	587	587		1		1		587			0	7	12/01/2029	1
31384L DE 1	FNMA GTD PASSTHRU CTF # 526701 7.500%		03/01/2014	Paydown		787	787	786	786		1		1		787			0	10	01/01/2030	1
31384L MP 6	FNMA GTD PASSTHRU CTF # 526966 7.000%		03/01/2014	Paydown		1	1	1	1				0		1			0		01/01/2030	1
31384L TS 3	FNMA GTD PASSTHRU CTF # 527161 7.000%		03/01/2014	Paydown		25	25	24	24				0		25			0		12/01/2029	1
31384M HU 9	FNMA GTD PASSTHRU CTF # 527743 7.000%		03/01/2014	Paydown		250	250	246	246		3		3		250			0	3	01/01/2030	1
31384M LC 4	FNMA GTD PASSTHRU CTF # 527823 7.000%		01/01/2014	Paydown		143	143	143	143				0		143			0	1	02/01/2030	1
31384N 2R 0	FNMA GTD PASSTHRU CTF # 529184 7.000%		03/01/2014	Paydown		1,139	1,139	1,129	1,129		10		10		1,139			0	20	02/01/2030	1
31384N TE 0	FNMA GTD PASSTHRU CTF # 528949 7.000%		03/01/2014	Paydown		291	291	295	291				0		291			0	3	12/01/2015	1
31384Q V9 1	FNMA GTD PASSTHRU CTF # 530840 7.500%		03/01/2014	Paydown		30	30	30	30				0		30			0		04/01/2030	1
31384T S5 7	FNMA GTD PASSTHRU CTF # 533440 8.000%		03/01/2014	Paydown									0					0		01/01/2030	1
31384U HR 8	FNMA GTD PASSTHRU CTF # 534040 6.500%		03/01/2014	Paydown		21	21	20	21				0		21			0		03/01/2015	1
31384U WD 2	FNMA GTD PASSTHRU CTF # 534444 7.500%		03/01/2014	Paydown		95	95	95	95				0		95			0	1	03/01/2015	1
31384V 3K 6	FNMA GTD PASSTHRU CTF # 535502 5.000%		03/01/2014	Paydown		1,778	1,778	1,736	1,766		12		12		1,778			0	14	10/01/2014	1
31384V PK 2	FNMA GTD PASSTHRU CTF # 535126 6.000%		03/01/2014	Paydown		219	219	215	215		4		4		219			0	2	12/01/2028	1
31384V RK 0	FNMA GTD PASSTHRU CTF # 535190 8.000%		03/01/2014	Paydown		1,625	1,625	1,627	1,626		(1)		(1)		1,625			0	21	03/01/2030	1
31384V UN 0	FNMA GTD PASSTHRU CTF # 535289 7.500%		03/01/2014	Paydown		324	324	322	322		2		2		324			0	4	05/01/2030	1
31384V WD 0	FNMA GTD PASSTHRU CTF # 535344 6.500%		03/01/2014	Paydown		91	91	91	91		(1)		(1)		91			0	1	05/01/2030	1
31384V YV 8	FNMA GTD PASSTHRU CTF # 535424 6.500%		03/01/2014	Paydown		2,021	2,021	2,019	2,018		3		3		2,021			0	14	07/01/2030	1
31384W B9 0	FNMA GTD PASSTHRU CTF # 535664 7.000%		03/01/2014	Paydown		603	603	609	608		(5)		(5)		603			0	6	01/01/2031	1
31384W GU 8	FNMA GTD PASSTHRU CTF # 535811 6.500%		03/01/2014	Paydown		82	82	82	82				0		82			0	1	04/01/2031	1
31384W HG 8	FNMA GTD PASSTHRU CTF # 535831 6.500%		03/01/2014	Paydown		1,705	1,705	1,682	1,684		22		22		1,705			0	19	04/01/2031	1
31384W HP 8	FNMA GTD PASSTHRU CTF # 535838 6.500%		03/01/2014	Paydown		37	37	38	38				0		37			0		04/01/2031	1
31384W JZ 4	FNMA GTD PASSTHRU CTF # 535880 7.000%		03/01/2014	Paydown		7	7	7	7				0		7			0		02/01/2031	1
31384W K5 8	FNMA GTD PASSTHRU CTF # 535916 8.000%		03/01/2014	Paydown		974	974	971	971		3		3		974			0	12	05/01/2031	1
31384W KU 3	FNMA GTD PASSTHRU CTF # 535907 6.000%		03/01/2014	Paydown		12,906	12,906	12,754	12,792		115		115		12,906			0	133	05/01/2021	1
31384W LM 0	FNMA GTD PASSTHRU CTF # 535932 6.000%		03/01/2014	Paydown		143	143	142	142		1		1		143			0	1	05/01/2031	1
31384W LN 8	FNMA GTD PASSTHRU CTF # 535933 6.500%		03/01/2014	Paydown		24	24	24	24				0		24			0		05/01/2031	1
31384X 6J 2	FNMA GTD PASSTHRU CTF # 537373 6.500%		03/01/2014	Paydown		87	87	86	86				0		87			0	1	06/01/2015	1
31384Y 6A 9	FNMA GTD PASSTHRU CTF # 538265 7.500%		03/01/2014	Paydown		9	9	9	9				0		9			0		05/01/2030	1
31385E PK 9	FNMA GTD PASSTHRU CTF # 542326 7.500%		03/01/2014	Paydown		1	1	1	1				0		1			0		06/01/2030	1
31385G KD 5	FNMA GTD PASSTHRU CTF # 543992 7.500%		03/01/2014	Paydown		4	4	4	4				0		4			0		07/01/2030	1
31385H 5B 4	FNMA GTD PASSTHRU CTF # 545442 6.000%		03/01/2014	Paydown		10,683	10,683	10,552	10,560		122		122		10,683			0	110	02/01/2032	1
31385H UQ 3	FNMA GTD PASSTHRU CTF # 545191 7.000%		03/01/2014	Paydown		8,243	8,243	8,406	8,388		(145)		(145)		8,243			0	109	09/01/2031	1
31385J DJ 4	FNMA GTD PASSTHRU CTF # 545605 7.000%		03/01/2014	Paydown		1,691	1,691	1,722	1,718		(27)		(27)		1,691			0	20	05/01/2032	1
31385J K8 0	FNMA GTD PASSTHRU CTF # 545819 6.500%		03/01/2014	Paydown		23	23	24	24				0		23			0		08/01/2032	1
31385J NG 9	FNMA GTD PASSTHRU CTF # 545891 6.500%		03/01/2014	Paydown		407	407	406	406		2		2		407			0	4	07/01/2032	1
31385N QS 1	FNMA GTD PASSTHRU CTF # 547765 7.000%		03/01/2014	Paydown		4	4	4	4				0		4			0		07/01/2030	1
31385R BD 1	FNMA GTD PASSTHRU CTF # 550036 6.500%		03/01/2014	Paydown		329	329	326	328		2		2		329			0	5	10/01/2015	1
31385U XT 5	FNMA GTD PASSTHRU CTF # 553390 7.500%		03/01/2014	Paydown		681	681	682	679		3		3		681			0	9	10/01/2015	1
31385W 5H 8	FNMA GTD PASSTHRU CTF # 555348 6.000%		03/01/2014	Paydown		225	225	224	224		1		1		225			0	2	01/01/2033	1
31385W DY 2	FNMA GTD PASSTHRU CTF # 554619 8.000%		03/01/2014	Paydown		43	43	43	43		(1)		(1)		43			0		11/01/2030	1

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31385X 5Q 6	FNMA GTD PASSTHRU CTF # 556255 7.000%		03/01/2014	Paydown		62	62	63	62				0		62			0	1	11/01/2015	1
31385X AS 6	FNMA GTD PASSTHRU CTF # 555417 6.000%		03/01/2014	Paydown		3,536	3,536	3,515	3,515		21		21		3,536			0	33	05/01/2033	1
31385X CA 3	FNMA GTD PASSTHRU CTF # 555465 5.000%		03/01/2014	Paydown		8,487	8,487	8,233	8,324		162		162		8,487			0	76	03/01/2018	1
31385X RB 5	FNMA GTD PASSTHRU CTF # 555882 5.000%		03/01/2014	Paydown		13,237	13,237	13,025	13,100		137		137		13,237			0	115	08/01/2018	1
31385Y F2 6	FNMA GTD PASSTHRU CTF # 556485 6.500%		03/01/2014	Paydown		34	34	34	34				0		34			0		03/01/2030	1
31385Y MH 5	FNMA GTD PASSTHRU CTF # 556660 7.000%		03/01/2014	Paydown		5	5	5	5				0		5			0		11/01/2030	1
31386C KK 7	FNMA GTD PASSTHRU CTF # 559298 7.500%		03/01/2014	Paydown		8	8	8	8				0		8			0		11/01/2030	1
31386C S5 2	FNMA GTD PASSTHRU CTF # 559540 7.000%		03/01/2014	Paydown		1	1	1	1				0		1			0		12/01/2030	1
31386C VM 1	FNMA GTD PASSTHRU CTF # 559620 7.000%		03/01/2014	Paydown		20	20	20	20				0		20			0		01/01/2031	1
31386E YS 1	FNMA GTD PASSTHRU CTF # 561521 7.000%		03/01/2014	Paydown		128	128	126	127		1		1		128			0	2	12/01/2030	1
31386F A5 4	FNMA GTD PASSTHRU CTF # 561728 7.000%		03/01/2014	Paydown		3,460	3,460	3,509	3,458		2		2		3,460			0	27	11/01/2015	1
31386F F6 7	FNMA GTD PASSTHRU CTF # 561889 7.000%		03/01/2014	Paydown		192	192	193	193		(1)		(1)		192			0	2	12/01/2030	1
31386F KB 0	FNMA GTD PASSTHRU CTF # 561990 7.000%		03/01/2014	Paydown		788	788	799	788				0		788			0	9	12/01/2015	1
31386F LS 2	FNMA GTD PASSTHRU CTF # 562037 7.500%		03/01/2014	Paydown		266	266	267	265		1		1		266			0	3	12/01/2015	1
31386F LU 7	FNMA GTD PASSTHRU CTF # 562039 7.500%		03/01/2014	Paydown		92	92	92	91				0		92			0	1	12/01/2015	1
31386F PH 2	FNMA GTD PASSTHRU CTF # 562124 8.000%		03/01/2014	Paydown		11	11	11	11				0		11			0		12/01/2030	1
31386F XN 0	FNMA GTD PASSTHRU CTF # 562385 7.000%		03/01/2014	Paydown		39	39	39	39				0		39			0		01/01/2031	1
31386H 3Z 2	FNMA GTD PASSTHRU CTF # 564316 8.000%		03/01/2014	Paydown		13	13	13	13				0		13			0		11/01/2030	1
31386H 6X 4	FNMA GTD PASSTHRU CTF # 564386 7.500%		03/01/2014	Paydown		17	17	17	17				0		17			0		12/01/2030	1
31386J EH 6	FNMA GTD PASSTHRU CTF # 564536 7.500%		03/01/2014	Paydown		12	12	12	12				0		12			0		01/01/2031	1
31386L 6Z 0	FNMA GTD PASSTHRU CTF # 567088 8.000%		03/01/2014	Paydown		6	6	6	6				0		6			0		01/01/2031	1
31386L NA 6	FNMA GTD PASSTHRU CTF # 566585 6.500%		03/01/2014	Paydown		67	67	66	66				0		67			0	1	12/01/2015	1
31386L VK 5	FNMA GTD PASSTHRU CTF # 566818 6.500%		03/01/2014	Paydown		239	239	239	239				0		239			0	1	05/01/2031	1
31386M D6 4	FNMA GTD PASSTHRU CTF # 567225 7.000%		03/01/2014	Paydown		77	77	78	77				0		77			0	1	12/01/2015	1
31386N CC 0	FNMA GTD PASSTHRU CTF # 568067 7.500%		03/01/2014	Paydown		7	7	7	7				0		7			0		06/01/2031	1
31386N DS 4	FNMA GTD PASSTHRU CTF # 568113 7.000%		03/01/2014	Paydown		14	14	14	14				0		14			0		01/01/2031	1
31386P ZU 0	FNMA GTD PASSTHRU CTF # 569655 5.500%		03/01/2014	Paydown		299	299	288	289		9		9		299			0	2	01/01/2032	1
31386T QK 4	FNMA GTD PASSTHRU CTF # 572958 6.000%		03/01/2014	Paydown		6	6	6	6				0		6			0		05/01/2031	1
31386T VC 6	FNMA GTD PASSTHRU CTF # 573111 7.500%		03/01/2014	Paydown		2	2	2	2				0		2			0		05/01/2031	1
31386U B4 3	FNMA GTD PASSTHRU CTF # 573459 5.000%		03/01/2014	Paydown		4,563	4,563	4,395	4,500		63		63		4,563			0	45	04/01/2016	1
31386V VS 6	FNMA GTD PASSTHRU CTF # 574925 6.000%		03/01/2014	Paydown		1,231	1,231	1,214	1,222		8		8		1,231			0	12	04/01/2016	1
31386X 2S 4	FNMA GTD PASSTHRU CTF # 576885 6.000%		03/01/2014	Paydown		92	92	91	91		1		1		92			0	1	08/01/2016	1
31386X J7 2	FNMA GTD PASSTHRU CTF # 576386 6.000%		03/01/2014	Paydown		387	387	382	385		3		3		387			0	4	05/01/2016	1
31387A 6K 6	FNMA GTD PASSTHRU CTF # 578774 6.000%		03/01/2014	Paydown		71	71	70	71		1		1		71			0	1	05/01/2016	1
31387A JF 3	FNMA GTD PASSTHRU CTF # 578162 6.000%		03/01/2014	Paydown		225	225	222	222		3		3		225			0	2	04/01/2031	1
31387A NP 6	FNMA GTD PASSTHRU CTF # 578298 6.500%		03/01/2014	Paydown		5	5	6	6				0		5			0		05/01/2031	1
31387B EN 9	FNMA GTD PASSTHRU CTF # 578941 6.000%		03/01/2014	Paydown		11	11	10	10				0		11			0		04/01/2031	1
31387B GH 0	FNMA GTD PASSTHRU CTF # 579000 6.500%		03/01/2014	Paydown		11	11	11	11				0		11			0		04/01/2031	1
31387B GP 2	FNMA GTD PASSTHRU CTF # 579006 6.500%		03/01/2014	Paydown		91	91	91	91				0		91			0	1	05/01/2031	1
31387B UV 3	FNMA GTD PASSTHRU CTF # 579396 6.500%		03/01/2014	Paydown		367	367	362	362		5		5		367			0	6	05/01/2031	1
31387B UY 7	FNMA GTD PASSTHRU CTF # 579399 6.500%		03/01/2014	Paydown		357	357	355	355		2		2		357			0	2	05/01/2031	1
31387B WY 5	FNMA GTD PASSTHRU CTF # 579463 6.000%		03/01/2014	Paydown		11	11	11	11				0		11			0		04/01/2031	1
31387C DS 7	FNMA GTD PASSTHRU CTF # 579813 6.500%		03/01/2014	Paydown		770	770	761	761		9		9		770			0	8	05/01/2031	1
31387C QA 2	FNMA GTD PASSTHRU CTF # 580149 6.500%		03/01/2014	Paydown		71	71	71	71				0		71			0	1	07/01/2031	1
31387C QM 6	FNMA GTD PASSTHRU CTF # 580160 6.000%		03/01/2014	Paydown		87	87	86	86		1		1		87			0	1	08/01/2031	1

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31387D H3 6	FNMA GTD PASSTHRU CTF # 580850 6.500%		03/01/2014	Paydown		292	292	294	294		(2)		(2)		292			0	3	05/01/2031	1
31387D UW 7	FNMA GTD PASSTHRU CTF # 581197 6.500%		03/01/2014	Paydown		4	4	4	4				0		4			0		05/01/2031	1
31387F 3B 8	FNMA GTD PASSTHRU CTF # 583194 6.000%		03/01/2014	Paydown		64	64	63	63		1		1		64			0	1	05/01/2031	1
31387F 3F 9	FNMA GTD PASSTHRU CTF # 583198 6.500%		03/01/2014	Paydown		5	5	5	5				0		5			0		05/01/2031	1
31387F FV 1	FNMA GTD PASSTHRU CTF # 582580 6.000%		03/01/2014	Paydown		17	17	17	17				0		17			0		05/01/2031	1
31387F UN 2	FNMA GTD PASSTHRU CTF # 582989 6.500%		03/01/2014	Paydown		80	80	79	79				0		80			0	1	06/01/2031	1
31387F UP 7	FNMA GTD PASSTHRU CTF # 582990 6.500%		03/01/2014	Paydown		11	11	11	11				0		11			0		07/01/2031	1
31387F ZA 5	FNMA GTD PASSTHRU CTF # 583137 6.500%		03/01/2014	Paydown		10	10	10	10				0		10			0		05/01/2031	1
31387G 6X 5	FNMA GTD PASSTHRU CTF # 584186 6.500%		03/01/2014	Paydown		3	3	3	3				0		3			0		07/01/2031	1
31387H JG 6	FNMA GTD PASSTHRU CTF # 584463 6.500%		03/01/2014	Paydown		528	528	520	521		7		7		528			0	6	08/01/2031	1
31387H ZT 0	FNMA GTD PASSTHRU CTF # 584954 6.500%		03/01/2014	Paydown		4	4	4	4				0		4			0		06/01/2031	1
31387J JH 0	FNMA GTD PASSTHRU CTF # 585364 6.500%		03/01/2014	Paydown		6	6	6	6				0		6			0		06/01/2031	1
31387K HQ 9	FNMA GTD PASSTHRU CTF # 586239 7.000%		03/01/2014	Paydown		28	28	27	27		1		1		28			0		08/01/2031	1
31387N WR 4	FNMA GTD PASSTHRU CTF # 589356 6.500%		03/01/2014	Paydown		152	152	151	151		1		1		152			0	2	06/01/2031	1
31387P RA 2	FNMA GTD PASSTHRU CTF # 590081 8.000%		03/01/2014	Paydown		8	8	8	8				0		8			0		06/01/2031	1
31387P RH 7	FNMA GTD PASSTHRU CTF # 590088 7.000%		03/01/2014	Paydown		2,137	2,137	2,170	2,166		(28)		(28)		2,137			0	25	06/01/2031	1
31387R 4R 6	FNMA GTD PASSTHRU CTF # 592232 6.500%		03/01/2014	Paydown		208	208	205	205		3		3		208			0	2	07/01/2031	1
31387R 6X 1	FNMA GTD PASSTHRU CTF # 592286 7.000%		03/01/2014	Paydown		7,391	7,391	7,427	7,421		(30)		(30)		7,391			0	86	06/01/2031	1
31387R VM 7	FNMA GTD PASSTHRU CTF # 592020 6.500%		03/01/2014	Paydown		102	102	101	101				0		102			0	2	06/01/2031	1
31387S 3B 0	FNMA GTD PASSTHRU CTF # 593094 6.500%		03/01/2014	Paydown		27	27	27	27				0		27			0		07/01/2031	1
31387S HF 6	FNMA GTD PASSTHRU CTF # 592530 6.000%		03/01/2014	Paydown		475	475	469	472		3		3		475			0	5	06/01/2016	1
31387T HJ 6	FNMA GTD PASSTHRU CTF # 593433 6.500%		03/01/2014	Paydown		12	12	12	12				0		12			0		07/01/2031	1
31387U 5P 2	FNMA GTD PASSTHRU CTF # 594954 6.000%		03/01/2014	Paydown		135	135	134	134		1		1		135			0	1	08/01/2016	1
31387U VL 2	FNMA GTD PASSTHRU CTF # 594719 6.500%		03/01/2014	Paydown		15	15	15	15				0		15			0		07/01/2031	1
31387V 4D 8	FNMA GTD PASSTHRU CTF # 595820 6.500%		03/01/2014	Paydown		25	25	25	25				0		25			0		08/01/2031	1
31387V YH 6	FNMA GTD PASSTHRU CTF # 595712 6.000%		03/01/2014	Paydown		436	436	430	433		3		3		436			0	4	07/01/2016	1
31387W 2J 5	FNMA GTD PASSTHRU CTF # 596677 7.000%		03/01/2014	Paydown		13,060	13,060	13,221	13,198		(139)		(139)		13,060			0	110	08/01/2031	1
31387W MR 5	FNMA GTD PASSTHRU CTF # 596268 6.500%		03/01/2014	Paydown		495	495	493	493		1		1		495			0	5	08/01/2031	1
31387W NE 3	FNMA GTD PASSTHRU CTF # 596289 6.500%		03/01/2014	Paydown		885	885	883	882		2		2		885			0	14	08/01/2031	1
31387W P8 4	FNMA GTD PASSTHRU CTF # 596347 6.000%		03/01/2014	Paydown		5,452	5,452	5,377	5,413		39		39		5,452			0	52	07/01/2016	1
31387W QD 2	FNMA GTD PASSTHRU CTF # 596352 6.000%		03/01/2014	Paydown		347	347	342	344		2		2		347			0	3	07/01/2016	1
31387X ZJ 7	FNMA GTD PASSTHRU CTF # 597545 6.500%		03/01/2014	Paydown		23	23	23	23				0		23			0		09/01/2031	1
31388A 3A 0	FNMA GTD PASSTHRU CTF # 599393 6.500%		03/01/2014	Paydown		53	53	52	52		1		1		53			0	1	08/01/2031	1
31388A VB 7	FNMA GTD PASSTHRU CTF # 599210 6.500%		03/01/2014	Paydown		17	17	17	17				0		17			0		07/01/2031	1
31388B BG 6	FNMA GTD PASSTHRU CTF # 599539 6.000%		03/01/2014	Paydown		8,024	8,024	7,914	7,965		59		59		8,024			0	80	08/01/2016	1
31388B VH 2	FNMA GTD PASSTHRU CTF # 600116 6.000%		03/01/2014	Paydown		513	513	505	509		4		4		513			0	5	08/01/2016	1
31388C MN 7	FNMA GTD PASSTHRU CTF # 600765 6.500%		03/01/2014	Paydown		10	10	10	10				0		10			0		08/01/2031	1
31388D 2X 5	FNMA GTD PASSTHRU CTF # 602090 6.500%		03/01/2014	Paydown		4	4	4	4				0		4			0		09/01/2031	1
31388D JK 5	FNMA GTD PASSTHRU CTF # 601566 6.500%		03/01/2014	Paydown		53	53	52	52		1		1		53			0	1	08/01/2031	1
31388D UL 0	FNMA GTD PASSTHRU CTF # 601887 6.500%		03/01/2014	Paydown		365	365	359	360		5		5		365			0	6	08/01/2031	1
31388D X2 9	FNMA GTD PASSTHRU CTF # 601997 7.000%		03/01/2014	Paydown		8	8	8	8				0		8			0		09/01/2031	1
31388D XR 4	FNMA GTD PASSTHRU CTF # 601988 6.000%		03/01/2014	Paydown		337	337	333	335		2		2		337			0	3	08/01/2016	1
31388E H3 3	FNMA GTD PASSTHRU CTF # 602450 6.000%		03/01/2014	Paydown		357	357	352	354		3		3		357			0	4	09/01/2016	1
31388G 3H 2	FNMA GTD PASSTHRU CTF # 604800 7.000%		03/01/2014	Paydown		12	12	12	12				0		12			0		09/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31388G T7 6	FNMA GTD PASSTHRU CTF # 604574 6.000%		03/01/2014	Paydown		1,518	1,518	1,514	1,513		5		5		1,518			0	15	09/01/2021	1
31388K DC 3	FNMA GTD PASSTHRU CTF # 606799 7.000%		03/01/2014	Paydown		897	897	906	905		(8)		(8)		897			0	5	10/01/2031	1
31388K JH 6	FNMA GTD PASSTHRU CTF # 606964 7.000%		03/01/2014	Paydown		2,351	2,351	2,409	2,403		(51)		(51)		2,351			0	31	10/01/2031	1
31388N J3 1	FNMA GTD PASSTHRU CTF # 609682 7.000%		03/01/2014	Paydown		6	6	7	7				0		6			0		10/01/2031	1
31388S FJ 9	FNMA GTD PASSTHRU CTF # 613169 7.000%		03/01/2014	Paydown		4	4	4	4				0		4			0		11/01/2031	1
31388U 4D 9	FNMA GTD PASSTHRU CTF # 615620 6.500%		03/01/2014	Paydown		503	503	508	507		(4)		(4)		503			0	5	02/01/2032	1
31388U D6 4	FNMA GTD PASSTHRU CTF # 614925 6.000%		03/01/2014	Paydown		44	44	44	44				0		44			0		12/01/2031	1
31388U DA 5	FNMA GTD PASSTHRU CTF # 614897 6.000%		03/01/2014	Paydown		79	79	79	79				0		79			0	1	12/01/2031	1
31388W F2 7	FNMA GTD PASSTHRU CTF # 616785 7.000%		03/01/2014	Paydown		188	188	191	190		(3)		(3)		188			0	2	12/01/2031	1
31388W JZ 0	FNMA GTD PASSTHRU CTF # 616880 6.000%		03/01/2014	Paydown		117	117	116	116				0		117			0	1	12/01/2031	1
31388W QE 9	FNMA GTD PASSTHRU CTF # 617053 2.345%		03/01/2014	Paydown		9,637	9,637	9,637	9,637				0		9,637			0	38	12/01/2031	1
31388W WW 2	FNMA GTD PASSTHRU CTF # 617261 7.000%		03/01/2014	Paydown		137	137	139	138		(1)		(1)		137			0	2	12/01/2031	1
31388Y B5 0	FNMA GTD PASSTHRU CTF # 618460 5.000%		03/01/2014	Paydown		24,236	24,236	23,588	23,893		343		343		24,236			0	164	12/01/2016	1
31388Y ZU 9	FNMA GTD PASSTHRU CTF # 619155 6.500%		03/01/2014	Paydown		632	632	637	636		(5)		(5)		632			0	10	03/01/2032	1
31389A RJ 4	FNMA GTD PASSTHRU CTF # 619789 6.500%		03/01/2014	Paydown		7	7	7	7				0		7			0		12/01/2031	1
31389A TR 4	FNMA GTD PASSTHRU CTF # 619860 5.000%		03/01/2014	Paydown		214	214	209	211		3		3		214			0	2	12/01/2016	1
31389C EZ 8	FNMA GTD PASSTHRU CTF # 621252 6.500%		03/01/2014	Paydown		1,366	1,366	1,378	1,377		(11)		(11)		1,366			0	14	02/01/2032	1
31389C T3 3	FNMA GTD PASSTHRU CTF # 621670 2.400%		03/01/2014	Paydown		4,260	4,260	4,254	4,254		6		6		4,260			0	18	02/01/2032	1
31389G ZW 3	FNMA GTD PASSTHRU CTF # 625457 2.063%		03/01/2014	Paydown		5,029	5,029	4,982	4,987		41		41		5,029			0	18	02/01/2032	1
31389L RM 3	FNMA GTD PASSTHRU CTF # 628792 2.209%		03/01/2014	Paydown		2,486	2,486	2,483	2,483		3		3		2,486			0	9	03/01/2032	1
31389L ZM 4	FNMA GTD PASSTHRU CTF # 629048 6.500%		03/01/2014	Paydown		673	673	679	678		(5)		(5)		673			0	10	04/01/2032	1
31389M BH 9	FNMA GTD PASSTHRU CTF # 629240 5.500%		03/01/2014	Paydown		154	154	149	149		5		5		154			0	1	02/01/2032	1
31389M CQ 8	FNMA GTD PASSTHRU CTF # 629279 6.500%		03/01/2014	Paydown		186	186	186	186		(1)		(1)		186			0	2	02/01/2032	1
31389N KX 2	FNMA GTD PASSTHRU CTF # 630410 6.000%		03/01/2014	Paydown		2,496	2,496	2,484	2,484		11		11		2,496			0	14	03/01/2032	1
31389P 5X 4	FNMA GTD PASSTHRU CTF # 631862 2.400%		03/01/2014	Paydown		12,897	12,897	12,843	12,848		50		50		12,897			0	68	02/01/2032	1
31389S 7A 6	FNMA GTD PASSTHRU CTF # 634589 8.000%		03/01/2014	Paydown		2	2	2	2				0		2			0		12/01/2031	1
31389S S7 0	FNMA GTD PASSTHRU CTF # 634242 6.500%		03/01/2014	Paydown		1	1	1	1				0		1			0		03/01/2032	1
31389T LH 3	FNMA GTD PASSTHRU CTF # 634928 6.500%		03/01/2014	Paydown		1,563	1,563	1,556	1,556		7		7		1,563			0	17	03/01/2032	1
31389U S5 9	FNMA GTD PASSTHRU CTF # 636040 2.388%		03/01/2014	Paydown		5,928	5,928	5,910	5,911		16		16		5,928			0	24	04/01/2032	1
31389W NL 5	FNMA GTD PASSTHRU CTF # 637695 6.000%		03/01/2014	Paydown		4,685	4,685	4,663	4,663		22		22		4,685			0	32	04/01/2032	1
31389W U2 9	FNMA GTD PASSTHRU CTF # 637901 8.000%		03/01/2014	Paydown		160	160	159	159		1		1		160			0	2	03/01/2032	1
31389X 6Y 4	FNMA GTD PASSTHRU CTF # 639087 6.500%		03/01/2014	Paydown		41	41	41	41				0		41			0		05/01/2032	1
31389Y UT 6	FNMA GTD PASSTHRU CTF # 639694 6.500%		03/01/2014	Paydown		13	13	13	13				0		13			0		03/01/2032	1
3138A1 SL 6	FNMA GTD PASSTHRU CTF #AH0522 4.000% 1..		03/01/2014	Paydown		22,820	22,820	23,002	22,992		(172)		(172)		22,820			0	152	12/01/2040	1
3138A2 A2 5	FNMA GTD PASSTHRU CTF #AH0924 4.000% 1..		03/01/2014	Paydown		18,828	18,828	19,298	19,278		(450)		(450)		18,828			0	136	12/01/2040	1
3138A2 AX 7	FNMA GTD PASSTHRU CTF# AH0921 4.000% 1..		03/01/2014	Paydown		42,039	42,039	43,826	43,806		(1,767)		(1,767)		42,039			0	284	12/01/2040	1
3138A3 LL 9	FNMA GTD PASSTHRU CTF #AH2130 4.500% 0..		03/01/2014	Paydown		192,426	192,426	197,056	196,873		(4,447)		(4,447)		192,426			0	901	02/01/2041	1
3138A3 UZ 8	FNMA GTD PASSTHRU CTF #AH2399 4.000% 0..		03/01/2014	Paydown		642,344	642,344	670,848	669,759		(27,414)		(27,414)		642,344			0	3,812	01/01/2041	1
3138A4 R9 8	FNMA GTD PASSTHRU CTF #AH3211 4.500% 0..		03/01/2014	Paydown		387,085	387,085	393,496	393,224		(6,139)		(6,139)		387,085			0	1,641	01/01/2041	1
3138A4 SE 6	FNMA GTD PASSTHRU CTF #AH3216 4.500% 0..		03/01/2014	Paydown		75,018	75,018	76,553	76,492		(1,474)		(1,474)		75,018			0	561	02/01/2041	1
3138A4 X4 2	FNMA GTD PASSTHRU CTF #AH3398 4.500% 0..		03/01/2014	Paydown		1,511,514	1,511,514	1,541,272	1,540,148		(28,634)		(28,634)		1,511,514			0	10,499	01/01/2041	1
3138A4 XN 0	FNMA GTD PASSTHRU CTF #AH3384 3.500% 0..		03/01/2014	Paydown		275,309	275,309	280,772	280,489		(5,180)		(5,180)		275,309			0	1,387	01/01/2041	1
3138A5 BP 6	FNMA GTD PASSTHRU CTF# AH3645 4.000% 0..		03/01/2014	Paydown		29,811	29,811	30,868	30,857		(1,046)		(1,046)		29,811			0	214	02/01/2041	1
3138A5 TT 9	FNMA GTD PASSTHRU CTF #AH4161 3.500% 0..		03/01/2014	Paydown		15,358	15,358	15,689	15,673		(315)		(315)		15,358			0	102	01/01/2041	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138A6 KV 1	FNMA GTD PASSTHRU CTF #AH4807 3.500% 0..		03/01/2014	Paydown		681,958	681,958	676,844	677,254		4,705		4,705		681,958			0	3,605	02/01/2026	1
3138A6 T5 9	FNMA GTD PASSTHRU CTF #AH5071 4.500% 0..		03/01/2014	Paydown		221,304	221,304	225,211	225,059		(3,756)		(3,756)		221,304			0	1,043	03/01/2041	1
3138A7 4E 5	FNMA GTD PASSTHRU CTF #AH6220 4.500% 0..		03/01/2014	Paydown		461,802	461,802	461,730	461,678		124		124		461,802			0	2,697	03/01/2041	1
3138A7 FW 3	FNMA GTD PASSTHRU CTF #AH5580 4.500% 0..		03/01/2014	Paydown		719,835	719,835	764,600	763,215		(43,380)		(43,380)		719,835			0	5,423	02/01/2041	1
3138A7 FX 1	FNMA GTD PASSTHRU CTF #AH5581 4.500% 0..		03/01/2014	Paydown		528,666	528,666	539,818	539,457		(10,791)		(10,791)		528,666			0	3,636	02/01/2041	1
3138A7 G6 9	FNMA GTD PASSTHRU CTF #AH5620 4.000% 0..		03/01/2014	Paydown		18,373	18,373	19,021	18,950		(578)		(578)		18,373			0	118	02/01/2026	1
3138A7 PC 6	FNMA GTD PASSTHRU CTF #AH5818 4.500% 0..		03/01/2014	Paydown		995,242	995,242	1,019,656	1,018,590		(23,348)		(23,348)		995,242			0	7,798	02/01/2041	1
3138A7 PU 6	FNMA GTD PASSTHRU CTF #AH5834 4.500% 0..		03/01/2014	Paydown		201,822	201,822	206,111	205,906		(4,085)		(4,085)		201,822			0	2,115	02/01/2041	1
3138A7 QK 7	FNMA GTD PASSTHRU CTF #AH5857 3.500% 0..		03/01/2014	Paydown		4,847	4,847	4,885	4,883		(36)		(36)		4,847			0	28	02/01/2041	1
3138A7 XQ 6	FNMA GTD PASSTHRU CTF #AH6086 4.500% 0..		03/01/2014	Paydown		624,242	624,242	636,142	635,611		(11,369)		(11,369)		624,242			0	4,342	03/01/2041	1
3138A7 XR 4	FNMA GTD PASSTHRU CTF #AH6087 4.500% 0..		03/01/2014	Paydown		393,484	393,484	396,973	396,804		(3,320)		(3,320)		393,484			0	2,890	03/01/2041	1
3138A7 XW 3	FNMA GTD PASSTHRU CTF #AH6092 4.500% 0..		03/01/2014	Paydown		1,022,855	1,022,855	1,047,308	1,046,337		(23,482)		(23,482)		1,022,855			0	5,782	03/01/2041	1
3138A8 7J 9	FNMA GTD PASSTHRU CTF# AH7196 4.500% 0..		03/01/2014	Paydown		245,212	245,212	263,105	262,964		(17,752)		(17,752)		245,212			0	1,775	03/01/2041	1
3138A8 J4 9	FNMA GTD PASSTHRU CTF #AH6582 4.000% 0..		03/01/2014	Paydown		161,990	161,990	158,800	158,924		3,066		3,066		161,990			0	1,058	03/01/2041	1
3138A8 SR 8	FNMA GTD PASSTHRU CTF #AH6827 4.000% 0..		03/01/2014	Paydown		27,634	27,634	28,558	28,465		(831)		(831)		27,634			0	172	03/01/2026	1
3138A8 XC 5	FNMA GTD PASSTHRU CTF #AH6974 3.500% 0..		03/01/2014	Paydown		77,311	77,311	76,731	76,775		536		536		77,311			0	445	02/01/2026	1
3138AA PS 4	FNMA GTD PASSTHRU CTF #AH8532 4.500% 0..		03/01/2014	Paydown		115,176	115,176	116,886	116,818		(1,642)		(1,642)		115,176			0	1,074	03/01/2041	1
3138AA Y3 9	FNMA GTD PASSTHRU CTF #AH8829 4.500% 0..		03/01/2014	Paydown		138,177	138,177	140,897	140,796		(2,619)		(2,619)		138,177			0	1,308	03/01/2041	1
3138AA YS 4	FNMA GTD PASSTHRU CTF #AH8820 4.500% 0..		03/01/2014	Paydown		18,592	18,592	19,312	19,287		(695)		(695)		18,592			0	162	03/01/2041	1
3138AB CW 7	FNMA GTD PASSTHRU CTF #AH9084 4.500% 0..		03/01/2014	Paydown		44,674	44,674	45,854	45,814		(1,139)		(1,139)		44,674			0	277	04/01/2041	1
3138AB PJ 2	FNMA GTD PASSTHRU CTF #AH9424 4.500% 0..		03/01/2014	Paydown		319,324	319,324	325,610	325,374		(6,051)		(6,051)		319,324			0	1,896	04/01/2041	1
3138AD 2U 8	FNMA GTD PASSTHRU CTF #AI0786 4.500% 0....		03/01/2014	Paydown		23,383	23,383	24,355	24,330		(947)		(947)		23,383			0	118	04/01/2041	1
3138AD 5T 8	FNMA GTD PASSTHRU CTF #AI0857 4.000% 1....		03/01/2014	Paydown		648,324	648,324	682,665	681,504		(33,180)		(33,180)		648,324			0	3,332	12/01/2041	1
3138AE GJ 6	FNMA GTD PASSTHRU CTF #AI1100 4.000% 0....		03/01/2014	Paydown		84,449	84,449	88,515	88,366		(3,918)		(3,918)		84,449			0	379	07/01/2041	1
3138AE GK 3	FNMA GTD PASSTHRU CTF #AI1101 4.500% 0....		03/01/2014	Paydown		10,169	10,169	10,764	10,744		(575)		(575)		10,169			0	94	07/01/2041	1
3138AE J8 7	FNMA GTD PASSTHRU CTF #AI1186 4.000% 0....		03/01/2014	Paydown		87,786	87,786	91,229	91,179		(3,393)		(3,393)		87,786			0	530	04/01/2041	1
3138AF XA 3	FNMA GTD PASSTHRU CTF #AI2472 4.500% 0....		03/01/2014	Paydown		28,139	28,139	29,207	29,172		(1,033)		(1,033)		28,139			0	185	05/01/2041	1
3138AJ WD 0	FNMA GTD PASSTHRU CTF #AI5143 4.500% 0....		03/01/2014	Paydown		27,130	27,130	28,515	28,469		(1,339)		(1,339)		27,130			0	272	07/01/2041	1
3138AK GL 7	FNMA GTD PASSTHRU CTF #AI5602 4.500% 0....		03/01/2014	Paydown		55,235	55,235	57,876	57,796		(2,561)		(2,561)		55,235			0	411	07/01/2041	1
3138AL NT 0	FNMA GTD PASSTHRU CTF #AI6701 4.000% 0....		03/01/2014	Paydown		74,865	74,865	78,164	78,051		(3,186)		(3,186)		74,865			0	458	09/01/2041	1
3138AN CY 7	FNMA GTD PASSTHRU CTF #AI8186 4.000% 0....		03/01/2014	Paydown		122,802	122,802	129,331	129,106		(6,304)		(6,304)		122,802			0	794	08/01/2041	1
3138AR 5B 6	FNMA GTD PASSTHRU CTF #AJ0841 4.500% 0...		03/11/2014	GOLDMAN SACHS & CO		30,409,166	28,295,821	30,002,413	29,953,215		7,769		7,769		29,960,984		448,182	448,182	360,772	09/01/2041	1
3138AR 5B 6	FNMA GTD PASSTHRU CTF #AJ0841 4.500% 0...		03/01/2014	Paydown		643,992	643,992	682,833	681,713		(37,721)		(37,721)		643,992			0	3,688	09/01/2041	1
3138AS YQ 9	FNMA GTD PASSTHRU CTF #AJ1618 4.000% 1...		03/01/2014	Paydown		399,124	399,124	418,083	417,447		(18,323)		(18,323)		399,124			0	2,612	10/01/2041	1
3138AU VE 4	FNMA GTD PASSTHRU CTF #AJ3312 4.000% 1...		03/01/2014	Paydown		735,662	735,662	766,467	765,528		(29,866)		(29,866)		735,662			0	4,973	11/01/2041	1
3138AV F3 4	FNMA GTD PASSTHRU CTF #AJ3785 4.000% 1...		03/01/2014	Paydown		35,257	35,257	36,719	36,667		(1,410)		(1,410)		35,257			0	227	11/01/2041	1
3138AY Q8 5	FNMA GTD PASSTHRU CTF #AJ6778 4.000% 0...		03/01/2014	Paydown		557,350	557,350	587,830	586,819		(29,469)		(29,469)		557,350			0	3,710	01/01/2042	1
3138AY UB 3	FNMA GTD PASSTHRU CTF #AJ6877 4.000% 1...		03/01/2014	Paydown		287,077	287,077	303,136	302,595		(15,517)		(15,517)		287,077			0	1,896	12/01/2041	1
3138E0 FE 4	FNMA GTD PASSTHRU CTF #AJ7364 4.000% 1...		03/01/2014	Paydown		200,726	200,726	209,194	208,896		(8,170)		(8,170)		200,726			0	1,872	11/01/2041	1
3138E0 JR 1	FNMA GTD PASSTHRU CTF #AJ7471 4.000% 1...		03/01/2014	Paydown		117,872	117,872	124,724	124,501		(6,629)		(6,629)		117,872			0	790	12/01/2041	1
3138E0 RK 7	FNMA GTD PASSTHRU CTF #AJ7689 4.000% 1...		03/01/2014	Paydown		124,930	124,930	131,122	130,989		(6,059)		(6,059)		124,930			0	756	12/01/2041	1
3138E1 JJ 7	FNMA GTD PASSTHRU CTF #AJ8364 4.000% 0...		03/01/2014	Paydown		953,597	953,597	1,000,830	999,138		(45,541)		(45,541)		953,597			0	5,506	01/01/2042	1
3138E2 QR 9	FNMA GTD PASSTHRU CTF #AJ9463 4.000% 0...		03/01/2014	Paydown		297,093	297,093	312,737	312,134		(15,041)		(15,041)		297,093			0	2,098	01/01/2042	1
3138E4 2Q 3	FNMA GTD PASSTHRU CTF #AK0782 3.500% 0...		03/01/2014	Paydown		16,664	16,664	17,292	17,268		(604)		(604)		16,664			0	95	01/01/2042	1
3138E8 FU 1	FNMA GTD PASSTHRU CTF# AK3778 4.000% 0..		03/01/2014	Paydown		71,359	71,359	75,641	75,518		(4,159)		(4,159)		71,359			0	479	03/01/2042	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138EC KR 3	FNMA GTD PASSTHRU CTF# AK7503 3.500% 0...		03/01/2014	Paydown		85,303	85,303	86,996	86,936		(1,633)		(1,633)		85,303			0	313	04/01/2042	1
3138EG CB 8	FNMA GTD PASSTHRU CTF #AL0065 4.500% 0...		03/01/2014	Paydown		233,185	233,185	235,289	235,190		(2,005)		(2,005)		233,185			0	1,649	04/01/2041	1
3138EG EY 6	FNMA GTD PASSTHRU CTF #AL0150 4.000% 0...		03/01/2014	Paydown		601,047	601,047	604,709	604,491		(3,444)		(3,444)		601,047			0	3,751	02/01/2041	1
3138EG HR 8	FNMA GTD PASSTHRU CTF #AL0239 4.000% 0...		03/01/2014	Paydown		99,841	99,841	98,921	98,947		894		894		99,841			0	671	04/01/2041	1
3138EG HT 4	FNMA GTD PASSTHRU CTF #AL0241 4.000% 0...		03/01/2014	Paydown		23,083	23,083	23,775	23,745		(662)		(662)		23,083			0	176	04/01/2041	1
3138EG HX 5	FNMA GTD PASSTHRU CTF #AL0245 4.000% 0...		03/01/2014	Paydown		171,295	171,295	172,940	172,852		(1,557)		(1,557)		171,295			0	1,052	04/01/2041	1
3138EG NK 6	FNMA GTD PASSTHRU CTF #AL0393 4.500% 0...		03/01/2014	Paydown		44,142	44,142	46,038	45,989		(1,847)		(1,847)		44,142			0	302	06/01/2041	1
3138EJ RA 8	FNMA GTD PASSTHRU CTF# AL2280 4.500% 0...		03/01/2014	Paydown		274,085	274,085	293,785	293,590		(19,506)		(19,506)		274,085			0	1,770	09/01/2042	1
3138EJ ZR 2	FNMA GTD PASSTHRU CTF# AL2551 3.500% 1...		03/01/2014	Paydown		236,112	236,112	250,832	250,591		(14,479)		(14,479)		236,112			0	1,381	10/01/2042	1
3138EK 3H 6	FNMA GTD PASSTHRU CTF# AL3499 3.500% 0...		03/01/2014	Paydown		16,507	16,507	17,085	17,078		(570)		(570)		16,507			0	72	05/01/2043	1
3138EK 4D 4	FNMA GTD PASSTHRU CTF# AL3519 4.500% 1...		03/01/2014	Paydown		39,128	39,128	42,087	42,085		(2,957)		(2,957)		39,128			0	255	11/01/2041	1
3138EK B6 1	FNMA GTD PASSTHRU CTF# AL2760 4.500% 0...		03/01/2014	Paydown		25,824	25,824	27,507			(1,683)		(1,683)		25,824			0	97	08/01/2042	1
3138EK SE 6	FNMA GTD PASSTHRU CTF# AL3216 3.500% 0...		03/01/2014	Paydown		209,024	209,024	213,727			(4,703)		(4,703)		209,024			0	610	02/01/2043	1
3138EL F6 5	FNMA GTD PASSTHRU CTF# AL3788 4.000% 0...		03/01/2014	Paydown		74,975	74,975	77,177	77,156		(2,180)		(2,180)		74,975			0	416	07/01/2043	1
3138EL JN 4	FNMA GTD PASSTHRU CTF# AL3868 4.000% 0...		03/01/2014	Paydown		44,541	44,541	46,893	46,884		(2,343)		(2,343)		44,541			0	276	06/01/2042	1
3138EL U9 2	FNMA GTD PASSTHRU CTF# AL4207 4.752% 0...		03/01/2014	Paydown		17,903	17,903	18,339	18,335		(433)		(433)		17,903			0	142	09/01/2043	1
3138L3 5K 7	FNMA GTD PASSTHRU CTF# AM3549 3.370% 0...		03/01/2014	Paydown		34,152	34,152	34,515	34,506		(354)		(354)		34,152			0	204	06/01/2033	1
3138L3 MG 7	FNMA GTD PASSTHRU CTF# AM3058 3.410% 0...		03/01/2014	Paydown		35,847	35,847	37,968	37,875		(2,027)		(2,027)		35,847			0	218	04/01/2028	1
3138L3 QG 3	FNMA GTD PASSTHRU CTF# AM3154 3.250% 0...		03/01/2014	Paydown		27,018	27,018	27,731	27,701		(684)		(684)		27,018			0	156	05/01/2028	1
3138L4 CT 8	FNMA GTD PASSTHRU CTF# AM3681 3.200% 0...		03/01/2014	Paydown		17,998	17,998	18,398	18,383		(385)		(385)		17,998			0	102	06/01/2028	1
3138L4 JN 4	FNMA GTD PASSTHRU CTF# AM3868 4.660% 0...		03/01/2014	Paydown		35,046	35,046	35,791	35,783		(737)		(737)		35,046			0	273	08/01/2043	1
3138L4 QT 3	FNMA GTD PASSTHRU CTF# AM4065 4.450% 0...		03/01/2014	Paydown		48,745	48,745	48,571	48,571		174		174		48,745			0	406	08/01/2043	1
3138LQ ZS 6	FNMA GTD PASSTHRU CTF# AO0752 3.000% 0...		03/01/2014	Paydown		127,613	127,613	131,182	131,062		(3,449)		(3,449)		127,613			0	585	04/01/2042	1
3138LT JQ 2	FNMA GTD PASSTHRU CTF# AO2970 3.000% 0...		03/01/2014	Paydown		9,391	9,391	9,766	9,754		(363)		(363)		9,391			0	44	05/01/2042	1
3138LU S9 7	FNMA GTD PASSTHRU CTF# AO4143 4.000% 0...		03/01/2014	Paydown		45,477	45,477	47,544	47,524		(2,047)		(2,047)		45,477			0	325	06/01/2042	1
3138LV JJ 3	FNMA GTD PASSTHRU CTF# AO4764 3.000% 0...		03/01/2014	Paydown		69,593	69,593	72,040	71,964		(2,371)		(2,371)		69,593			0	338	05/01/2042	1
3138LY ST 5	FNMA GTD PASSTHRU CTF# AO7729 3.500% 0...		03/01/2014	Paydown		106,975	106,975	113,093	112,995		(6,020)		(6,020)		106,975			0	693	06/01/2042	1
3138M0 AL 4	FNMA GTD PASSTHRU CTF# AO8110 3.000% 0...		03/01/2014	Paydown		41,111	41,111	42,126	42,096		(986)		(986)		41,111			0	206	08/01/2042	1
3138M8 J4 6	FNMA GTD PASSTHRU CTF# AP4782 3.000% 0...		03/01/2014	Paydown		55,656	55,656	57,413	57,381		(1,725)		(1,725)		55,656			0	298	09/01/2042	1
3138M8 KH 5	FNMA GTD PASSTHRU CTF# AP4795 3.500% 0...		03/01/2014	Paydown		619,634	619,634	662,525	661,788		(42,153)		(42,153)		619,634			0	3,400	09/01/2042	1
3138MB XR 2	FNMA GTD PASSTHRU CTF# AP7887 3.500% 0...		03/01/2014	Paydown		23,726	23,726	25,250	25,215		(1,489)		(1,489)		23,726			0	138	09/01/2042	1
3138MC XL 3	FNMA GTD PASSTHRU CTF# AP8782 2.500% 1...		03/01/2014	Paydown		38,690	38,690	39,619	39,594		(904)		(904)		38,690			0	152	11/01/2042	1
3138MD Y5 5	FNMA GTD PASSTHRU CTF# AP9731 3.000% 1...		03/01/2014	Paydown		70,395	70,395	74,245	74,147		(3,752)		(3,752)		70,395			0	354	10/01/2042	1
3138MJ RW 1	FNMA GTD PASSTHRU CTF# AQ3200 3.500% 1...		03/01/2014	Paydown		191,561	191,561	203,114	202,917		(11,357)		(11,357)		191,561			0	999	11/01/2042	1
3138MQ LP 6	FNMA GTD PASSTHRU CTF# AQ8433 3.500% 1...		03/01/2014	Paydown		160,767	160,767	170,112	169,946		(9,179)		(9,179)		160,767			0	936	12/01/2042	1
3138NY 2R 5	FNMA GTD PASSTHRU CTF# AR2583 3.500% 0...		03/01/2014	Paydown		75,904	75,904	80,376	80,294		(4,389)		(4,389)		75,904			0	528	02/01/2043	1
3138W0 WP 0	FNMA GTD PASSTHRU CTF# AR3353 3.500% 0...		03/01/2014	Paydown		61,340	61,340	64,876	64,818		(3,478)		(3,478)		61,340			0	239	02/01/2043	1
3138W6 QD 1	FNMA GTD PASSTHRU CTF# AR8551 4.500% 0...		03/01/2014	Paydown		877,493	877,493	926,852	926,286		(48,793)		(48,793)		877,493			0	5,816	02/01/2042	1
3138W8 BJ 0	FNMA GTD PASSTHRU CTF# AR9940 3.500% 0...		03/01/2014	Paydown		17,734	17,734	18,754	18,741		(1,007)		(1,007)		17,734			0	89	04/01/2043	1
3138W9 GU 8	FNMA GTD PASSTHRU CTF# AS0210 3.500% 0...		03/01/2014	Paydown		478,770	478,770	483,075	483,031		(4,261)		(4,261)		478,770			0	2,926	08/01/2043	1
3138W9 YJ 3	FNMA GTD PASSTHRU CTF# AS0712 4.000% 1...		03/01/2014	Paydown		55,093	55,093	56,186	56,192		(1,099)		(1,099)		55,093			0	369	10/01/2043	1
3138WA N9 4	FNMA GTD PASSTHRU CTF# AS1315 4.000% 1...		03/01/2014	Paydown		22,671	22,671	23,401			(730)		(730)		22,671			0	103	12/01/2043	1
3138WN DC 0	FNMA GTD PASSTHRU CTF# AT0998 3.500% 0...		03/01/2014	Paydown		92,802	92,802	91,149	91,158		1,644		1,644		92,802			0	426	04/01/2043	1
3138WQ VV 1	FNMA GTD PASSTHRU CTF# AT3327 3.500% 0...		03/01/2014	Paydown		32,164	32,164	31,591	31,595		570		570		32,164			0	188	04/01/2043	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138X3 HF 2	FNMA GTD PASSTHRU CTF# AU3829 4.000% 1..		03/01/2014	Paydown		111,191	111,191	115,135	115,082		(3,890)		(3,890)		111,191			0	708	11/01/2041	1
3138X3 XM 9	FNMA GTD PASSTHRU CTF# AU4283 3.500% 0..		03/01/2014	Paydown		69,025	69,025	68,949	68,949		76		76		69,025			0	389	09/01/2043	1
31390A B4 1	FNMA GTD PASSTHRU CTF # 640059 6.500%		03/01/2014	Paydown		31	31	31	31				0		31			0		03/01/2032	1
31390B GG 7	FNMA GTD PASSTHRU CTF # 641099 6.500%		03/01/2014	Paydown		4	4	4	4				0		4			0		05/01/2032	1
31390C XW 1	FNMA GTD PASSTHRU CTF # 642493 8.000%		01/01/2014	Paydown		57,626	57,626	57,451	57,439		187		187		57,626			0	384	05/01/2032	1
31390F HM 4	FNMA GTD PASSTHRU CTF # 644736 6.500%		03/01/2014	Paydown		13	13	13	13				0		13			0		05/01/2032	1
31390K 6D 5	FNMA GTD PASSTHRU CTF # 648968 6.000%		03/01/2014	Paydown		257	257	256	256		1		1		257			0	2	12/01/2032	1
31390K RH 3	FNMA GTD PASSTHRU CTF # 648588 8.000%		03/01/2014	Paydown		66	66	65	65				0		66			0	1	05/01/2032	1
31390K WS 3	FNMA GTD PASSTHRU CTF # 648757 6.500%		03/01/2014	Paydown		324	324	327	327		(3)		(3)		324			0	4	08/01/2032	1
31390L VQ 6	FNMA GTD PASSTHRU CTF # 649623 6.500%		03/01/2014	Paydown		57	57	57	57				0		57			0	1	08/01/2032	1
31390N GC 0	FNMA GTD PASSTHRU CTF # 650995 6.500%		03/01/2014	Paydown		139	139	138	138		1		1		139			0	2	07/01/2032	1
31390N N9 9	FNMA GTD PASSTHRU CTF # 651216 6.500%		03/01/2014	Paydown		1,569	1,569	1,562	1,562		7		7		1,569			0	18	07/01/2032	1
31390N NA 6	FNMA GTD PASSTHRU CTF # 651185 6.500%		03/01/2014	Paydown		739	739	745	745		(6)		(6)		739			0	8	08/01/2032	1
31390P GJ 0	FNMA GTD PASSTHRU CTF # 651901 6.000%		03/01/2014	Paydown		726	726	722	722		3		3		726			0	5	08/01/2032	1
31390P MB 0	FNMA GTD PASSTHRU CTF # 652054 6.500%		03/01/2014	Paydown		465	465	469	469		(4)		(4)		465			0	5	07/01/2032	1
31390R CX 9	FNMA GTD PASSTHRU CTF # 653586 6.500%		03/01/2014	Paydown		37	37	36	36				0		37			0		08/01/2032	1
31390R DG 5	FNMA GTD PASSTHRU CTF # 653603 6.500%		03/01/2014	Paydown		27	27	27	27				0		27			0		09/01/2032	1
31390S 2U 4	FNMA GTD PASSTHRU CTF # 655187 8.000%		03/01/2014	Paydown		1,785	1,785	1,780	1,779		6		6		1,785			0	24	05/01/2032	1
31390S 3X 7	FNMA GTD PASSTHRU CTF # 655214 6.500%		03/01/2014	Paydown		284	284	286	286		(2)		(2)		284			0	3	08/01/2032	1
31390T KC 2	FNMA GTD PASSTHRU CTF # 655591 6.500%		03/01/2014	Paydown		44	44	44	44				0		44			0		08/01/2032	1
31390U TM 8	FNMA GTD PASSTHRU CTF # 656756 6.500%		03/01/2014	Paydown		97	97	97	97				0		97			0	1	08/01/2032	1
31390U YK 6	FNMA GTD PASSTHRU CTF # 656914 6.500%		03/01/2014	Paydown		307	307	309	309		(2)		(2)		307			0	3	09/01/2032	1
31391A GU 7	FNMA GTD PASSTHRU CTF # 660911 6.500%		03/01/2014	Paydown		61	61	61	61				0		61			0	1	09/01/2032	1
31391A KC 2	FNMA GTD PASSTHRU CTF # 660991 8.000%		03/01/2014	Paydown		52	52	52	52				0		52			0	1	07/01/2032	1
31391A UB 3	FNMA GTD PASSTHRU CTF # 661278 8.000%		03/01/2014	Paydown		481	481	480	480		2		2		481			0	6	09/01/2032	1
31391B NB 9	FNMA GTD PASSTHRU CTF #661986 6.000% 0...		03/01/2014	Paydown		17,960	17,960	17,797	17,804		156		156		17,960			0	223	09/01/2032	1
31391C AE 5	FNMA GTD PASSTHRU CTF # 662505 6.500%		03/01/2014	Paydown		12	12	12	12				0		12			0		10/01/2032	1
31391D NH 2	FNMA GTD PASSTHRU CTF # 663792 6.500%		03/01/2014	Paydown		82	82	82	82				0		82			0	1	09/01/2032	1
31391F T3 2	FNMA GTD PASSTHRU CTF # 665770 6.500%		03/01/2014	Paydown		729	729	725	725		3		3		729			0	8	10/01/2030	1
31391H AZ 7	FNMA GTD PASSTHRU CTF # 667024 8.000%		03/01/2014	Paydown		73	73	73	73				0		73			0	1	10/01/2032	1
31391L X7 5	FNMA GTD PASSTHRU CTF # 670402 6.500%		03/01/2014	Paydown		2,024	2,024	2,038	2,036		(12)		(12)		2,024			0	17	06/01/2032	1
31391M 2C 6	FNMA GTD PASSTHRU CTF # 671371 6.500%		03/01/2014	Paydown		82	82	82	82				0		82			0	1	11/01/2032	1
31391N UJ 8	FNMA GTD PASSTHRU CTF # 672085 8.000%		03/01/2014	Paydown		230	230	229	229		1		1		230			0	3	12/01/2032	1
31391T AP 3	FNMA GTD PASSTHRU CTF # 676014 6.000%		03/01/2014	Paydown		1,782	1,782	1,774	1,774		8		8		1,782			0	24	11/01/2032	1
31391V JE 4	FNMA GTD PASSTHRU CTF # 678061 6.500%		03/01/2014	Paydown		200	200	199	199		2		2		200			0	2	01/01/2033	1
31391V R7 0	FNMA GTD PASSTHRU CTF # 678310 6.500%		03/01/2014	Paydown		6	6	6	6				0		6			0		03/01/2033	1
313921 Y8 5	FNMA SER 2001-60 CL GK 6.000% 11/25/31		03/01/2014	Paydown		77,830	77,830	76,237	76,988		843		843		77,830			0	684	11/25/2031	1
31392A 5C 8	FNMA SER 2001-69 CL OG 5.500% 12/25/16		03/01/2014	Paydown		146,346	146,346	147,770	146,654		(308)		(308)		146,346			0	1,290	12/25/2016	1
31392A EC 8	FNMA SER 2001-64 CL Z 6.500% 11/25/31		03/01/2014	Paydown		52,941	52,941	51,840	51,840		1,101		1,101		52,941			0	499	11/25/2031	1
31392A YW 2	FNMA SER 2001-68 CL PH 6.000% 12/25/31		03/01/2014	Paydown		56,531	56,531	55,753	56,059		471		471		56,531			0	417	12/25/2031	1
31392C MJ 0	FNMA SER 2002-W1 CL 1A4 6.000% 02/25/4		03/01/2014	Paydown		47,114	47,114	45,416	45,390		1,724		1,724		47,114			0	(5,462)	02/25/2042	1
31392E CH 1	FNMA SER 2002-55 CL Z 5.500% 09/25/32		03/01/2014	Paydown		630,019	630,019	609,955	609,955		20,064		20,064		630,019			0	5,252	09/25/2032	1
31392F 4F 1	FNMA SER 2002-77 CL QG 5.500% 12/25/32		03/01/2014	Paydown		70,250	70,250	79,119	77,020		(6,771)		(6,771)		70,250			0	593	12/25/2032	1
31392R YX 3	FHLMC SER 2489 CL PE 6.000% 08/15/32		03/01/2014	Paydown		4,508	4,508	4,491	4,493		15		15		4,508			0	43	08/15/2032	1
31393A 2V 8	FNMA SER 2003-38 CL MP 5.500% 05/25/23		03/01/2014	Paydown		221,135	221,135	223,830	221,424		(289)		(289)		221,135			0	1,903	05/25/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31393B 6Q 3	FNMA SER 2003-M2 CL D 4.680% 01/25/33		03/01/2014	Paydown		22,200	22,200	22,311	22,247		(47)		(47)		22,200			0	526	01/25/2033	1
31393B PV 1	FNMA SER 2003-32 CL PH 5.500% 03/25/32		01/01/2014	Paydown		18,552	18,552	18,646	18,485		66		66		18,552			0	85	03/25/2032	1
31393C 7C 1	FNMA SER 2003-W13 CL AF5 4.715% 10/25/		03/01/2014	Paydown		97,433	97,433	93,962	94,884		2,550		2,550		97,433			0	813	10/25/2033	1
31393C MC 4	FNMA SER 2003-48 CL TC 5.000% 06/25/23		03/01/2014	Paydown		562,288	562,288	574,236	564,163		(1,875)		(1,875)		562,288			0	4,462	06/25/2023	1
31393E X7 9	FNMA SER 2003-85 CL QC 5.500% 03/25/33		03/01/2014	Paydown		209,281	209,281	205,259	208,140		1,142		1,142		209,281			0	1,804	03/25/2033	1
31393H 6H 0	FHLMC SER 2543 CL LE 5.000% 12/15/17		03/01/2014	Paydown		112,239	112,239	111,222	111,764		475		475		112,239			0	989	12/15/2017	1
31393J DN 5	FHLMC SER 2553 CL BG 5.500% 10/15/32		03/01/2014	Paydown		62,943	62,943	64,215	63,066		(123)		(123)		62,943			0	590	10/15/2032	1
31393P U8 5	FHLMC SER 2603 CL TG 5.500% 04/15/23		03/01/2014	Paydown		538,745	538,745	542,196	538,872		(127)		(127)		538,745			0	4,868	04/15/2023	1
31393T BJ 4	FNMA SER 2003-92 CL KH 5.000% 03/25/32		03/01/2014	Paydown		32,197	32,197	31,885	32,082		115		115		32,197			0	254	03/25/2032	1
31393U 5R 0	FNMA SER 2004-13 CL ZE 5.000% 03/25/34		03/01/2014	Paydown		662,517	662,517	631,691	631,691		30,825		30,825		662,517			0	6,236	03/25/2034	1
31393U XM 0	FNMA SER 2003-128 CL DG 4.500% 01/25/2		03/01/2014	Paydown		46,821	46,821	51,299	49,893		(3,072)		(3,072)		46,821			0	331	01/25/2024	1
31393Y SA 4	FNMA SER 2004-M1 CL Z 5.242% 05/25/34		03/01/2014	Paydown		261,738	261,738	256,067	256,673		5,066		5,066		261,738			0	2,304	05/25/2034	1
31394B J3 9	FNMA SER 2004-100 CL HE 5.000% 08/25/3		03/01/2014	Paydown		119,975	119,975	118,287	119,452		522		522		119,975			0	947	08/25/2033	1
31394B R7 1	FNMA SER 2004-97 CL B 5.500% 01/25/35		03/01/2014	Paydown		206,127	206,127	227,654	224,129		(18,002)		(18,002)		206,127			0	1,542	01/25/2035	1
31394B XN 9	FNMA SER 2004-96 CL QC 5.500% 08/25/34		03/01/2014	Paydown		71,449	71,449	73,392	71,797		(348)		(348)		71,449			0	610	08/25/2034	1
31394C AR 3	FNMA SER 2005-4 CL ZG 5.000% 02/25/35		03/01/2014	Paydown		916,657	916,657	886,116	886,116		30,541		30,541		916,657			0	7,419	02/25/2035	1
31394C N5 7	FNMA SER 2005-33 CL Z 5.000% 04/25/35		03/01/2014	Paydown		648,380	648,380	559,493	585,040		60,650		60,650		648,380			0	7,070	04/25/2035	1
31394C XY 3	FNMA SER 2005-14 CL ZB 5.000% 03/25/35		03/01/2014	Paydown		613,526	613,526	593,063	593,063		20,463		20,463		613,526			0	5,476	03/25/2035	1
31394C YG 1	FNMA SER 2005-14 CL ME 5.000% 10/25/33		03/01/2014	Paydown		283,765	283,765	280,018	282,538		1,226		1,226		283,765			0	2,267	10/25/2033	1
31394D ZR 4	FNMA SER 2005-48 CL MD 5.000% 04/25/34		03/01/2014	Paydown		287,124	287,124	282,100	285,449		1,675		1,675		287,124			0	2,373	04/25/2034	1
31394J 6Y 8	FHLMC SER 2681 CL VB 5.000% 01/15/22		03/01/2014	Paydown		2,090,916	2,090,916	2,078,828	2,086,600		4,315		4,315		2,090,916			0	17,569	01/15/2022	1
31394J Z2 6	FHLMC SER 2685 CL BD 4.500% 10/15/23		03/01/2014	Paydown		111,181	111,181	122,299	118,408		(7,228)		(7,228)		111,181			0	819	10/15/2023	1
31394J ZJ 9	FHLMC SER 2685 CL MD 4.000% 10/15/18		03/01/2014	Paydown		521,382	521,382	466,637	509,485		11,896		11,896		521,382			0	3,493	10/15/2018	1
31394K 3M 4	FHLMC SER 2688 CL DG 4.500% 10/15/23		03/01/2014	Paydown		77,279	77,279	82,978	82,377		(5,098)		(5,098)		77,279			0	553	10/15/2023	1
31394M 2F 6	FHLMC SER 2705 CL LD 4.500% 03/15/32		03/01/2014	Paydown		22,722	22,722	22,268	22,652		71		71		22,722			0	151	03/15/2032	1
31394N K9 8	FHLMC SER 2742 CL K 4.000% 01/15/19		03/01/2014	Paydown		561,753	561,753	516,505	551,160		10,593		10,593		561,753			0	3,881	01/15/2019	1
31394P 6L 2	FHLMC SER 2728 CL PG 5.000% 08/15/32		03/01/2014	Paydown		102,609	102,609	102,401	102,409		200		200		102,609			0	798	08/15/2032	1
31394P F2 4	FHLMC SER 2738 CL ZU 5.000% 01/15/34		03/01/2014	Paydown		1,866,892	1,866,892	1,799,842	1,799,842		67,050		67,050		1,866,892			0	16,620	01/15/2034	1
31394P GV 9	FHLMC SER 2736 CL MD 5.000% 11/15/33		03/01/2014	Paydown		154,590	154,590	150,895	153,493		1,097		1,097		154,590			0	1,273	11/15/2033	1
31394P P7 2	FHLMC SER 2755 CL ZA 5.000% 02/15/34		03/01/2014	Paydown		59,659	59,659	64,712			(5,052)		(5,052)		59,659			0	384	02/15/2034	1
31394R HM 4	FHLMC SER 2750 CL ZT 5.000% 02/15/34		03/01/2014	Paydown		163,966	163,966	178,565	175,818		(11,852)		(11,852)		163,966			0	1,190	02/15/2034	1
31394T VW 2	FHLMC SER 2764 CL QE 5.000% 10/15/32		03/01/2014	Paydown		135,473	135,473	134,288	135,169		304		304		135,473			0	1,100	10/15/2032	1
31394U 7A 4	FNMA SER 2005-119 CL Z 5.500% 01/25/36		03/01/2014	Paydown		731,498	731,498	709,989	719,664		11,834		11,834		731,498			0	5,945	01/25/2036	1
31394W NL 8	FHLMC SER 2777 CL ZC 4.500% 04/15/34		03/01/2014	Paydown		78,359	78,359	80,890	80,266		(1,907)		(1,907)		78,359			0	516	04/15/2034	1
31394W QD 3	FHLMC SER 2775 CL Z 5.000% 04/15/34		03/01/2014	Paydown		2,565,089	2,565,089	2,444,578	2,444,578		120,511		120,511		2,565,089			0	23,503	04/15/2034	1
31394W V3 9	FHLMC SER 2778 CL ZV 5.500% 01/15/34		03/01/2014	Paydown		1,344,017	1,344,017	1,287,241	1,287,241		56,776		56,776		1,344,017			0	12,410	01/15/2034	1
31394X P4 2	FHLMC SER 2780 CL HZ 5.000% 04/15/34		03/01/2014	Paydown		1,278,912	1,278,912	1,220,175	1,220,175		58,737		58,737		1,278,912			0	11,425	04/15/2034	1
31395A XK 6	FHLMC SER 2829 CL MZ 5.000% 07/15/34		03/01/2014	Paydown		897,690	897,690	836,885	836,885		60,805		60,805		897,690			0	7,379	07/15/2034	1
31395C SM 4	FHLMC SER 2828 CL EW 5.500% 02/15/33		03/01/2014	Paydown		32,917	32,917	33,884	32,879		38		38		32,917			0	289	02/15/2033	1
31395D V6 3	FNMA SER 2006-51 CL PC 5.500% 10/25/34		03/01/2014	Paydown		55,979	55,979	52,939	55,550		429		429		55,979			0	502	10/25/2034	1
31395F XM 1	FHLMC SER 2856 CL ZL 5.000% 09/15/34		03/01/2014	Paydown		846,238	846,238	806,988	806,988		39,250		39,250		846,238			0	7,132	09/15/2034	1
31395G C3 4	FHLMC SER 2852 CL NY 5.000% 09/15/33		03/01/2014	Paydown		202,367	202,367	220,580	207,708		(5,341)		(5,341)		202,367			0	1,543	09/15/2033	1
31395H AX 8	FHLMC SER 2866 CL NC 4.500% 09/15/34		03/01/2014	Paydown		380,402	380,402	360,788	372,957		7,445		7,445		380,402			0	2,493	09/15/2034	1
31395H MB 3	FHLMC SER 2877 CL NA 5.000% 11/15/32		03/01/2014	Paydown		600,169	600,169	589,869	598,221		1,948		1,948		600,169			0	4,571	11/15/2032	1

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31395H X3 9	FHLMC SER 2887 CL AZ 5.000% 11/15/34		03/01/2014	Paydown		888,884	888,884	849,171	849,171		39,712		39,712		888,884			0	7,161	11/15/2034	1
31395H YJ 3	FHLMC SER 2887 CL PG 5.500% 06/15/33		03/01/2014	Paydown		310,870	310,870	312,279	310,288		583		583		310,870			0	2,766	06/15/2033	1
31395K 4S 9	FHLMC SER 2898 CL JZ 5.000% 12/15/34		03/01/2014	Paydown		462,097	462,097	446,176	446,176		15,921		15,921		462,097			0	3,725	12/15/2034	1
31395N Q8 3	FNMA SER 2006-59 CL BL 5.500% 09/25/35		03/01/2014	Paydown		1,297,180	1,297,180	1,282,790	1,291,415		5,765		5,765		1,297,180			0	9,643	09/25/2035	1
31395P BA 9	FHLMC SER 2931 CL ZY 5.000% 02/15/35		03/01/2014	Paydown		86,657	86,657	92,041	92,041		(5,385)		(5,385)		86,657			0	607	02/15/2035	1
31395P YR 7	FHLMC SER 2950 CL ZB 5.000% 03/15/35		03/01/2014	Paydown		951,576	951,576	915,683	915,683		35,893		35,893		951,576			0	8,846	03/15/2035	1
31395T LX 0	FHLMC SER 2963 CL BK 4.000% 09/15/34		03/01/2014	Paydown		13,257	13,257	12,681	12,976		280		280		13,257			0	81	09/15/2034	1
31396A DV 3	FHLMC SER 3033 CL QZ 5.500% 09/15/35		03/01/2014	Paydown		1,084,121	1,084,121	1,044,976	1,064,639		19,483		19,483		1,084,121			0	9,262	09/15/2035	1
31396A U6 9	FHLMC SER 3027 CL DE 5.000% 09/15/25		03/01/2014	Paydown		323,682	323,682	309,432	316,657		7,025		7,025		323,682			0	2,256	09/15/2025	1
31396C 3Y 4	FHLMC SER R003 CL ZA 5.500% 10/15/35		03/01/2014	Paydown		756,839	756,839	686,882	721,161		35,677		35,677		756,839			0	6,490	10/15/2035	1
31396F V9 1	FHLMC SER 3093 CL PE 5.500% 12/15/35		03/01/2014	Paydown		517,816	517,816	484,866	503,419		14,397		14,397		517,816			0	7,120	12/15/2035	1
31396G XK 2	FHLMC SER 3096 CL PE 5.500% 01/15/36		03/01/2014	Paydown		683,586	683,586	643,746	666,537		17,050		17,050		683,586			0	5,374	01/15/2036	1
31396P VG 3	FNMA SER 2007-23 CL AB 6.000% 03/25/37		03/25/2014	Paydown		229,286	229,286	227,710	228,022		1,264		1,264		229,286			0	3,120	03/25/2037	1
31396P WE 7	FNMA SER 2007-15 CL GM 6.000% 03/25/37		03/25/2014	Paydown		402,027	402,027	396,756	397,897		4,130		4,130		402,027			0	3,072	03/25/2037	1
31396P YA 3	FNMA SER 2007-16 CL LP 6.000% 03/25/37		03/25/2014	Paydown		178,191	178,191	176,188	176,600		1,590		1,590		178,191			0	1,613	03/25/2037	1
31396Q GV 5	FNMA SER 2009-47 CL DH 4.500% 07/25/39		03/01/2014	Paydown		234,530	234,530	256,708	252,917		(18,387)		(18,387)		234,530			0	1,568	07/25/2039	1
31396R LC 9	FHLMC SER 3153 CL NG 5.500% 05/15/36		03/01/2014	Paydown		518,095	518,095	485,350	503,921		14,174		14,174		518,095			0	4,486	05/15/2036	1
31396V LJ 5	FNMA SER 2007-28 CL BZ 5.500% 04/25/37		03/01/2014	Paydown		255,936	255,936	239,896	247,185		8,751		8,751		255,936			0	1,918	04/25/2037	1
31396W TA 4	FNMA SER 2007-63 CL VZ 5.500% 07/25/37		03/01/2014	Paydown		578,589	578,589	540,947	558,199		20,390		20,390		578,589			0	6,158	07/25/2037	1
313970 DA 0	FHLMC GTD PASSTHRU CTF # D31897 7.500%		03/01/2014	Paydown		24	24	24	24				0		24			0		03/01/2023	1
313970 EQ 4	FHLMC GTD PASSTHRU CTF # D31943 7.500%		03/01/2014	Paydown		3	3	3	3				0		3			0		03/01/2023	1
313971 WT 6	FHLMC GTD PASSTHRU CTF # D33358 7.000%		03/01/2014	Paydown		23	23	23	23				0		23			0		05/01/2023	1
313975 NV 2	FHLMC GTD PASSTHRU CTF # D36704 6.500%		03/01/2014	Paydown		1,147	1,147	1,141	1,142		5		5		1,147			0	13	07/01/2023	1
31397H HW 1	FHLMC SER 3320 CL VZ 5.500% 05/15/37		03/01/2014	Paydown		810,482	810,482	738,064	772,759		37,723		37,723		810,482			0	8,720	05/15/2037	1
31397J J8 8	FHLMC SER 3326 CL HZ 5.500% 06/15/37		03/01/2014	Paydown		748,657	748,657	715,713	715,713		32,944		32,944		748,657			0	5,251	06/15/2037	1
31397J UY 8	FHLMC SER 3349 CL DP 6.000% 09/15/36		03/01/2014	Paydown		26,374	26,374	26,454	26,349		25		25		26,374			0	244	09/15/2036	1
31397L UQ 0	FNMA SER 2008-45 CL BV 5.000% 10/25/28		03/01/2014	Paydown		5,518,865	5,518,865	5,199,590	5,476,357		42,508		42,508		5,518,865			0	43,832	10/25/2028	1
31397M VC 8	FNMA SER 2008-77 CL B 5.500% 09/25/38		03/01/2014	Paydown		493,296	493,296	450,649	471,582		21,714		21,714		493,296			0	4,195	09/25/2038	1
31397T TX 0	FHLMC SER 3459 CL MB 5.000% 06/15/38		03/01/2014	Paydown		48,036	48,036	52,832	52,061		(4,025)		(4,025)		48,036			0	381	06/15/2038	1
31397W 5N 1	FHLMC SER 3460 CL VB 5.000% 07/15/28		03/01/2014	Paydown		175,084	175,084	191,990	179,814		(4,730)		(4,730)		175,084			0	1,358	07/15/2028	1
313986 P8 8	FHLMC GTD PASSTHRU CTF # D45847 7.000%		03/01/2014	Paydown		81	81	79	80		1		1		81			0	1	12/01/2023	1
313989 L6 0	FHLMC GTD PASSTHRU CTF # D48449 7.000%		03/01/2014	Paydown		53	53	51	52		1		1		53			0	1	02/01/2024	1
31398E AJ 3	FHLMC SER 2009-3544 CL PC 5.000% 05/15		03/01/2014	Paydown		76,699	76,699	81,565	78,503		(1,803)		(1,803)		76,699			0	570	05/15/2037	1
31398T DU 2	FNMA SER 2010-71 CL HJ 5.500% 07/25/40		03/01/2014	Paydown		77,413	77,413	84,961			(7,548)		(7,548)		77,413			0	487	07/25/2040	1
31400J YZ 6	FNMA GTD PASSTHRU CTF # 689328 5.000%		03/01/2014	Paydown		598	598	580	587		11		11		598			0	5	02/01/2018	1
31400T 3W 5	FNMA GTD PASSTHRU CTF # 697513 5.000%		03/01/2014	Paydown		7,793	7,793	7,341	7,366		427		427		7,793			0	93	04/01/2033	1
31400T T3 1	FNMA GTD PASSTHRU CTF # 697270 5.000%		03/01/2014	Paydown		9,892	9,892	9,318	9,349		543		543		9,892			0	121	11/01/2033	1
31401C JF 1	FNMA GTD PASSTHRU CTF # 704162 6.500%		03/01/2014	Paydown		56	56	56	56				0		56			0	1	12/01/2027	1
31401D EW 7	FNMA GTD PASSTHRU CTF # 704949 6.500%		03/01/2014	Paydown		80	80	80	80				0		80			0	1	04/01/2033	1
31401X CV 7	FNMA GTD PASSTHRU CTF # 721084 5.000%		01/01/2014	Various					19		(19)		(19)					0	913	10/01/2033	1
31401X CV 7	FNMA GTD PASSTHRU CTF # 721084 5.000%		01/01/2014	Paydown		28,842	28,842	27,168	27,227		1,615		1,615		28,842			0	120	10/01/2033	1
31401X X5 1	FNMA GTD PASSTHRU CTF # 721700 5.000%		03/01/2014	Paydown		323	323	304	305		18		18		323			0	3	05/01/2033	1
31401X YF 8	FNMA GTD PASSTHRU CTF #721710 4.500% 0		03/01/2014	Paydown		27,702	27,702	29,757	29,660		(1,958)		(1,958)		27,702			0	211	08/01/2033	1
31402C 4H 2	FNMA GTD PASSTHRU CTF #725424 5.500% 0		03/01/2014	Paydown		6,284	6,284	6,089	6,098		187		187		6,284			0	55	04/01/2034	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31402D MZ 0	FNMA GTD PASSTHRU CTF # 725876 5.000%		03/01/2014	Paydown		24,241	24,241	26,010	25,565		(1,324)		(1,324)		24,241			0	199	10/01/2019	1
31402R DF 3	FNMA GTD PASSTHRU CTF #735502 6.000% 0		01/01/2014	SMITH BARNEY HARRIS CO.		238,971	215,775	214,192	214,510		(299)		(299)		214,211		24,760	24,760	5,754	04/01/2035	1
31402R DF 3	FNMA GTD PASSTHRU CTF #735502 6.000% 0		01/01/2014	Paydown		693	693	688	397		296		296		693			0	(5,394)	04/01/2035	1
31402U R5 3	FNMA GTD PASSTHRU CTF # 738608 6.000%		03/01/2014	Paydown		1,232	1,232	1,225	1,225		7		7		1,232			0	12	10/01/2033	1
31402U TE 2	FNMA GTD PASSTHRU CTF # 738649 6.000%		03/01/2014	Paydown		160	160	159	159		1		1		160			0	1	12/01/2033	1
31402Y GA 6	FNMA GTD PASSTHRU CTF # 741893 6.000%		03/01/2014	Paydown		73,259	73,259	72,830	72,836		423		423		73,259			0	407	10/01/2033	1
31403A UW 3	FNMA GTD PASSTHRU CTF # 743197 6.000%		03/01/2014	Paydown		882	882	877	877		5		5		882			0	10	10/01/2033	1
31403B SB 0	FNMA GTD PASSTHRU CTF # 744014 5.000%		03/01/2014	Paydown		2,349	2,349	2,213	2,221		128		128		2,349			0	22	09/01/2033	1
31403F UD 4	FNMA GTD PASSTHRU CTF # 747680 5.500%		03/01/2014	Paydown		151,182	151,182	146,479	146,700		4,483		4,483		151,182			0	1,039	11/01/2033	1
31403F W5 9	FNMA GTD PASSTHRU CTF # 747768 5.000%		03/01/2014	Paydown		333	333	323	326		7		7		333			0	3	10/01/2018	1
31403G JB 9	FNMA GTD PASSTHRU CTF # 748258 5.000%		03/01/2014	Paydown		263	263	248	248		14		14		263			0	2	11/01/2033	1
31403M W2 1	FNMA GTD PASSTHRU CTF # 753165 6.000%		03/01/2014	Paydown		350	350	348	348		2		2		350			0	4	12/01/2033	1
31403N GP 6	FNMA GTD PASSTHRU CTF # 753606 5.500%		03/01/2014	Paydown		106	106	103	103		3		3		106			0	1	12/01/2033	1
31403N JH 1	FNMA GTD PASSTHRU CTF # 753664 5.500%		03/01/2014	Paydown		5,956	5,956	5,770	5,779		177		177		5,956			0	58	12/01/2033	1
31403N NA 1	FNMA GTD PASSTHRU CTF # 753785 6.000%		03/01/2014	Paydown		1,750	1,750	1,726	1,734		16		16		1,750			0	18	11/01/2018	1
31403U GQ 8	FNMA GTD PASSTHRU CTF # 758107 4.500%		03/01/2014	Paydown		764	764	728	740		24		24		764			0	5	12/01/2018	1
31403Y MR 1	FNMA GTD PASSTHRU CTF # 761868 6.000%		03/01/2014	Paydown		196	196	195	195		1		1		196			0	2	12/01/2033	1
31404D WJ 3	FNMA GTD PASSTHRU CTF # 765749 6.000%		03/01/2014	Paydown		2,942	2,942	2,903	2,915		27		27		2,942			0	29	10/01/2018	1
31404H JG 5	FNMA GTD PASSTHRU CTF #768963 6.500% 1		03/01/2014	Paydown		3,537	3,537	3,594	3,590		(53)		(53)		3,537			0	38	12/01/2033	1
31404J U8 6	FNMA GTD PASSTHRU CTF # 770207 5.500%		03/01/2014	Paydown		3,067	3,067	2,970	2,974		93		93		3,067			0	27	04/01/2034	1
31404K 3T 7	FNMA GTD PASSTHRU CTF # 771310 5.500%		03/01/2014	Paydown		60	60	59	59		2		2		60			0	1	06/01/2034	1
31404M LM 8	FNMA GTD PASSTHRU CTF # 772632 5.500%		03/01/2014	Paydown		161	161	156	156		5		5		161			0	2	11/01/2034	1
31404Q WU 9	FNMA GTD PASSTHRU CTF # 775659 5.500%		03/01/2014	Paydown		1,292	1,292	1,250	1,252		39		39		1,292			0	12	05/01/2034	1
31404W F3 5	FNMA GTD PASSTHRU CTF # 780586 4.714%		03/01/2014	Paydown		2,515	2,515	2,466	2,470		45		45		2,515			0	19	08/01/2034	1
31404W RG 3	FNMA GTD PASSTHRU CTF # 780887 5.000%		03/01/2014	Paydown		716	716	674	676		40		40		716			0	5	05/01/2034	1
31404X RP 1	FNMA GTD PASSTHRU CTF # 781794 5.500%		03/01/2014	Paydown		8,912	8,912	8,628	8,640		272		272		8,912			0	82	11/01/2034	1
31405C YD 5	FNMA GTD PASSTHRU CTF # 785608 5.000%		03/01/2014	Paydown		1,745	1,745	1,690	1,706		39		39		1,745			0	13	09/01/2019	1
31405D WU 7	FNMA GTD PASSTHRU CTF # 786459 5.500%		03/01/2014	Paydown		1,597	1,597	1,546	1,548		49		49		1,597			0	15	05/01/2034	1
31405N C8 6	FNMA GTD PASSTHRU CTF # 793995 6.000%		03/01/2014	Paydown		22,730	22,730	22,563	22,566		163		163		22,730			0	124	09/01/2034	1
31405Q EH 7	FNMA GTD PASSTHRU CTF # 795836 6.000%		03/01/2014	Paydown		4,813	4,813	4,778	4,779		34		34		4,813			0	48	09/01/2034	1
31405Q RK 6	FNMA GTD PASSTHRU CTF # 796190 6.000%		03/01/2014	Paydown		3,939	3,939	3,910	3,910		28		28		3,939			0	39	11/01/2034	1
31405R VZ 6	FNMA GTD PASSTHRU CTF # 797232 5.500%		03/01/2014	Paydown		381	381	369	370		12		12		381			0	3	09/01/2034	1
31405V J2 4	FNMA GTD PASSTHRU CTF # 800481 4.500%		03/01/2014	Paydown		4,503	4,503	4,284	4,347		156		156		4,503			0	39	10/01/2019	1
31406B W4 8	FNMA GTD PASSTHRU CTF # 805367 6.000%		03/01/2014	Paydown		1,301	1,301	1,291	1,291		9		9		1,301			0	13	01/01/2035	1
31406H D2 0	FNMA GTD PASSTHRU CTF #810221 2.562% 0		03/01/2014	Paydown		17,072	17,072	16,850	16,864		207		207		17,072			0	77	02/01/2035	1
31406T UH 2	FNMA GTD PASSTHRU CTF # 819684 4.875%		03/01/2014	Paydown		325	325	316	316		8		8		325			0	3	01/01/2035	1
31407B NT 2	FNMA GTD PASSTHRU CTF #825802 5.000% 0		03/01/2014	Paydown		307	307	289	290		18		18		307			0	3	07/01/2035	1
31407C XV 4	FNMA GTD PASSTHRU CTF #826992 5.500% 0		03/01/2014	Paydown		2,793	2,793	2,701	2,705		89		89		2,793			0	26	06/01/2035	1
31407F C3 2	FNMA GTD PASSTHRU CTF #829090 5.000% 0		03/01/2014	Paydown		58,944	58,944	57,005	57,488		1,455		1,455		58,944			0	690	09/01/2020	1
31407F CT 5	FNMA GTD PASSTHRU CTF #829082 5.000% 0		03/01/2014	Paydown		69,168	69,168	66,892	67,453		1,714		1,714		69,168			0	574	09/01/2020	1
31407H 4V 5	FNMA GTD PASSTHRU CTF #831636 5.500% 0		03/01/2014	Paydown		57	57	55	55		2		2		57			0	1	07/01/2036	1
31407Q PT 7	FNMA GTD PASSTHRU CTF #837534 6.000% 1		03/01/2014	Paydown		1,100	1,100	1,090	1,090		10		10		1,100			0	11	10/01/2035	1
31407R TC 8	FNMA GTD PASSTHRU CTF #838547 6.000% 1		03/01/2014	Paydown		26,166	26,166	25,931	25,935		231		231		26,166			0	262	10/01/2035	1
31407T 5F 3	FNMA GTD PASSTHRU CTF #840646 5.000% 0		03/01/2014	Paydown		5,127	5,127	4,959	5,001		127		127		5,127			0	42	09/01/2020	1
31408G T7 2	FNMA GTD PASSTHRU CTF #851174 5.500% 0		03/01/2014	Paydown		56,125	56,125	54,158	54,227		1,898		1,898		56,125			0	503	04/01/2036	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31409F RW 0	FNMA GTD PASSTHRU CTF #870001 6.500% 0...		03/01/2014	Paydown		569	569	575	575		(5)		(5)		569			0	6	05/01/2036	1
31409G VB 9	FNMA GTD PASSTHRU CTF #871010 5.000% 1...		03/01/2014	Paydown		7,003	7,003	6,971	6,972		31		31		7,003			0	60	12/01/2036	1
31410D NF 3	FNMA GTD PASSTHRU CTF #886090 6.500% 0...		03/01/2014	Paydown		275	275	278	278		(3)		(3)		275			0	3	07/01/2036	1
31410G Z5 5	FNMA GTD PASSTHRU CTF #889164 6.000% 0...		03/01/2014	Paydown		39,673	39,673	42,890	42,785		(3,113)		(3,113)		39,673			0	346	02/01/2038	1
31410L CC 4	FNMA GTD PASSTHRU CTF #890267 4.000% 1...		03/01/2014	Paydown		83,483	83,483	84,396	84,345		(862)		(862)		83,483			0	666	10/01/2040	1
31410S EX 1	FNMA GTD PASSTHRU CTF #895750 6.500% 0...		03/01/2014	Paydown		53	53	54	54				0		53			0	1	06/01/2036	1
31410X PZ 3	FNMA GTD PASSTHRU CTF #900540 6.000% 0...		03/01/2014	Paydown		592	592	596	596		(4)		(4)		592			0	6	08/01/2036	1
31411C N9 8	FNMA GTD PASSTHRU CTF #904116 5.500% 1...		03/01/2014	Paydown		2,456	2,456	2,478	2,477		(21)		(21)		2,456			0	14	11/01/2036	1
31411D S7 5	FNMA GTD PASSTHRU CTF #905142 5.500% 0...		03/01/2014	Paydown		678	678	684	683		(6)		(6)		678			0	7	02/01/2037	1
31411W F8 5	FNMA GTD PASSTHRU CTF #916491 5.000% 0...		03/01/2014	Paydown		2,493	2,493	2,481	2,482		11		11		2,493			0	19	06/01/2037	1
31411W WT 0	FNMA GTD PASSTHRU CTF #916958 5.500% 0...		03/01/2014	Paydown		3,342	3,342	3,372	3,370		(29)		(29)		3,342			0	30	06/01/2037	1
31411Y CY 7	FNMA GTD PASSTHRU CTF #918187 5.500% 0...		03/01/2014	Paydown		818	818	826	825		(7)		(7)		818			0	6	05/01/2037	1
31412A T4 6	FNMA GTD PASSTHRU CTF #919571 5.000% 0...		03/01/2014	Paydown		352	352	351	351		2		2		352			0	4	05/01/2037	1
31412B F2 3	FNMA GTD PASSTHRU CTF #920085 5.500% 1...		03/01/2014	Paydown		7,004	7,004	7,068	7,064		(61)		(61)		7,004			0	56	12/01/2036	1
31412N 3V 6	FNMA GTD PASSTHRU CTF #930612 4.500% 0...		03/01/2014	Paydown		23,908	23,908	24,794	24,759		(851)		(851)		23,908			0	191	02/01/2039	1
31412R AN 7	FNMA GTD PASSTHRU CTF #932513 4.000% 0...		03/01/2014	Paydown		90,268	90,268	93,230	93,067		(2,799)		(2,799)		90,268			0	420	02/01/2040	1
31412R L4 7	FNMA GTD PASSTHRU CTF #932847 3.500% 1...		03/01/2014	Paydown		20,365	20,365	21,078	21,046		(681)		(681)		20,365			0	119	12/01/2040	1
31412S 6C 4	FNMA GTD PASSTHRU CTF #933867 5.000% 0...		03/01/2014	Paydown		462	462	460	460		2		2		462			0	2	05/01/2038	1
31412S MY 8	FNMA GTD PASSTHRU CTF #933375 5.000% 0...		03/01/2014	Paydown		177	177	176	176		1		1		177			0	1	02/01/2038	1
31412S N2 7	FNMA GTD PASSTHRU CTF #933409 5.000% 0...		03/01/2014	Paydown		120	120	119	119		1		1		120			0	1	03/01/2038	1
31412S ZX 6	FNMA GTD PASSTHRU CTF #933758 5.000% 0...		03/01/2014	Paydown		21,219	21,219	21,133	21,134		86		86		21,219			0	157	03/01/2038	1
31412W RG 3	FNMA GTD PASSTHRU CTF #937087 5.000% 0...		03/01/2014	Paydown		2,009	2,009	1,947	1,950		60		60		2,009			0	9	05/01/2037	1
31412X XC 3	FNMA GTD PASSTHRU CTF #938175 5.500% 0...		03/01/2014	Paydown		8,230	8,230	8,305	8,301		(71)		(71)		8,230			0	67	07/01/2037	1
31412Y AM 4	FNMA GTD PASSTHRU CTF #938412 5.500% 0...		03/01/2014	Paydown		5,301	5,301	5,350	5,347		(46)		(46)		5,301			0	42	07/01/2037	1
31413A KQ 5	FNMA GTD PASSTHRU CTF #939603 5.500% 0...		03/01/2014	Paydown		12,301	12,301	12,415	12,408		(107)		(107)		12,301			0	100	07/01/2037	1
31413D FD 4	FNMA GTD PASSTHRU CTF #942164 5.500% 0...		03/01/2014	Paydown		1,904	1,904	1,921	1,920		(17)		(17)		1,904			0	17	07/01/2037	1
31413S BU 7	FNMA GTD PASSTHRU CTF #953751 5.500% 1...		03/01/2014	Paydown		3,179	3,179	3,208	3,207		(28)		(28)		3,179			0	28	11/01/2037	1
31413U TL 3	FNMA GTD PASSTHRU CTF #956055 5.500% 1...		03/01/2014	Paydown		479	479	483	483		(4)		(4)		479			0	4	12/01/2037	1
31414A MZ 2	FNMA GTD PASSTHRU CTF #960376 5.500% 1...		03/01/2014	Paydown		1,539	1,539	1,553	1,552		(13)		(13)		1,539			0	11	12/01/2037	1
31414B XF 2	FNMA GTD PASSTHRU CTF #961578 5.000% 0...		03/01/2014	Paydown		2,740	2,740	2,728	2,728		12		12		2,740			0	23	02/01/2038	1
31414H AQ 0	FNMA GTD PASSTHRU CTF #966315 5.500% 1...		03/01/2014	Paydown		2,152	2,152	2,172	2,171		(19)		(19)		2,152			0	29	12/01/2037	1
31414T KG 5	FNMA GTD PASSTHRU CTF #975595 5.500% 0...		03/01/2014	Paydown		53,954	53,954	52,589	52,639		1,316		1,316		53,954			0	508	06/01/2038	1
31414T SA 0	FNMA GTD PASSTHRU CTF #975813 5.500% 0...		03/01/2014	Paydown		32,676	32,676	32,766	32,758		(82)		(82)		32,676			0	299	04/01/2038	1
31414U 7C 6	FNMA GTD PASSTHRU CTF #977091 5.000% 0...		03/01/2014	Paydown		1,306	1,306	1,300	1,300		6		6		1,306			0	11	04/01/2038	1
31414U SZ 2	FNMA GTD PASSTHRU CTF #976736 5.000% 0...		03/01/2014	Paydown		6,512	6,512	6,482	6,483		29		29		6,512			0	60	03/01/2038	1
31415A 6X 4	FNMA GTD PASSTHRU CTF #981586 5.000% 0...		03/01/2014	Paydown		357	357	355	355		2		2		357			0	3	06/01/2038	1
31415A UU 3	FNMA GTD PASSTHRU CTF #981295 5.000% 0...		03/01/2014	Paydown		9,564	9,564	9,521	9,521		43		43		9,564			0	69	06/01/2038	1
31415P EE 4	FNMA GTD PASSTHRU CTF #984933 6.000% 0...		03/01/2014	Paydown		3	3	3	3				0		3			0		06/01/2038	1
31415Q CL 8	FNMA GTD PASSTHRU CTF #985775 5.000% 0...		03/01/2014	Paydown		175	175	175	175		1		1		175			0	1	09/01/2038	1
31415Q TZ 9	FNMA GTD PASSTHRU CTF #986268 5.000% 0...		03/01/2014	Paydown		266	266	264	264		1		1		266			0	2	07/01/2038	1
31415X A7 6	FNMA GTD PASSTHRU CTF #992030 5.000% 1...		03/01/2014	Paydown		1,930	1,930	1,921	1,921		9		9		1,930			0	10	10/01/2038	1
31416B WZ 7	FNMA GTD PASSTHRU CTF #995364 6.000% 1...		03/01/2014	Paydown		175,354	175,354	189,738	189,295		(13,941)		(13,941)		175,354			0	1,433	10/01/2038	1
31416C CH 7	FNMA GTD PASSTHRU CTF #995672 4.500% 0...		03/01/2014	Paydown		7,989	7,989	8,344	8,333		(344)		(344)		7,989			0	54	04/01/2039	1
31416M 4S 0	FNMA GTD PASSTHRU CTF #AA4432 4.000% 0...		03/01/2014	Paydown		44,157	44,157	45,261	45,196		(1,039)		(1,039)		44,157			0	292	03/01/2039	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31416M 4T 8	FNMA GTD PASSTHRU CTF #AA4433 4.500% 0..		03/01/2014	Paydown		8,507	8,507	8,852	8,839		(332)		(332)		8,507			0	60	03/01/2039	1
31416V SW 5	FNMA GTD PASSTHRU CTF #AB0532 5.500% 1..		03/01/2014	Paydown		66,609	66,609	72,542	72,392		(5,782)		(5,782)		66,609			0	696	12/01/2038	1
31416W R9 5	FNMA GTD PASSTHRU CTF #AB1411 4.000% 0..		03/01/2014	Paydown		193,556	193,556	201,805	201,537		(7,981)		(7,981)		193,556			0	1,826	09/01/2040	1
31416W RH 7	FNMA GTD PASSTHRU CTF #AB1387 4.500% 0..		03/01/2014	Paydown		28,735	28,735	29,842	29,809		(1,073)		(1,073)		28,735			0	161	08/01/2040	1
31416W TV 4	FNMA GTD PASSTHRU CTF #AB1463 4.000% 0..		03/01/2014	Paydown		127,913	127,913	132,230	132,001		(4,088)		(4,088)		127,913			0	740	09/01/2040	1
31416X FJ 4	FNMA GTD PASSTHRU CTF #AB1968 4.500% 1..		03/01/2014	Paydown		466,647	466,647	482,119	344,815		(15,219)		(15,219)		466,647			0	3,494	12/01/2040	1
31416X JR 2	FNMA GTD PASSTHRU CTF #AB2071 3.500% 0..		03/01/2014	Paydown		14,335	14,335	14,734	14,716		(381)		(381)		14,335			0	78	01/01/2041	1
31416X JX 9	FNMA GTD PASSTHRU CTF #AB2077 4.000% 0..		03/01/2014	Paydown		601,855	601,855	607,404	607,115		(5,260)		(5,260)		601,855			0	3,677	01/01/2041	1
31416X SX 9	FNMA GTD PASSTHRU CTF #AB2333 4.000% 0..		03/01/2014	Paydown		242,860	242,860	238,553	238,709		4,151		4,151		242,860			0	1,520	02/01/2041	1
31416Y 5G 9	FNMA GTD PASSTHRU CTF #AB3546 4.000% 0..		03/01/2014	Paydown		13,016	13,016	13,666	13,630		(614)		(614)		13,016			0	92	09/01/2031	1
31416Y T3 2	FNMA GTD PASSTHRU CTF #AB3269 4.000% 0..		03/01/2014	Paydown		10,771	10,771	11,363	11,344		(574)		(574)		10,771			0	94	07/01/2041	1
31416Y XP 8	FNMA GTD PASSTHRU CTF #AB3385 4.000% 0..		03/14/2014	Wells Fargo		9,712,581	9,244,574	9,683,691	9,667,600		175		175		9,667,775		44,806	44,806	110,935	08/01/2041	1
31416Y XP 8	FNMA GTD PASSTHRU CTF #AB3385 4.000% 0..		03/01/2014	Paydown		118,989	118,989	124,641	124,434		(5,445)		(5,445)		118,989			0	680	08/01/2041	1
31416Y YN 2	FNMA GTD PASSTHRU CTF #AB3416 4.000% 0..		03/01/2014	Paydown		38,687	38,687	40,506	40,436		(1,749)		(1,749)		38,687			0	242	08/01/2041	1
31417A NK 1	FNMA GTD PASSTHRU CTF #AB3993 4.000% 1..		03/01/2014	Paydown		40,439	40,439	42,379	42,312		(1,872)		(1,872)		40,439			0	268	12/01/2041	1
31417A P8 6	FNMA GTD PASSTHRU CTF# AB4046 3.500% 1..		03/01/2014	Paydown		71,683	71,683	74,394	74,295		(2,612)		(2,612)		71,683			0	399	12/01/2041	1
31417A QM 4	FNMA GTD PASSTHRU CTF# AB4059 4.000% 1..		03/01/2014	Paydown		132,866	132,866	139,842	139,594		(6,728)		(6,728)		132,866			0	862	12/01/2041	1
31417A X6 1	FNMA GTD PASSTHRU CTF# AB4300 3.500% 0..		03/01/2014	Paydown		22,854	22,854	23,454	23,431		(578)		(578)		22,854			0	163	01/01/2042	1
31417C 7K 5	FNMA GTD PASSTHRU CTF# AB6297 2.500% 0..		03/01/2014	Paydown		12,594	12,594	12,987	12,976		(383)		(383)		12,594			0	62	09/01/2042	1
31417C C9 4	FNMA GTD PASSTHRU CTF# AB5495 3.500% 0..		03/01/2014	Paydown		250,884	250,884	253,472	253,462		(2,578)		(2,578)		250,884			0	1,608	07/01/2042	1
31417D AV 5	FNMA GTD PASSTHRU CTF# AB6319 3.500% 0..		03/01/2014	Paydown		76,050	76,050	81,065	80,952		(4,901)		(4,901)		76,050			0	424	09/01/2042	1
31417D RC 9	FNMA GTD PASSTHRU CTF# AB6782 2.500% 1..		03/10/2014	SMITH BARNEY HARRIS CO.		19,476,359	19,391,521	19,391,521	19,391,521				0		19,391,521		84,838	84,838	144,090	11/01/2027	1
31417D RC 9	FNMA GTD PASSTHRU CTF# AB6782 2.500% 1..		03/01/2014	Paydown		562,337	562,337	562,337	562,337				0		562,337			0	2,421	11/01/2027	1
31417E WV 9	FNMA GTD PASSTHRU CTF# AB7859 3.500% 0..		03/01/2014	Paydown		152,559	152,559	153,798	153,782		(1,223)		(1,223)		152,559			0	982	02/01/2043	1
31417G BT 2	FNMA GTD PASSTHRU CTF# AB9049 3.500% 0..		03/01/2014	Paydown		534,232	534,232	571,879	571,324		(37,092)		(37,092)		534,232			0	3,674	04/01/2043	1
31417M DX 8	FNMA GTD PASSTHRU CTF #AC2817 4.000% 1..		03/01/2014	Paydown		83,591	83,591	85,994	85,856		(2,265)		(2,265)		83,591			0	498	10/01/2039	1
31417Q K5 2	FNMA GTD PASSTHRU CTF #AC4815 4.500% 1..		03/01/2014	Paydown		73,492	73,492	76,730	76,591		(3,100)		(3,100)		73,492			0	481	10/01/2039	1
31417S QN 3	FNMA GTD PASSTHRU CTF #AC5860 4.000% 0..		03/01/2014	Paydown		7,841	7,841	8,177	8,142		(301)		(301)		7,841			0	53	05/01/2025	1
31417T NK 0	FNMA GTD PASSTHRU CTF #AC6693 4.500% 0..		03/01/2014	Paydown		37,516	37,516	39,074	39,018		(1,502)		(1,502)		37,516			0	269	01/01/2040	1
31417T XW 3	FNMA GTD PASSTHRU CTF #AC6992 5.000% 1..		01/01/2014	Various					(139)		139		139					0	45,828	12/01/2039	1
31417T XW 3	FNMA GTD PASSTHRU CTF #AC6992 5.000% 1..		01/01/2014	Paydown		358,471	358,471	371,353	371,044		(12,573)		(12,573)		358,471			0	1,494	12/01/2039	1
31417W J7 7	FNMA GTD PASSTHRU CTF #AC9285 5.000% 0..		03/01/2014	Paydown		294,664	294,664	308,568	308,114		(13,450)		(13,450)		294,664			0	2,052	02/01/2041	1
31417W TD 3	FNMA GTD PASSTHRU CTF #AC9547 4.500% 0..		03/01/2014	Paydown		322,358	322,358	337,720	337,027		(14,669)		(14,669)		322,358			0	2,061	02/01/2040	1
31417Y 3N 5	FNMA GTD PASSTHRU CTF #MA0804 4.000% 0..		03/01/2014	Paydown		22,158	22,158	22,668	22,635		(476)		(476)		22,158			0	158	07/01/2031	1
31417Y 5R 4	FNMA GTD PASSTHRU CTF #MA0855 4.000% 0..		03/01/2014	Paydown		14,090	14,090	14,773	14,749		(659)		(659)		14,090			0	76	09/01/2041	1
31417Y 7H 4	FNMA GTD PASSTHRU CTF #MA0895 3.500% 1..		03/01/2014	Paydown		97,381	97,381	100,478	100,268		(2,887)		(2,887)		97,381			0	572	11/01/2031	1
31417Y DA 2	FNMA GTD PASSTHRU CTF #MA0096 4.500% 0..		03/01/2014	Paydown		16,288	16,288	17,128	17,075		(787)		(787)		16,288			0	114	06/01/2029	1
31417Y RB 5	FNMA GTD PASSTHRU CTF# MA0481 4.500% 0..		03/01/2014	Paydown		218,734	218,734	234,797	234,422		(15,688)		(15,688)		218,734			0	1,640	08/01/2030	1
31417Y UH 8	FNMA GTD PASSTHRU CTF #MA0583 4.000% 1..		03/01/2014	Paydown		137,981	137,981	135,415	135,513		2,468		2,468		137,981			0	788	12/01/2040	1
31417Y VQ 7	FNMA GTD PASSTHRU CTF #MA0622 3.500% 0..		03/01/2014	Paydown		10,295	10,295	10,527	10,516		(221)		(221)		10,295			0	66	01/01/2041	1
31417Y W4 5	FNMA GTD PASSTHRU CTF #MA0666 4.500% 0..		03/01/2014	Paydown		31,726	31,726	33,491	33,431		(1,705)		(1,705)		31,726			0	276	03/01/2041	1
31417Y XZ 5	FNMA GTD PASSTHRU CTF #MA0695 4.000% 0..		03/01/2014	Paydown		17,509	17,509	17,947	17,915		(406)		(406)		17,509			0	109	04/01/2031	1
31418A AH 1	FNMA GTD PASSTHRU CTF #MA0907 4.000% 1..		03/01/2014	Paydown		99,440	99,440	102,905	102,778		(3,338)		(3,338)		99,440			0	643	11/01/2041	1
31418A CF 3	FNMA GTD PASSTHRU CTF #MA0969 3.500% 0..		03/01/2014	Paydown		35,056	35,056	35,367	35,352		(296)		(296)		35,056			0	131	01/01/2042	1
31418A CM 8	FNMA GTD PASSTHRU CTF #MA0975 3.500% 0..		03/01/2014	Paydown		10,206	10,206	10,605	10,589		(383)		(383)		10,206			0	62	02/01/2042	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31418A EA 2	FNMA GTD PASSTHRU CTF# MA1028 4.000% 0..		03/01/2014	Paydown		357,593	357,593	378,322	377,765		(20,172)		(20,172)		357,593			0	1,999	04/01/2042	1
31418A ES 3	FNMA GTD PASSTHRU CTF# MA1044 3.000% 0..		03/01/2014	Paydown		88,594	88,594	90,345	90,281		(1,687)		(1,687)		88,594			0	455	04/01/2042	1
31418A HQ 4	FNMA GTD PASSTHRU CTF# MA1138 3.500% 0..		03/01/2014	Paydown		139,664	139,664	147,993	147,621		(7,956)		(7,956)		139,664			0	782	08/01/2032	1
31418A UD 8	FNMA GTD PASSTHRU CTF# MA1479 4.000% 0..		03/01/2014	Paydown		174,606	174,606	181,917	181,888		(7,283)		(7,283)		174,606			0	1,090	06/01/2043	1
31418A WG 9	FNMA GTD PASSTHRU CTF# MA1546 3.500% 0..		03/01/2014	Paydown		404,560	404,560	397,038	397,079		7,481		7,481		404,560			0	2,403	08/01/2043	1
31418A XL 7	FNMA GTD PASSTHRU CTF# MA1582 3.500% 0..		03/01/2014	Paydown		493,355	493,355	483,973	484,043		9,313		9,313		493,355			0	3,019	09/01/2043	1
31418A YS 1	FNMA GTD PASSTHRU CTF# MA1620 2.500% 1..		03/01/2014	Paydown		190,386	190,386	195,034	194,923		(4,538)		(4,538)		190,386			0	792	10/01/2023	1
31418P E2 7	FNMA GTD PASSTHRU CTF #AD1952 4.000% 0..		03/01/2014	Paydown		22,269	22,269	23,258	23,217		(947)		(947)		22,269			0	154	02/01/2040	1
31418Q PJ 6	FNMA GTD PASSTHRU CTF #AD3124 4.500% 0..		03/01/2014	Paydown		83,891	83,891	88,400	88,201		(4,310)		(4,310)		83,891			0	657	04/01/2040	1
31418R VR 9	FNMA GTD PASSTHRU CTF #AD4223 4.500% 0..		03/01/2014	Paydown		185,515	185,515	193,660	193,302		(7,787)		(7,787)		185,515			0	1,255	08/01/2040	1
31418S XB 0	FNMA GTD PASSTHRU CTF #AD5173 4.000% 0..		03/01/2014	Paydown		26,207	26,207	26,400	26,391		(184)		(184)		26,207			0	147	09/01/2040	1
31418T FB 8	FNMA GTD PASSTHRU CTF# AD5561 4.500% 0..		03/01/2014	Paydown		322,627	322,627	344,808	344,201		(21,574)		(21,574)		322,627			0	2,018	06/01/2025	1
31418W C5 7	FNMA GTD PASSTHRU CTF #AD8191 4.000% 0..		03/01/2014	Paydown		21,133	21,133	21,820	21,740		(607)		(607)		21,133			0	139	09/01/2025	1
31418W PG 9	FNMA GTD PASSTHRU CTF #AD8522 4.000% 0..		03/01/2014	Paydown		69,502	69,502	71,666	71,543		(2,041)		(2,041)		69,502			0	446	08/01/2040	1
31418W PP 9	FNMA GTD PASSTHRU CTF #AD8529 4.500% 0..		03/01/2014	Paydown		361,661	361,661	366,332	366,114		(4,453)		(4,453)		361,661			0	2,359	08/01/2040	1
31418X F5 2	FNMA GTD PASSTHRU CTF# AD9187 4.500% 0..		03/01/2014	Paydown		156,079	156,079	164,980	164,884		(8,805)		(8,805)		156,079			0	1,103	09/01/2040	1
31418X XW 3	FNMA GTD PASSTHRU CTF #AD9692 4.000% 0..		03/01/2014	Paydown		184,212	184,212	188,874	188,656		(4,445)		(4,445)		184,212			0	1,365	08/01/2040	1
31419A 4N 4	FNMA GTD PASSTHRU CTF #AE0828 3.500% 0..		03/01/2014	Paydown		159,814	159,814	164,711	164,510		(4,696)		(4,696)		159,814			0	899	02/01/2041	1
31419A DT 1	FNMA GTD PASSTHRU CTF #AE0113 4.000% 0..		03/01/2014	Paydown		27,838	27,838	28,778	28,780		(942)		(942)		27,838			0	175	07/01/2040	1
31419A G3 5	FNMA GTD PASSTHRU CTF# AE0217 4.500% 0..		03/01/2014	Paydown		72,742	72,742	77,084	77,056		(4,314)		(4,314)		72,742			0	506	08/01/2040	1
31419A MZ 7	FNMA GTD PASSTHRU CTF #AE0375 4.000% 0..		03/01/2014	Paydown		91,836	91,836	94,620	94,290		(2,454)		(2,454)		91,836			0	555	07/01/2025	1
31419A R4 1	FNMA GTD PASSTHRU CTF# AE0506 4.500% 1..		03/01/2014	Paydown		1,058,088	1,058,088	1,124,880			(66,792)		(66,792)		1,058,088			0	5,778	10/01/2040	1
31419A TG 2	FNMA GTD PASSTHRU CTF# AE0550 5.000% 0..		03/01/2014	Paydown		30,222	30,222	33,093			(2,871)		(2,871)		30,222			0	126	09/01/2040	1
31419A X4 4	FNMA GTD PASSTHRU CTF# AE0698 4.500% 1..		03/01/2014	Paydown		483,182	483,182	516,929	516,579		(33,397)		(33,397)		483,182			0	3,630	12/01/2040	1
31419B 5X 9	FNMA GTD PASSTHRU CTF #AE1761 4.000% 0..		03/01/2014	Paydown		384,398	384,398	395,315	394,690		(10,291)		(10,291)		384,398			0	2,769	09/01/2040	1
31419B BF 1	FNMA GTD PASSTHRU CTF #AE0937 3.500% 0..		03/01/2014	Paydown		24,209	24,209	24,618	24,598		(389)		(389)		24,209			0	139	02/01/2041	1
31419B BT 1	FNMA GTD PASSTHRU CTF #AE0949 4.000% 0..		03/01/2014	Paydown		96,855	96,855	98,157	98,091		(1,236)		(1,236)		96,855			0	593	02/01/2041	1
31419B CT 0	FNMA GTD PASSTHRU CTF #AE0981 3.500% 0..		03/01/2014	Paydown		186,390	186,390	191,953	191,708		(5,318)		(5,318)		186,390			0	1,059	03/01/2041	1
31419B NY 7	FNMA GTD PASSTHRU CTF #AE1306 4.500% 0..		03/01/2014	Paydown		20,992	20,992	21,990	21,947		(955)		(955)		20,992			0	158	08/01/2040	1
31419B W6 8	FNMA GTD PASSTHRU CTF #AE1568 4.000% 0..		03/01/2014	Paydown		191,508	191,508	188,067	188,194		3,314		3,314		191,508			0	1,442	09/01/2040	1
31419C 3V 3	FNMA GTD PASSTHRU CTF #AE2611 3.500% 0..		03/01/2014	Paydown		13,906	13,906	14,136	14,126		(220)		(220)		13,906			0	82	09/01/2040	1
31419C BX 0	FNMA GTD PASSTHRU CTF #AE1853 4.000% 0..		03/01/2014	Paydown		1,424,081	1,424,081	1,460,364	1,458,596		(34,515)		(34,515)		1,424,081			0	7,781	08/01/2040	1
31419C SB 0	FNMA GTD PASSTHRU CTF #AE2313 4.500% 0..		03/01/2014	Paydown		522,803	522,803	547,799	546,700		(23,897)		(23,897)		522,803			0	3,695	08/01/2040	1
31419D S8 5	FNMA GTD PASSTHRU CTF #AE3242 3.500% 0..		03/01/2014	Paydown		32,884	32,884	32,638	32,658		226		226		32,884			0	193	01/01/2026	1
31419E XR 5	FNMA GTD PASSTHRU CTF #AE4287 3.500% 0..		03/01/2014	Paydown		13,155	13,155	13,328	13,320		(165)		(165)		13,155			0	84	09/01/2040	1
31419F FW 1	FNMA GTD PASSTHRU CTF #AE4680 4.000% 1..		03/01/2014	Paydown		12,699	12,699	13,303	13,278		(579)		(579)		12,699			0	89	11/01/2040	1
31419H DF 6	FNMA GTD PASSTHRU CTF #AE6401 4.500% 0..		03/01/2014	Paydown		95,852	95,852	97,484	97,413		(1,561)		(1,561)		95,852			0	968	02/01/2041	1
31419H G3 0	FNMA GTD PASSTHRU CTF #AE6517 4.000% 1..		03/01/2014	Paydown		210,476	210,476	217,843	217,447		(6,971)		(6,971)		210,476			0	737	11/01/2040	1
31419H YC 0	FNMA GTD PASSTHRU CTF# AE7006 4.000% 1..		03/01/2014	Paydown		107,964	107,964	113,564	113,396		(5,433)		(5,433)		107,964			0	651	10/01/2040	1
31419J YM 4	FNMA GTD PASSTHRU CTF #AE7915 4.000% 1..		03/01/2014	Paydown		4,547	4,547	4,601	4,598		(52)		(52)		4,547			0	30	11/01/2040	1
31419K DZ 5	FNMA GTD PASSTHRU CTF #AE8219 4.500% 1..		03/01/2014	Paydown		57,022	57,022	59,267	59,186		(2,163)		(2,163)		57,022			0	511	11/01/2040	1
31419K HU 2	FNMA GTD PASSTHRU CTF #AE8342 4.500% 1..		03/01/2014	Paydown		39,987	39,987	40,649	40,621		(635)		(635)		39,987			0	299	11/01/2040	1
31419K KE 4	FNMA GTD PASSTHRU CTF #AE8392 3.500% 1..		03/01/2014	Paydown		4,107	4,107	4,248	4,242		(135)		(135)		4,107			0	23	11/01/2040	1
31419K KG 9	FNMA GTD PASSTHRU CTF #AE8394 3.500% 1..		03/01/2014	Paydown		12,799	12,799	13,023	13,014		(215)		(215)		12,799			0	59	11/01/2040	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31419K WX 9	FNMA GTD PASSTHRU CTF #AE8761 4.500% 1..		03/01/2014	Paydown		358,869	358,869	364,365	364,148		(5,279)		(5,279)		358,869			0	2,650	12/01/2040	1
31419L DL 4	FNMA GTD PASSTHRU CTF #AE9106 4.500% 1..		03/01/2014	Paydown		500,975	500,975	510,368	509,968		(8,993)		(8,993)		500,975			0	4,663	11/01/2040	1
31419L YA 5	FNMA GTD PASSTHRU CTF #AE9704 3.500% 1..		03/01/2014	Paydown		28,872	28,872	29,326	29,305		(433)		(433)		28,872			0	148	12/01/2040	1
36176D KS 1	GNMA GTD PASSTHRU CTF# 762905 4.500% 0...		03/01/2014	Paydown		128,731	128,731	137,582	137,507		(8,776)		(8,776)		128,731			0	1,039	04/15/2041	1
36179N JE 9	GNMA II GTD PASSTHRU CTF# MA1161 5.500....		03/01/2014	Paydown		291,383	291,383	320,157	319,930		(28,548)		(28,548)		291,383			0	2,424	07/20/2043	1
36179N Q8 4	GNMA II GTD PASSTHRU CTF# MA1379 5.500....		03/01/2014	Paydown		150,309	150,309	165,105	165,058		(14,749)		(14,749)		150,309			0	1,613	10/20/2043	1
361924 AL 7	GNMA SER 3 CL G 9.465% 06/17/20		03/01/2014	Paydown		1,075	1,075	1,029	1,058		18		18		1,075			0	19	06/17/2020	1
36200K 2B 2	GNMA GTD PASSTHRU CTF # 603870 6.500%....		03/01/2014	Paydown		27,685	27,685	28,217	28,185		(500)		(500)		27,685			0	207	01/15/2033	1
36200M TM 5	GNMA GTD PASSTHRU CTF # 604556 5.500%....		03/01/2014	Paydown		9,124	9,124	8,873	8,887		237		237		9,124			0	77	08/15/2033	1
36200N 4U 2	GNMA GTD PASSTHRU CTF # 605735 6.500%....		03/01/2014	Paydown		1,654	1,654	1,685	1,683		(29)		(29)		1,654			0	18	10/15/2034	1
36200U BX 2	GNMA GTD PASSTHRU CTF # 572554 6.500%....		03/01/2014	Paydown		1,577	1,577	1,610	1,607		(30)		(30)		1,577			0	17	09/15/2031	1
36201C JY 1	GNMA GTD PASSTHRU CTF # 579079 7.000%....		03/01/2014	Paydown		4,051	4,051	4,163	4,150		(99)		(99)		4,051			0	46	12/15/2031	1
36201D A7 7	GNMA GTD PASSTHRU CTF # 579730 6.500%....		03/01/2014	Paydown		1,273	1,273	1,299	1,297		(24)		(24)		1,273			0	20	08/15/2032	1
36201L EW 0	GNMA GTD PASSTHRU CTF # 586149 6.500%....		03/01/2014	Paydown		411	411	419	419		(7)		(7)		411			0	5	07/15/2034	1
36201L JA 3	GNMA GTD PASSTHRU CTF # 586257 6.500%....		03/01/2014	Paydown		282	282	287	287		(5)		(5)		282			0	3	10/15/2034	1
36201L S6 2	GNMA GTD PASSTHRU CTF # 586541 7.500%....		03/01/2014	Paydown		182	182	183	183		(1)		(1)		182			0	2	03/15/2032	1
36201N HG 8	GNMA GTD PASSTHRU CTF # 588031 6.500%....		03/01/2014	Paydown		933	933	952	951		(17)		(17)		933			0	10	08/15/2032	1
36202A PD 3	GNMA GTD PASSTHRU CTF # 420 10.000% 10/...		03/01/2014	Paydown		81	81	81	81				0		81			0	1	10/20/2015	1
36202B E6 8	GNMA GTD PASSTHRU CTF # 1057 10.000% 09...		03/01/2014	Paydown		26	26	26	26				0		26			0		09/20/2018	1
36202B J7 1	GNMA GTD PASSTHRU CTF # 1186 10.000% 05...		02/01/2014	Paydown		536	536	521	527		9		9		536			0	9	05/20/2019	1
36202B J8 9	GNMA GTD PASSTHRU CTF # 1187 10.500% 05...		03/01/2014	Paydown		34	34	34	34				0		34			0	1	05/20/2019	1
36202B JP 1	GNMA GTD PASSTHRU CTF # 1170 10.000% 04...		03/01/2014	Paydown		29	29	28	28				0		29			0		04/20/2019	1
36202B KP 9	GNMA GTD PASSTHRU CTF # 1202 10.000% 06...		03/01/2014	Paydown		53	53	52	52				0		53			0	1	06/20/2019	1
36202B YQ 2	GNMA GTD PASSTHRU CTF # 1619 6.500% 03...		03/01/2014	Paydown		871	871	839	847		24		24		871			0	13	03/20/2024	1
36202C 2J 1	GNMA II GTD PASSTHRU CTF # 2577 6.500%....		03/01/2014	Paydown		742	742	735	736		6		6		742			0	9	04/20/2028	1
36202C 3M 3	GNMA GTD PASSTHRU CTF # 2604 7.000% 06...		03/01/2014	Paydown		265	265	269	268		(4)		(4)		265			0	3	06/20/2028	1
36202C 5D 1	GNMA GTD PASSTHRU CTF # 2644 6.500% 09...		03/01/2014	Paydown		754	754	750	750		4		4		754			0	9	09/20/2028	1
36202C 5F 6	GNMA GTD PASSTHRU CTF # 2646 7.500% 09...		03/01/2014	Paydown		980	980	980	979		1		1		980			0	15	09/20/2028	1
36202C 6J 7	GNMA GTD PASSTHRU CTF # 2673 6.500% 11...		03/01/2014	Paydown		1,572	1,572	1,574	1,573		(1)		(1)		1,572			0	17	11/20/2028	1
36202C 6Y 4	GNMA II GTD PASSTHRU CTF # 2687 6.000%....		03/01/2014	Paydown		1,323	1,323	1,302	1,304		19		19		1,323			0	13	12/20/2028	1
36202C SM 6	GNMA GTD PASSTHRU CTF # 2324 8.000% 11...		03/01/2014	Paydown		121	121	123	123		(2)		(2)		121			0	2	11/20/2026	1
36202C UB 7	GNMA GTD PASSTHRU CTF # 2378 7.500% 02...		03/01/2014	Paydown		185	185	181	182		3		3		185			0	2	02/20/2027	1
36202C VZ 3	GNMA GTD PASSTHRU CTF # 2432 7.500% 05...		03/01/2014	Paydown		289	289	291	290		(1)		(1)		289			0	4	05/20/2027	1
36202C WS 8	GNMA GTD PASSTHRU CTF # 2457 7.500% 07...		03/01/2014	Paydown		339	339	345	344		(5)		(5)		339			0	3	07/20/2027	1
36202D AN 1	GNMA II GTD PASSTHRU CTF # 2713 6.000%....		03/01/2014	Paydown		20,456	20,456	20,206	20,232		225		225		20,456			0	213	02/20/2029	1
36202D CE 9	GNMA GTD PASSTHRU CTF # 2769 7.500% 06...		03/01/2014	Paydown		2,406	2,406	2,418	2,415		(9)		(9)		2,406			0	44	06/20/2029	1
36202D CV 1	GNMA GTD PASSTHRU CTF # 2784 7.500% 07...		03/01/2014	Paydown		74	74	74	74		1		1		74			0	1	07/20/2029	1
36202D D6 5	GNMA GTD PASSTHRU CTF # 2825 7.500% 10...		03/01/2014	Paydown		322	322	321	321		1		1		322			0	4	10/20/2029	1
36202D DC 2	GNMA GTD PASSTHRU CTF # 2799 8.000% 08...		03/01/2014	Paydown		69	69	70	70		(1)		(1)		69			0	1	08/20/2029	1
36202D E2 3	GNMA II GTD PASSTHRU CTF # 2853 7.500%....		03/01/2014	Paydown		555	555	550	551		4		4		555			0	7	12/20/2029	1
36202D E3 1	GNMA GTD PASSTHRU CTF # 2854 8.000% 12...		03/01/2014	Paydown		404	404	410	409		(5)		(5)		404			0	6	12/20/2029	1
36202D EL 1	GNMA GTD PASSTHRU CTF # 2839 7.500% 11...		03/01/2014	Paydown		696	696	694	694		3		3		696			0	10	11/20/2029	1
36202D EN 7	GNMA GTD PASSTHRU CTF # 2841 8.500% 11...		03/01/2014	Paydown		8	8	8	8				0		8			0		11/20/2029	1
36202D F2 2	GNMA GTD PASSTHRU CTF # 2885 8.500% 02...		03/01/2014	Paydown		50	50	51	50		(1)		(1)		50			0	1	02/20/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36202D G9 6	GNMA GTD PASSTHRU CTF # 2924 8.500% 05...		03/01/2014	Paydown		11	11	11	11				0		11			0		05/20/2030	1
36202D GE 5	GNMA GTD PASSTHRU CTF # 2897 8.000% 03...		03/01/2014	Paydown		795	795	799	798		(3)		(3)		795			0	12	03/20/2030	1
36202D JB 8	GNMA GTD PASSTHRU CTF # 2958 8.000% 08...		03/01/2014	Paydown		1,707	1,707	1,723	1,720		(13)		(13)		1,707			0	23	08/20/2030	1
36202D JS 1	GNMA GTD PASSTHRU CTF # 2973 8.000% 09...		03/01/2014	Paydown		3,818	3,818	3,795	3,795		23		23		3,818			0	50	09/20/2030	1
36202D KX 8	GNMA GTD PASSTHRU CTF # 3010 7.000% 12...		03/01/2014	Paydown		2,101	2,101	2,097	2,097		4		4		2,101			0	23	12/20/2030	1
36202D LE 9	GNMA GTD PASSTHRU CTF # 3025 6.500% 01...		03/01/2014	Paydown		2,112	2,112	2,093	2,094		17		17		2,112			0	16	01/20/2031	1
36202D M5 7	GNMA GTD PASSTHRU CTF # 3080 6.500% 05...		03/01/2014	Paydown		6,417	6,417	6,387	6,388		28		28		6,417			0	66	05/20/2031	1
36202D MA 6	GNMA GTD PASSTHRU CTF # 3053 6.500% 03...		03/01/2014	Paydown		2,195	2,195	2,191	2,191		4		4		2,195			0	24	03/20/2031	1
36202D MR 9	GNMA GTD PASSTHRU CTF # 3068 6.500% 04...		03/01/2014	Paydown		3,926	3,926	3,906	3,907		19		19		3,926			0	43	04/20/2031	1
36202D NM 9	GNMA GTD PASSTHRU CTF # 3096 7.000% 06...		03/01/2014	Paydown		4,810	4,810	4,714	4,721		89		89		4,810			0	58	06/20/2031	1
36202D PD 7	GNMA GTD PASSTHRU CTF # 3120 6.500% 08...		03/01/2014	Paydown		8,019	8,019	8,062	8,056		(37)		(37)		8,019			0	89	08/20/2031	1
36202D QZ 7	GNMA GTD PASSTHRU CTF # 3172 6.000% 12...		03/01/2014	Paydown		9,712	9,712	9,688	9,688		24		24		9,712			0	100	12/20/2031	1
36202D S3 6	GNMA GTD PASSTHRU CTF # 3238 6.000% 05...		03/01/2014	Paydown		15,334	15,334	15,294	15,293		41		41		15,334			0	160	05/20/2032	1
36202D TE 1	GNMA II GTD PASSTHRU CTF # 3249 6.000%		03/01/2014	Paydown		27,116	27,116	27,045	27,044		72		72		27,116			0	261	06/20/2032	1
36202E 6Q 7	GNMA II GTD PASSTHRU CTF# 4479 4.500%		03/01/2014	Paydown		131,526	131,526	143,158	142,338		(10,812)		(10,812)		131,526			0	903	07/20/2024	1
36202F WA 0	GNMA II GTD PASSTHRU CTF# 5141 5.000%		03/01/2014	Paydown		246,132	246,132	269,630	269,336		(23,203)		(23,203)		246,132			0	2,308	08/20/2041	1
36203G QX 4	GNMA GTD PASSTHRU CTF # 348870 7.000%		03/01/2014	Paydown		838	838	848	844		(6)		(6)		838			0	10	07/15/2023	1
36204J BR 6	GNMA GTD PASSTHRU CTF # 370948 7.000%		03/01/2014	Paydown		5,637	5,637	5,531	5,559		78		78		5,637			0	66	12/15/2023	1
36204N FJ 1	GNMA GTD PASSTHRU CTF # 374669 6.000%		03/01/2014	Paydown		79	79	77	77		2		2		79			0	1	02/15/2024	1
36205B 2V 3	GNMA GTD PASSTHRU CTF # 386088 8.000%		03/01/2014	Paydown		102	102	104	103		(2)		(2)		102			0	1	12/15/2029	1
36205J QF 5	GNMA GTD PASSTHRU CTF # 392054 6.500%		01/24/2014	STEPHENS INC.		12,638	11,159	10,758	10,860		1		1		10,860		1,778	1,778	117	04/15/2024	1
36205J QF 5	GNMA GTD PASSTHRU CTF # 392054 6.500%		01/01/2014	Paydown		63	63	61	61		2		2		63			0		04/15/2024	1
36205M NC 8	GNMA GTD PASSTHRU CTF # 394687 8.000%		03/01/2014	Paydown		6	6	6	6				0		6			0		02/15/2030	1
36205R XM 4	GNMA GTD PASSTHRU CTF # 398584 7.500%		03/01/2014	Paydown		280	280	282	282		(2)		(2)		280			0	4	06/15/2029	1
36205S F8 3	GNMA GTD PASSTHRU CTF # 398991 7.500%		03/01/2014	Paydown		117	117	120	119		(2)		(2)		117			0	1	12/15/2026	1
36206F U8 3	GNMA GTD PASSTHRU CTF # 410207 7.500%		03/01/2014	Paydown		735	735	730	731		4		4		735			0	12	11/15/2025	1
36206P C4 0	GNMA GTD PASSTHRU CTF # 416891 6.000%		03/01/2014	Paydown		67	67	65	65		1		1		67			0	1	04/15/2026	1
36206U 3P 2	GNMA GTD PASSTHRU CTF # 422106 7.500%		03/01/2014	Paydown		69	69	69	69				0		69			0	1	10/15/2029	1
36206U F4 6	GNMA GTD PASSTHRU CTF # 421487 7.500%		03/01/2014	Paydown		61	61	60	60		1		1		61			0	1	08/15/2026	1
36206V 5Q 6	GNMA GTD PASSTHRU CTF # 423055 7.500%		03/01/2014	Paydown		8	8	8	8				0		8			0		06/15/2027	1
36206W B2 0	GNMA GTD PASSTHRU CTF # 423157 7.500%		03/01/2014	Paydown		53	53	53	53				0		53			0	1	10/15/2029	1
36206X UY 7	GNMA GTD PASSTHRU CTF # 424599 7.500%		03/01/2014	Paydown		16	16	16	16				0		16			0		08/15/2026	1
36207B 3P 3	GNMA GTD PASSTHRU CTF # 427506 6.000%		03/01/2014	Paydown		38	38	37	38		1		1		38			0		04/15/2026	1
36207F WM 9	GNMA GTD PASSTHRU CTF # 430952 7.250%		03/01/2014	Paydown		267	267	263	264		3		3		267			0	3	07/15/2026	1
36207G DK 2	GNMA GTD PASSTHRU CTF # 431306 7.750%		03/01/2014	Paydown		169	169	169	169				0		169			0	2	09/15/2026	1
36207G Q9 3	GNMA GTD PASSTHRU CTF # 431680 7.500%		03/01/2014	Paydown		80	80	81	81		(1)		(1)		80			0	1	12/15/2026	1
36208L 2Y 2	GNMA GTD PASSTHRU CTF # 454491 6.000%		03/01/2014	Paydown		523	523	522	522		1		1		523			0	5	11/15/2028	1
36208S W5 7	GNMA GTD PASSTHRU CTF # 459768 6.000%		03/01/2014	Paydown		12	12	11	11				0		12			0		11/15/2028	1
36208U LB 1	GNMA GTD PASSTHRU CTF # 461222 7.000%		03/01/2014	Paydown		376	376	372	372		4		4		376			0	4	01/15/2028	1
36208V 6R 1	GNMA GTD PASSTHRU CTF # 462680 7.000%		03/01/2014	Paydown		466	466	457	458		8		8		466			0	4	04/15/2028	1
36208Y TZ 2	GNMA GTD PASSTHRU CTF # 465068 7.500%		03/01/2014	Paydown		976	976	1,004	998		(22)		(22)		976			0	12	05/15/2028	1
36209A E4 8	GNMA GTD PASSTHRU CTF # 465555 6.000%		03/01/2014	Paydown		11	11	11	11				0		11			0		09/15/2028	1
36209C CQ 7	GNMA GTD PASSTHRU CTF # 467279 6.000%		03/01/2014	Paydown		164	164	159	160		4		4		164			0	2	10/15/2028	1
36209F Y9 4	GNMA GTD PASSTHRU CTF # 470636 7.000%		03/01/2014	Paydown		127	127	126	126		1		1		127			0	2	07/15/2029	1
36209G 3Z 8	GNMA GTD PASSTHRU CTF # 471616 6.000%		03/01/2014	Paydown		29	29	29	29				0		29			0		11/15/2028	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36209H ZG 3	GNMA GTD PASSTHRU CTF # 472443 6.000%		03/01/2014	Paydown		1,707	1,707	1,691	1,693		14		14		1,707			0	17	12/15/2028	1
36209Q NC 5	GNMA GTD PASSTHRU CTF # 478387 6.000%		03/01/2014	Paydown		32	32	32	32				0		32			0		09/15/2028	1
36209Q NV 3	GNMA GTD PASSTHRU CTF # 478404 6.000%		03/01/2014	Paydown		27	27	26	26		1		1		27			0		10/15/2028	1
36209R S4 6	GNMA GTD PASSTHRU CTF # 479439 7.500%		03/01/2014	Paydown		105	105	106	106				0		105			0	1	07/15/2030	1
36209S 3T 6	GNMA GTD PASSTHRU CTF # 480610 6.000%		03/01/2014	Paydown		39	39	38	38		1		1		39			0		10/15/2028	1
36209S GE 5	GNMA GTD PASSTHRU CTF # 479997 8.000%		03/01/2014	Paydown		68	68	69	69				0		68			0	1	02/15/2030	1
36209T 6M 6	GNMA GTD PASSTHRU CTF # 481576 6.000%		03/01/2014	Paydown		441	441	441	440		1		1		441			0	4	10/15/2028	1
36209T X7 9	GNMA GTD PASSTHRU CTF # 481402 6.000%		03/01/2014	Paydown		22	22	21	21		1		1		22			0		12/15/2028	1
36209W P8 9	GNMA GTD PASSTHRU CTF # 483847 6.000%		03/01/2014	Paydown		367	367	357	358		9		9		367			0	4	12/15/2028	1
36209X 3U 2	GNMA GTD PASSTHRU CTF # 485111 6.000%		03/01/2014	Paydown		25	25	24	25		1		1		25			0		12/15/2028	1
3620A5 BF 5	GNMA GTD PASSTHRU CTF #719238 4.000% 0...		03/01/2014	Paydown		873,434	873,434	889,879	888,984		(15,550)		(15,550)		873,434			0	5,765	07/15/2040	1
3620AG SB 2	GNMA GTD PASSTHRU CTF #729614 4.500% 0...		03/01/2014	Paydown		25,100	25,100	26,478	26,416		(1,316)		(1,316)		25,100			0	122	04/15/2040	1
3620AL NC 4	GNMA GTD PASSTHRU CTF #733087 4.500% 0...		03/01/2014	Paydown		8,819	8,819	9,402	9,379		(560)		(560)		8,819			0	66	04/15/2040	1
3620AN KV 1	GNMA GTD PASSTHRU CTF# 734808 5.800% 0...		03/01/2014	Paydown		258,819	258,819	263,822	263,726		(4,907)		(4,907)		258,819			0	2,506	07/15/2037	1
36210A BK 2	GNMA GTD PASSTHRU CTF # 486142 7.500%		03/01/2014	Paydown		150	150	150	150				0		150			0	2	10/15/2030	1
36210A SS 7	GNMA GTD PASSTHRU CTF # 486629 6.000%		03/01/2014	Paydown		18	18	17	17				0		18			0		10/15/2028	1
36210A XZ 5	GNMA GTD PASSTHRU CTF # 486796 6.000%		03/01/2014	Paydown		788	788	785	785		3		3		788			0	8	12/15/2028	1
36210B P2 5	GNMA GTD PASSTHRU CTF # 487441 6.000%		03/01/2014	Paydown		63	63	61	61		1		1		63			0	1	03/15/2029	1
36210B P4 1	GNMA GTD PASSTHRU CTF # 487443 6.000%		03/01/2014	Paydown		522	522	508	510		12		12		522			0	5	03/15/2029	1
36210B P5 8	GNMA GTD PASSTHRU CTF # 487444 6.000%		03/01/2014	Paydown		1,501	1,501	1,461	1,466		35		35		1,501			0	15	03/15/2029	1
36210B PY 5	GNMA GTD PASSTHRU CTF # 487439 6.000%		03/01/2014	Paydown		1,011	1,011	986	989		22		22		1,011			0	10	03/15/2029	1
36210B QN 8	GNMA GTD PASSTHRU CTF # 487461 6.000%		03/01/2014	Paydown		1,168	1,168	1,137	1,142		27		27		1,168			0	12	04/15/2029	1
36210B QV 0	GNMA GTD PASSTHRU CTF # 487468 6.000%		03/01/2014	Paydown		1,017	1,017	989	993		24		24		1,017			0	10	04/15/2029	1
36210B QW 8	GNMA GTD PASSTHRU CTF # 487469 6.000%		03/01/2014	Paydown		1,243	1,243	1,210	1,215		29		29		1,243			0	12	04/15/2029	1
36210F JX 5	GNMA GTD PASSTHRU CTF # 490878 6.000%		03/01/2014	Paydown		25	25	24	24		1		1		25			0		01/15/2029	1
36210H VJ 8	GNMA GTD PASSTHRU CTF # 493017 6.000%		03/01/2014	Paydown		47	47	45	45		1		1		47			0		11/15/2028	1
36210J LF 3	GNMA GTD PASSTHRU CTF # 493626 6.000%		03/01/2014	Paydown		17	17	17	17				0		17			0		11/15/2028	1
36210K MT 9	GNMA GTD PASSTHRU CTF # 494570 6.000%		03/01/2014	Paydown		72	72	70	70		2		2		72			0	1	12/15/2028	1
36210M WH 0	GNMA GTD PASSTHRU CTF # 496648 6.000%		03/01/2014	Paydown		88	88	88	88				0		88			0	1	12/15/2028	1
36210N NC 9	GNMA GTD PASSTHRU CTF # 497287 6.000%		03/01/2014	Paydown		1,333	1,333	1,332	1,331		2		2		1,333			0	13	12/15/2028	1
36210Q ZP 0	GNMA GTD PASSTHRU CTF # 499450 6.500%		03/01/2014	Paydown		7,757	7,757	7,638	7,653		104		104		7,757			0	124	04/15/2029	1
36210T ZU 3	GNMA GTD PASSTHRU CTF # 502155 6.000%		03/01/2014	Paydown		115	115	112	112		3		3		115			0	1	04/15/2029	1
36211D F5 4	GNMA GTD PASSTHRU CTF # 509688 7.000%		03/01/2014	Paydown		445	445	437	438		7		7		445			0	5	07/15/2029	1
36211D QH 6	GNMA GTD PASSTHRU CTF # 509956 7.000%		03/01/2014	Paydown		26	26	25	25				0		26			0		06/15/2029	1
36211E HC 5	GNMA GTD PASSTHRU CTF # 510627 5.000%		03/01/2014	Paydown		19,922	19,922	18,866	18,922		1,000		1,000		19,922			0	119	02/15/2035	1
36211E PZ 5	GNMA GTD PASSTHRU CTF # 510840 8.000%		03/01/2014	Paydown		7	7	7	7				0		7			0		12/15/2029	1
36211E UM 8	GNMA GTD PASSTHRU CTF # 510988 7.000%		03/01/2014	Paydown		501	501	496	496		4		4		501			0	6	06/15/2029	1
36211G K8 5	GNMA GTD PASSTHRU CTF # 512519 8.000%		03/01/2014	Paydown		54	54	55	55				0		54			0	1	09/15/2030	1
36211K 2S 2	GNMA GTD PASSTHRU CTF # 515685 8.000%		03/01/2014	Paydown		108	108	109	109		(1)		(1)		108			0	1	05/15/2030	1
36211L W5 7	GNMA GTD PASSTHRU CTF # 516468 8.000%		03/01/2014	Paydown		15	15	15	15				0		15			0		03/15/2030	1
36211N 4N 5	GNMA GTD PASSTHRU CTF # 518429 7.500%		03/01/2014	Paydown		41	41	41	41				0		41			0		09/15/2029	1
36211N 4U 9	GNMA GTD PASSTHRU CTF # 518435 7.500%		03/01/2014	Paydown		32	32	33	33		(1)		(1)		32			0		09/15/2029	1
36211P BN 2	GNMA GTD PASSTHRU CTF # 518545 7.500%		03/01/2014	Paydown		34	34	35	35		(1)		(1)		34			0		10/15/2029	1
36211V 3Y 4	GNMA GTD PASSTHRU CTF # 524715 8.000%		03/01/2014	Paydown		301	301	303	302		(1)		(1)		301			0	4	03/15/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36211W ZZ 4	GNMA GTD PASSTHRU CTF # 525560 8.000%		03/01/2014	Paydown		31	31	31	31				0		31			0		01/15/2030	1
36212A 6L 4	GNMA GTD PASSTHRU CTF # 528375 8.000%		03/01/2014	Paydown		122	122	123	123		(1)		(1)		122			0	2	04/15/2030	1
36212B MB 6	GNMA GTD PASSTHRU CTF # 528754 8.000%		03/01/2014	Paydown		85	85	86	85		(1)		(1)		85			0	1	05/15/2030	1
36212C PC 9	GNMA GTD PASSTHRU CTF # 529719 7.500%		03/01/2014	Paydown		983	983	987	986		(3)		(3)		983			0	12	12/15/2030	1
36212D GF 0	GNMA GTD PASSTHRU CTF # 530398 8.000%		01/01/2014	Paydown		18,019	18,019	18,163	18,138		(119)		(119)		18,019			0	120	05/15/2030	1
36212E S6 5	GNMA GTD PASSTHRU CTF # 531641 8.000%		03/01/2014	Paydown		35	35	35	35				0		35			0		05/15/2030	1
36212Q XN 5	GNMA GTD PASSTHRU CTF # 540785 7.500%		03/01/2014	Paydown		322	322	324	323		(1)		(1)		322			0	4	10/15/2030	1
36212V CT 4	GNMA GTD PASSTHRU CTF # 544682 7.500%		03/01/2014	Paydown		231	231	232	231		(1)		(1)		231			0	3	01/15/2031	1
36212Y RK 1	GNMA GTD PASSTHRU CTF # 547790 7.500%		03/01/2014	Paydown		537	537	539	539		(2)		(2)		537			0	7	12/15/2030	1
36213D CQ 9	GNMA GTD PASSTHRU CTF # 550979 7.500%		03/01/2014	Paydown		204	204	205	205		(1)		(1)		204			0	3	10/15/2031	1
36213E K2 1	GNMA GTD PASSTHRU CTF # 552113 7.500%		03/01/2014	Paydown		1,317	1,317	1,322	1,321		(4)		(4)		1,317			0	17	10/15/2031	1
36213Q 2V 0	GNMA GTD PASSTHRU CTF # 561588 7.500%		03/01/2014	Paydown		344	344	346	346		(1)		(1)		344			0	4	09/15/2031	1
36213R KG 1	GNMA GTD PASSTHRU CTF # 561995 6.500%		03/01/2014	Paydown		51,981	51,981	53,069	52,981		(1,000)		(1,000)		51,981			0	563	07/15/2031	1
36213T 2M 4	GNMA GTD PASSTHRU CTF # 564280 7.500%		03/01/2014	Paydown		490	490	492	491		(2)		(2)		490			0	6	08/15/2031	1
36213T 6Z 1	GNMA GTD PASSTHRU CTF # 564388 7.500%		03/01/2014	Paydown		624	624	626	626		(2)		(2)		624			0	8	10/15/2031	1
36213U PC 8	GNMA GTD PASSTHRU CTF # 564819 6.500%		03/01/2014	Paydown		12,167	12,167	12,421	12,402		(235)		(235)		12,167			0	74	09/15/2031	1
36214N W6 8	GNMA GTD PASSTHRU CTF # 111469 10.000%		02/01/2014	Paydown		55	55	55	55				0		55			0	1	03/15/2014	1
362153 J9 0	GNMA GTD PASSTHRU CTF # 152488 9.000%		03/01/2014	Paydown		20	20	20	20				0		20			0		12/15/2016	1
362153 XK 9	GNMA GTD PASSTHRU CTF # 152882 9.000%		03/01/2014	Paydown		1,043	1,043	1,020	1,035		9		9		1,043			0	16	11/15/2016	1
362155 XB 4	GNMA GTD PASSTHRU CTF # 154674 9.500%		03/01/2014	Paydown		532	532	579	539		(8)		(8)		532			0	8	04/15/2016	1
362156 VK 4	GNMA GTD PASSTHRU CTF # 155518 9.000%		03/01/2014	Paydown		193	193	188	191		2		2		193			0	3	10/15/2016	1
362158 FE 2	GNMA GTD PASSTHRU CTF # 156865 8.000%		03/01/2014	Paydown		743	743	785	752		(9)		(9)		743			0	10	04/15/2016	1
362160 FP 3	GNMA GTD PASSTHRU CTF # 179374 9.000%		03/01/2014	Paydown		171	171	166	169		2		2		171			0	3	10/15/2016	1
362162 EL 9	GNMA GTD PASSTHRU CTF # 181139 8.500%		03/01/2014	Paydown		424	424	450	431		(7)		(7)		424			0	6	02/15/2017	1
362163 YZ 4	GNMA GTD PASSTHRU CTF # 182628 9.000%		03/01/2014	Paydown		7	7	7	7				0		7			0		10/15/2016	1
362164 GF 6	GNMA GTD PASSTHRU CTF # 182998 9.000%		03/01/2014	Paydown		40	40	39	40				0		40			0	1	09/15/2016	1
362165 AY 8	GNMA GTD PASSTHRU CTF # 183723 9.000%		03/01/2014	Paydown		12	12	12	12				0		12			0		12/15/2016	1
36216B ZE 2	GNMA GTD PASSTHRU CTF # 160141 9.000%		03/01/2014	Paydown		48	48	47	47				0		48			0	1	06/15/2016	1
36216E 6X 6	GNMA GTD PASSTHRU CTF # 162986 9.000%		03/01/2014	Paydown		13	13	13	13				0		13			0		07/15/2016	1
36216J WB 4	GNMA GTD PASSTHRU CTF # 166342 9.000%		03/01/2014	Paydown		148	148	145	147		1		1		148			0	2	12/15/2016	1
36216K TR 0	GNMA GTD PASSTHRU CTF # 167160 8.500%		03/01/2014	Paydown		294	294	311	297		(3)		(3)		294			0	4	09/15/2016	1
36216N LU 5	GNMA GTD PASSTHRU CTF # 169639 10.000%		03/01/2014	Paydown		790	790	789	787		2		2		790			0	13	09/15/2016	1
36216P 3V 8	GNMA GTD PASSTHRU CTF # 171012 6.000%		03/01/2014	Paydown		295	295	287	288		7		7		295			0	3	11/15/2028	1
36216Q ED 4	GNMA GTD PASSTHRU CTF # 171232 9.000%		03/01/2014	Paydown		11	11	11	11				0		11			0		10/15/2016	1
36216Q ML 7	GNMA GTD PASSTHRU CTF # 171463 9.000%		03/01/2014	Paydown		124	124	121	123		1		1		124			0	2	08/15/2016	1
36216U 2P 1	GNMA GTD PASSTHRU CTF # 175482 9.000%		03/01/2014	Paydown		6	6	6	6				0		6			0		10/15/2016	1
36216V ZL 2	GNMA GTD PASSTHRU CTF # 176347 9.000%		03/01/2014	Paydown		154	154	152	153		1		1		154			0	2	08/15/2016	1
36216X EU 1	GNMA GTD PASSTHRU CTF # 177547 9.000%		03/01/2014	Paydown		348	348	339	345		3		3		348			0	5	09/15/2016	1
36216Y GW 3	GNMA GTD PASSTHRU CTF # 178513 9.000%		03/01/2014	Paydown		172	172	167	170		2		2		172			0	3	12/15/2016	1
362176 MU 0	GNMA GTD PASSTHRU CTF # 213771 9.000%		03/01/2014	Paydown		923	923	987	937		(15)		(15)		923			0	16	01/15/2017	1
362176 SW 0	GNMA GTD PASSTHRU CTF # 213933 8.000%		03/01/2014	Paydown		645	645	682	655		(10)		(10)		645			0	9	04/15/2017	1
36217A 6J 4	GNMA GTD PASSTHRU CTF # 188173 9.000%		03/01/2014	Paydown		369	369	399	382		(13)		(13)		369			0	3	11/15/2019	1
36217G CJ 4	GNMA GTD PASSTHRU CTF # 192773 8.500%		03/01/2014	Paydown		515	515	546	523		(9)		(9)		515			0	7	06/15/2017	1
36217G F2 8	GNMA GTD PASSTHRU CTF # 192885 9.000%		03/01/2014	Paydown		540	540	577	549		(9)		(9)		540			0	8	12/15/2016	1
36217G WT 0	GNMA GTD PASSTHRU CTF # 193358 9.000%		03/01/2014	Paydown		122	122	118	120		2		2		122			0	2	07/15/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36217P GU 5	GNMA GTD PASSTHRU CTF # 199211 9.000%		03/01/2014	Paydown		88	88	86	87		1		1		88			0	1	12/15/2016	1
36217P MY 0	GNMA GTD PASSTHRU CTF # 199375 9.000%		03/01/2014	Paydown		8	8	8	8				0		8			0		12/15/2016	1
36217S P4 7	GNMA GTD PASSTHRU CTF # 202143 9.000%		03/01/2014	Paydown		300	300	290	297		4		4		300			0	5	08/15/2017	1
36217W 3M 2	GNMA GTD PASSTHRU CTF # 206104 8.500%		03/01/2014	Paydown		106	106	112	108		(2)		(2)		106			0	2	04/15/2017	1
36218A TH 2	GNMA GTD PASSTHRU CTF # 216652 9.000%		03/01/2014	Paydown		336	336	325	332		4		4		336			0	5	06/15/2017	1
36218B EM 5	GNMA GTD PASSTHRU CTF # 217140 9.000%		03/01/2014	Paydown		184	184	180	182		2		2		184			0	3	05/15/2017	1
36218F BP 2	GNMA GTD PASSTHRU CTF # 220646 9.000%		03/01/2014	Paydown		188	188	184	187		2		2		188			0	3	06/15/2017	1
36218F L6 3	GNMA GTD PASSTHRU CTF # 220949 9.000%		03/01/2014	Paydown		234	234	229	232		2		2		234			0	4	06/15/2017	1
36218K K7 1	GNMA GTD PASSTHRU CTF # 224518 9.000%		03/01/2014	Paydown		17	17	16	17				0		17			0		10/15/2017	1
36218N S3 6	GNMA GTD PASSTHRU CTF # 227438 8.500%		03/01/2014	Paydown		22	22	24	23		(1)		(1)		22			0		09/15/2019	1
362199 ZE 4	GNMA GTD PASSTHRU CTF # 271741 9.000%		03/01/2014	Paydown		12	12	12	12				0		12			0		03/15/2020	1
36219R FX 4	GNMA GTD PASSTHRU CTF # 256782 6.000%		03/01/2014	Paydown		465	465	452	454		11		11		465			0	5	11/15/2028	1
362200 KS 5	GNMA GTD PASSTHRU CTF # 292905 9.000%		03/01/2014	Paydown		68	68	66	67		1		1		68			0	1	09/15/2020	1
362207 3T 7	GNMA GTD PASSTHRU CTF # 299710 9.000%		03/01/2014	Paydown		315	315	337	326		(11)		(11)		315			0	5	03/15/2021	1
36220H RY 8	GNMA GTD PASSTHRU CTF # 278703 9.000%		03/01/2014	Paydown		49	49	47	48		1		1		49			0	1	09/15/2019	1
36220K 5N 9	GNMA GTD PASSTHRU CTF # 280853 9.000%		03/01/2014	Paydown		587	587	568	576		11		11		587			0	9	02/15/2020	1
36220N BB 2	GNMA GTD PASSTHRU CTF # 282734 9.000%		03/01/2014	Paydown		34	34	34	34				0		34			0	1	03/15/2020	1
36220P K9 2	GNMA GTD PASSTHRU CTF # 283920 9.000%		03/01/2014	Paydown		17	17	16	17				0		17			0		11/15/2019	1
36220P LW 0	GNMA GTD PASSTHRU CTF # 283941 9.000%		03/01/2014	Paydown		65	65	70	67		(2)		(2)		65			0	1	11/15/2019	1
36220Q QC 7	GNMA GTD PASSTHRU CTF # 284951 9.000%		03/01/2014	Paydown		43	43	47	45		(2)		(2)		43			0	1	03/15/2020	1
36220Q TP 5	GNMA GTD PASSTHRU CTF # 285058 9.000%		03/01/2014	Paydown		515	515	505	509		6		6		515			0	8	12/15/2019	1
36220X Q3 2	GNMA GTD PASSTHRU CTF # 291274 9.000%		03/01/2014	Paydown		13	13	14	13				0		13			0		06/15/2020	1
36223C UD 8	GNMA GTD PASSTHRU CTF # 303980 9.000%		03/01/2014	Paydown		8	8	8	8				0		8			0		04/15/2021	1
36223L 3X 4	GNMA GTD PASSTHRU CTF # 311414 7.500%		03/01/2014	Paydown		529	529	532	531		(1)		(1)		529			0	7	03/15/2022	1
36223X LG 5	GNMA GTD PASSTHRU CTF # 320827 8.000%		03/01/2014	Paydown		283	283	285	284		(1)		(1)		283			0	4	06/15/2022	1
36224J 6G 2	GNMA GTD PASSTHRU CTF # 330371 8.000%		03/01/2014	Paydown		1,284	1,284	1,288	1,285				0		1,284			0	20	06/15/2022	1
36225A 2B 5	GNMA GTD PASSTHRU CTF # 780770 6.000%		03/01/2014	Paydown		261	261	254	255		6		6		261			0	2	04/15/2028	1
36225A EA 4	GNMA GTD PASSTHRU CTF # 780129 7.000%		03/01/2014	Paydown		2,526	2,526	2,494	2,501		25		25		2,526			0	30	11/15/2024	1
36225A KZ 2	GNMA GTD PASSTHRU CTF # 780312 6.000%		03/01/2014	Paydown		146	146	142	143		3		3		146			0	1	01/15/2026	1
36225A NX 4	GNMA GTD PASSTHRU CTF # 780406 7.000%		03/01/2014	Paydown		2,304	2,304	2,227	2,248		55		55		2,304			0	24	12/15/2023	1
36225A Y7 9	GNMA GTD PASSTHRU CTF # 780734 6.500%		03/01/2014	Paydown		11,947	11,947	12,141	12,108		(161)		(161)		11,947			0	135	03/15/2028	1
36225B C8 9	GNMA GTD PASSTHRU CTF # 780995 7.000%		03/01/2014	Paydown		525	525	519	519		5		5		525			0	6	12/15/2028	1
36225B KU 1	GNMA GTD PASSTHRU CTF # 781207 7.500%		03/01/2014	Paydown		549	549	565	563		(14)		(14)		549			0	7	08/15/2030	1
36230M EP 8	GNMA GTD PASSTHRU CTF #752842 3.950% 0		03/01/2014	Paydown		1,024,426	1,024,426	1,025,067	1,024,735		(309)		(309)		1,024,426			0	6,752	07/15/2025	1
36248@ AA 2	GSA DOJ SR CTL PASSTHRU TR US GTD LSE RE		03/22/2014	Redemption 100.0000		183,889	183,889	183,889	183,889				0		183,889			0	1,255	03/22/2029	1
36296K PH 9	GNMA GTD PASSTHRU CTF# 693524 5.500% 0		03/01/2014	Paydown		341,573	341,573	375,517	375,042		(33,469)		(33,469)		341,573			0	4,099	07/15/2038	1
38373M NE 6	GNMA SER 2005-10 CL ZA 5.015% 05/16/39		03/01/2014	Paydown		68,428	68,428	71,129	69,608		(1,222)		(1,222)		68,428			0	715	05/16/2039	1
38373R Q7 7	GNMA SER 2001-56 CL Z 6.500% 11/20/31		03/01/2014	Paydown		106,399	106,399	106,532	106,532		(133)		(133)		106,399			0	1,227	11/20/2031	1
38373R X6 1	GNMA SER 2001-50 CL ZH 6.500% 11/20/31		03/01/2014	Paydown		88,149	88,149	88,156	88,156		(7)		(7)		88,149			0	980	11/20/2031	1
38373V HK 9	GNMA SER 2002-60 CL J 6.000% 08/20/32		03/01/2014	Paydown		96,944	96,944	96,580	96,613		331		331		96,944			0	994	08/20/2032	1
38374J VC 7	GNMA SER 2004-84 CL ZA 5.234% 09/16/37		03/01/2014	Paydown		2,965,912	2,965,912	3,112,668	3,053,193		(87,281)		(87,281)		2,965,912			0	18,219	09/16/2037	1
38374K M5 9	GNMA SER 2005-26 CL VA 5.500% 01/20/35		03/01/2014	Paydown		641,119	641,119	660,553	642,163		(1,044)		(1,044)		641,119			0	5,790	01/20/2035	1
38374V Q5 1	GNMA II SER 2009-50 CL KP 4.500% 06/20		03/01/2014	Paydown		18,244	18,244	19,144	19,098		(854)		(854)		18,244			0	136	06/20/2039	1
38378B X3 8	GNMA SER 2012-132 CL AC 1.620% 06/16/5		03/01/2014	Paydown		21,881	21,881	22,100	22,069		(188)		(188)		21,881			0	59	06/16/2053	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3837H3 E9 4	GNMA SER 2000-2 CL ZA 7.000% 01/16/30		03/01/2014	Paydown		85,170	85,170	83,255	83,255		1,915		1,915		85,170			0	915	01/16/2030	1
BCC0DC XK 9	GNMA SER 2003-112 CL ME 4.500% 10/16/3		03/01/2014	Paydown		118,125	118,125	110,244	116,214		1,911		1,911		118,125			0	921	10/16/2032	1
34074M JB 8	FLORIDA HSG FIN CORP REV 2.800% 07/01/		02/01/2014	Call 100.0000		3,629	3,629	3,629	3,629				0		3,629			0	17	07/01/2041	1FE
34074M JB 8	FLORIDA HSG FIN CORP REV 2.800% 07/01/		03/01/2014	Redemption 100.0000		7,833	7,833	7,833	7,833				0		7,833			0	34	07/01/2041	1FE
402173 AA 6	GULF BREEZE FL HLTHCARE REV (HERITAGE HL		03/21/2014	Various		12,685,000	12,685,000	12,685,000	12,685,000				0		12,685,000			0	189,758	01/01/2024	1FE
48503T AA 5	KANSAS CITY MO INDL DEV AUTH REV (NNSA N.		03/10/2014	Various		604,739	604,739	604,739	604,739				0		604,739			0	5,291	12/10/2032	1
60636C TM 1	MISSOURI ST DEV FIN BRD REV 5.750% 03/		03/01/2014	Call 100.0000		430,000	430,000	430,000	430,000				0		430,000			0	12,363	03/01/2017	1FE
64908P AA 1	NEW VY GENERATION III SER 2002-1 PASSTHR		01/15/2014	Redemption 100.0000		260,034	260,034	260,034	260,034				0		260,034			0	6,671	01/15/2021	1FE
649705 JJ 0	NYC INDL DEV AGCY REV (EMPIRE INS CO) (I		03/11/2014	Various		308,124	308,124	308,198	308,153				0		308,153		(29)	(29)	3,386	09/11/2018	2
745177 FN 0	PUERTO RICO COMWLTH DEV BK REV 4.375%.		02/05/2014	JEFFRIES & COMPANY		655,000	1,000,000	994,300	995,667		83		83		995,750		(340,750)	(340,750)	22,969	02/01/2019	2FE
745190 S7 4	PUERTO RICO COMWLTH HWY REV 5.000% 07/		02/06/2014	PAINE WEBBER		426,375	450,000	486,365	458,130		(602)		(602)		457,527		(31,152)	(31,152)	13,750	07/01/2016	2FE
74526Q UV 2	PUERTO RICO ELEC PWR AUTH REV 5.500% 0		02/11/2014	RAMIREZ & CO		75,289	100,000	112,767	109,788		(248)		(248)		109,540		(34,251)	(34,251)	3,407	07/01/2019	2FE
74526Q XU 1	PUERTO RICO ELEC PWR AUTH REV 5.250% 0		03/04/2014	RAMIREZ & CO		296,963	400,000	444,028	436,736		(853)		(853)		435,883		(138,920)	(138,920)	14,098	07/01/2021	2FE
841215 AA 4	SOUTHAVEN COMB CYCLE GEN LLC SECD BD 3		02/20/2014	Redemption 100.0000		440,116	440,116	440,116	440,116				0		440,116			0	6,924	08/15/2033	1
911760 MV 5	VENDEE MTG TR SER 1999-2 CL 1Z 6.500%		03/01/2014	Paydown		295,759	295,759	297,469	297,469		(1,710)		(1,710)		295,759			0	3,289	05/15/2029	1
911760 RB 4	VENDEE MTG TR SER 2001-3 CL Z 6.500% 1		03/01/2014	Paydown		520,062	520,062	520,047	520,047		14		14		520,062			0	5,406	10/15/2031	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						294,668,887	291,952,784	297,399,084	295,510,608	36	(1,736,766)	0	(1,736,730)	0	296,001,442	0	(1,332,554)	(1,332,554)	2,633,584	XXX	XXX
Bonds - Industrial and Miscellaneous																					
74956E D@ 4	R H DONNELLEY INC NEW TERM LN 9.000% 1		01/10/2014	BANK OF AMERICA		387,941	635,969	422,365	384,990	161,959	6,455		168,414		553,405		(165,464)	(165,464)	(10,299)	10/24/2014	6Z
74956E D@ 4	R H DONNELLEY INC NEW TERM LN 9.000% 1		01/09/2014	Redemption 100.0000		8,366	8,366	5,555	5,065	2,102	29		2,131		7,195		1,171	1,171		10/24/2014	6Z
48853U AS 9	KENAN ADVANTAGE GRP INC Tranche D Term L		03/31/2014	Redemption 100.0000		179	179	179					0		179			0	1	06/11/2016	3FE
IVZ016 83 4	KENAN ADV GRP INC Tranche D Term Loan		01/31/2014	Tax Free Exchange		71,257	71,345	71,256			1		1		71,257			0	156	06/11/2016	3FE
89233U AE 5	TOYS R US INC Initial Loan 6.000% 09/0		02/28/2014	Redemption 100.0000		274	274	243					0		243		31	31		09/01/2016	4FE
65249C AE 7	NEWSDAY LLC Term Loan 3.653% 10/12/16		03/31/2014	Tax Free Exchange		6,830,425	6,818,182	6,830,790	1,707,738		(267)		(267)		6,830,425			0	15,601	10/12/2016	3Z
12543K AE 4	COMNTY HLTH SYS INC 2017 Term E Loan 3		03/31/2014	Redemption 100.0000		2,616	2,616	2,610					0		2,610		6	6	8	01/25/2017	3FE
12543K AE 4	COMNTY HLTH SYS INC 2017 Term E Loan 3		03/31/2014	Tax Free Exchange		392,690	392,455	392,697			(7)		(7)		392,690			0	1,151	01/25/2017	3FE
12543K AE 4	COMNTY HLTH SYS INC 2017 Term E Loan 3		02/28/2014	Tax Free Exchange		3,153,758	3,144,121	3,154,319	1,970,846		(398)		(398)		3,153,758			0	20,671	01/25/2017	3FE
12543K AE 4	COMNTY HLTH SYS INC 2017 Term E Loan 3		03/31/2014	Tax Free Exchange		84,097	83,843	84,108			(11)		(11)		84,097			0	216	01/25/2017	3FE
12543K AE 4	COMNTY HLTH SYS INC TERM LN EXTENDED 3		01/01/2014	Tax Free Exchange		961,822	958,334	961,901	961,733		89		89		961,822			0		01/25/2017	3FE
12543K AE 4	COMNTY HLTH SYS INC TERM LN EXTENDED 3		01/01/2014	Tax Free Exchange		78,202	77,922	78,211	78,202				0		78,202			0		01/25/2017	3FE
12543K AK 0	COMNTY HLTH SYS INC TERM LN D 2021 4.2		02/28/2014	Tax Free Exchange		2,700,351	2,695,825	2,700,275			77		77		2,700,351			0	8,971	01/25/2017	3FE
404122 AP 8	HCA INC Tranche B-5 Term Loan 2.903% 0		03/31/2014	Redemption 100.0000		3,125	3,125	3,124					0		3,124		1	1	8	03/31/2017	3FE
404122 AP 8	HCA INC Tranche B-5 Term Loan 2.903% 0		03/31/2014	Tax Free Exchange		2,489,491	2,490,625	2,489,461			30		30		2,489,491			0	6,245	03/31/2017	3FE
404122 AP 8	HCA INC Tranche B-5 Term Loan 2.903% 0		02/28/2014	Tax Free Exchange		1,246,306	1,246,875	1,246,293			13		13		1,246,306			0	4,380	03/31/2017	3FE
404122 AP 8	HCA INC TERM LN B5 2.984% 03/31/17		01/01/2014	Tax Free Exchange		1,246,278	1,246,875	1,246,252	1,246,279				0		1,246,278			0		03/31/2017	3FE
44701P AU 8	HUNTSMAN INTL LLC Series 2 Extended Term		03/31/2014	Redemption 100.0000		12,626	12,626	12,570			1		1		12,572		55	55	32	04/19/2017	3FE
44701P AU 8	HUNTSMAN INTL LLC Series 2 Extended Term		03/31/2014	Tax Free Exchange		714,697	717,800	714,614			82		82		714,697			0	1,795	04/19/2017	3FE
44701P AU 8	HUNTSMAN INTL LLC Series 2 Extended Term		02/28/2014	Tax Free Exchange		727,185	730,426	727,109			75		75		727,185			0	1,709	04/19/2017	3FE
44701P AU 8	HUNTSMAN INTL LLC Series 2 Extended Term		02/28/2014	Tax Free Exchange		517,268	519,574	517,155			112		112		517,268			0	2,674	04/19/2017	3FE
44701P AU 8	HUNTSMAN INTL LLC Series 2 Extended Term		01/31/2014	Tax Free Exchange		727,109	730,426	727,027			83		83		727,109			0	1,993	04/19/2017	3FE
44701P AU 8	HUNTSMAN INTL LLC Series 2 Extended Term		01/01/2014	Tax Free Exchange		1,244,182	1,250,000	1,244,572	1,244,293		(111)		(111)		1,244,182			0		04/19/2017	3FE
81726H AC 9	SENSUS USA INC Term Loan (First Lien)		03/12/2014	Tax Free Exchange		72,734	72,912	72,730			5		5		72,734			0	404	05/09/2017	4FE
81726H AC 9	SENSUS USA INC Term Loan (First Lien)		03/31/2014	Redemption 100.0000		187	187	186					0		186			0	1	05/09/2017	4FE
67073E AQ 3	NUVEEN INVTS INC Tranche B First-Lien Te		01/30/2014	Tax Free Exchange		3,967,831	4,022,727	3,966,425	1,983,639		594		594		3,967,831			0	7,217	05/13/2017	4FE
67073E AQ 3	NUVEEN INVTS INC Tranche B First-Lien Te		03/28/2014	Tax Free Exchange		3,970,234	4,022,727	3,969,062			1,173		1,173		3,970,234			0	13,238	05/13/2017	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
48562R AC 3	KAR AUCTION SVCS INC New Term Loan 3.7		03/11/2014	Redemption 100.0000		1,052,814	1,052,814	1,058,078	1,057,879		(267)		(267)		1,057,611		(4,797)	(4,797)	7,677	05/19/2017	3FE
17121H AD 2	CHRYSLER GRP LLC 2017 TERM LOAN 3.500%		03/31/2014	Redemption 100.0000		150	150	149					0		149			0		05/24/2017	3FE
81732L AL 2	SEQUA CORP Initial Term Loan 5.250% 06		03/31/2014	Redemption 100.0000		1,889	1,889	1,909			(1)		(1)		1,908		(19)	(19)	19	06/19/2017	4FE
81732L AL 2	SEQUA CORP Initial Term Loan 5.250% 06		01/22/2014	Tax Free Exchange		757,980	750,000	758,438	756,195		(125)		(125)		757,980			0	8,401	06/19/2017	4FE
94321Y AC 4	WAUPACA FOUNDRY INC Term Loan 4.000% 0		03/31/2014	Tax Free Exchange		74,478	74,478	74,478					0		74,478			0	108	06/29/2017	4FE
01449H AD 1	ALERE INC (INVERNESS MED) Incremental B-		03/31/2014	Redemption 100.0000		1,712	1,712	1,723			(1)		(1)		1,723		(11)	(11)	12	06/30/2017	4FE
01449H AD 1	ALERE INC (INVERNESS MED) B Term Loan		03/31/2014	Tax Free Exchange		1,193,561	1,185,688	1,194,037	674,325		(256)		(256)		1,193,561			0	6,045	06/30/2017	4FE
09061A AS 3	BIOMET INC Dollar Term B-2 Loan 3.653%		03/31/2014	Redemption 100.0000		4,386	4,386	4,416			(1)		(1)		4,416		(30)	(30)	14	07/25/2017	4FE
09061A AS 3	BIOMET INC Dollar Term B-2 Loan 3.653%		01/31/2014	Tax Free Exchange		40,389	40,103	40,396	20,196		(3)		(3)		40,389			0	57	07/25/2017	4FE
09061A AS 3	BIOMET INC Dollar Term B-2 Loan 3.653%		02/28/2014	Tax Free Exchange		20,190	20,052	20,193			(3)		(3)		20,190			0	57	07/25/2017	4FE
09061A AS 3	BIOMET INC Dollar Term B-2 Loan 3.654%		01/27/2014	Tax Free Exchange		1,622,231	1,610,839	1,622,491			(260)		(260)		1,622,231			0	5,083	07/25/2017	4FE
09061A AS 3	BIOMET INC Dollar Term B-2 Loan 3.654%		03/25/2014	Tax Free Exchange		3,243,737	3,221,678	3,244,218			(480)		(480)		3,243,737			0	9,327	07/25/2017	4FE
09061A AS 3	BIOMET INC Dollar Term B-2 Loan 3.670%		01/01/2014	Tax Free Exchange		1,302,859	1,293,501	1,303,075	1,302,826		33		33		1,302,859			0		07/25/2017	4FE
09061A AS 3	BIOMET INC Dollar Term B-2 Loan 3.733%		03/25/2014	Tax Free Exchange		115,500	114,723	115,552			(53)		(53)		115,500			0	1,050	07/25/2017	4FE
09061A AS 3	BIOMET INC TERM LN B2 3.734% 07/25/17		01/01/2014	Tax Free Exchange		435,184	432,062	435,302	435,173		11		11		435,184			0		07/25/2017	4FE
35168L AC 1	FRAM GRP HLDGS INC TERM LN 1ST LIEN 6		03/28/2014	Redemption 100.0000		982	982	986	986				0		986		(5)	(5)	13	07/29/2017	4FE
05604X AH 9	BWAY HLDG CO Initial Term Loan 4.500%		03/31/2014	Redemption 100.0000		2,862	2,862	2,881					0		2,881		(18)	(18)	10	08/06/2017	4FE
05604X AH 9	BWAY HLDG CO Initial Term Loan 4.500%		03/03/2014	Tax Free Exchange		1,140,902	1,133,501	1,141,392	63,078		(481)		(481)		1,140,902			0	12,894	08/06/2017	4FE
69353F AK 0	PQ CORP 2014 TERM LOAN 4.000% 08/07/17		03/31/2014	Redemption 100.0000		1,889	1,889	1,906					0		1,906		(17)	(17)	1	08/07/2017	4Z
69353F AJ 3	PQ CORP 2013 Term Loan 4.500% 08/07/17		03/27/2014	Tax Free Exchange		754,904	748,111	755,592	755,339		(435)		(435)		754,904			0	9,652	08/07/2017	4FE
44969C AM 2	IMS HLTH INC Tranche B-1 Dollar Term Loa		02/18/2014	BANK OF AMERICA		251,875	250,000	251,184			(25)		(25)		251,159		716	716	(200)	09/01/2017	3FE
44969C AM 2	IMS HLTH INC Tranche B-1 Dollar Term Loa		03/17/2014	Redemption 100.0000		748,788	748,788	752,263			(64)		(64)		752,199		(3,410)	(3,410)	1,945	09/01/2017	3FE
44969C AM 2	IMS HLTH INC Tranche B-1 Dollar Term Loa		02/27/2014	Tax Free Exchange		1,356,246	1,349,896	1,356,582	1,003,589		(142)		(142)		1,356,246			0	8,058	09/01/2017	3FE
75524E AK 4	DJO FIN LLC (REABLE THERA) Tranche B Ter		03/31/2014	Redemption 100.0000		5,725	5,725	5,803			(4)		(4)		5,799		(74)	(74)	62	09/15/2017	4FE
42206J AJ 1	HD SUPPLY, INC. Term Loan 4.500% 10/12		02/06/2014	Tax Free Exchange		1,514,541	1,507,537	1,514,978	1,514,714		(173)		(173)		1,514,541			0	8,857	10/12/2017	4FE
89367C AB 9	TRANSFIRST HLDGS INC Term B-1 Loan (Firs		03/31/2014	Tax Free Exchange		849,548	848,829	851,080			(1,533)		(1,533)		849,548			0	9,991	12/27/2017	4FE
89367C AB 9	TRANSFIRST HLDGS INC Term B-1 Loan (Firs		01/01/2014	Tax Free Exchange		851,080	848,829	851,170	851,079		1		1		851,080			0		12/27/2017	4FE
00485C AL 1	ACOSTA INC Term B Loan (2013) 4.250% 0		03/31/2014	GOLDMAN SACHS & CO.		57,525	57,381	57,239			4		4		57,243		282	282		03/03/2018	4FE
00485C AL 1	ACOSTA INC Term B Loan (2013) 4.250% 0		03/31/2014	Tax Free Exchange		57,239	57,381	57,238			1		1		57,239			0	47	03/03/2018	4FE
24521Q AC 6	DEL MONTE CORP (BIG HEART) New Initial T		02/24/2014	Tax Free Exchange		1,129,038	1,125,000	1,129,120	376,369		(45)		(45)		1,129,038			0	2,292	03/08/2018	4FE
59017H AK 5	MERRILL COMMUNS LLC Term Loan 5.750% 0		01/31/2014	Redemption 100.0000		15,856	15,856	15,975			(1)		(1)		15,974		(118)	(118)	57	03/08/2018	4FE
59017H AK 5	MERRILL COMMUNS LLC Term Loan 5.750% 0		02/28/2014	Tax Free Exchange		418,727	416,456	419,580			(852)		(852)		418,727			0	3,858	03/08/2018	4FE
42804V AM 3	HERTZ CORP TERM LN B-1 3.750% 03/11/18		03/31/2014	Redemption 100.0000		3,149	3,149	3,153	3,152				0		3,152		(4)	(4)	30	03/11/2018	3FE
92928G AD 2	WCA WASTE CORP New Term Loan 4.000% 03		03/31/2014	Redemption 100.0000		1,586	1,586	1,594					0		1,594		(7)	(7)	7	03/23/2018	4FE
92928G AD 2	WCA WASTE CORP New Term Loan 4.000% 03		02/18/2014	Tax Free Exchange		626,341	623,414	626,506	626,427		(86)		(86)		626,341			0	6,373	03/23/2018	4FE
32007U AL 3	FIRST DATA CORP TERM LN 2018 4.155% 03		03/24/2014	Tax Free Exchange		4,500,000	4,500,000	4,500,000	1,500,000				0		4,500,000			0	15,597	03/23/2018	4FE
60470C AD 0	MIRION TECH INC Term Loan 5.750% 03/30		03/31/2014	Redemption 100.0000		3,451	3,451	3,460	3,459				0		3,459		(8)	(8)	39	03/30/2018	4Z
58446H AM 4	MEDIACOM ILLINOIS LLC Tranche F Term Loa		03/31/2014	Tax Free Exchange		3,197,352	3,205,287	3,197,318			34		34		3,197,352			0	1,635	03/31/2018	3FE
58446H AM 4	MEDIACOM ILLINOIS LLC Tranche F Term Loa		03/24/2014	Tax Free Exchange		1,065,791	1,068,429	1,065,780			11		11		1,065,791			0	546	03/31/2018	3FE
05349U AS 1	AVAYA INC Term B-6 Loan 6.500% 03/31/1		03/31/2014	Redemption 100.0000		6,935	6,935	6,901					0		6,901		34	34	25	03/31/2018	4FE
30216X AB 0	EXPERT GLBL SOLUTIONS INC Term B Advance		03/31/2014	Redemption 100.0000		5,358	5,358	5,344					0		5,344		13	13	43	04/03/2018	4FE
30216X AB 0	EXPERT GLBL SOLUTIONS INC Term B Advance		03/13/2014	Tax Free Exchange		21,556	21,609	21,555					0		21,556			0	82	04/03/2018	4FE
05107B AE 6	AUGUST US HLDG CO INC US Term B-1 Loan		03/31/2014	Redemption 100.0000		1,403	1,403	1,415					0		1,415		(12)	(12)	6	04/27/2018	4FE
05107B AE 6	AUGUST US HLDG CO INC US Term B-1 Loan		02/28/2014	Tax Free Exchange		559,424	554,713	559,677	559,585		(161)		(161)		559,424			0	7,011	04/27/2018	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
83616Y AB 3	SOURCEHOV LLC Term B Loan (First Lien)		03/31/2014	Redemption 100.0000		4,884	4,884	4,945	4,943		(3)		(3)		4,940		(56)	(56)	64	04/30/2018	4FE
39243N AB 0	GREDE HLDGS LLC Term B Loan 4.500% 05/		01/01/2014	Redemption 100.0000		(13,196)	(13,196)	(13,328)	(13,420)				0		(13,420)		223	223		05/02/2018	4FE
39243N AB 0	GREDE HLDGS LLC Term B Loan 4.500% 05/		03/21/2014	Tax Free Exchange		853,089	844,575	852,993	692,081		(3,349)		(3,349)		853,089			0	5,276	05/02/2018	4FE
89688E AD 3	TRIZETTO GRP INC Term Loan 4.750% 05/0		03/31/2014	Redemption 100.0000		1,598	1,598	1,484	1,488		5		5		1,493		105	105	19	05/02/2018	4FE
39243N AB 0	GREDE HLDGS LLC Term B Loan 6.750% 05/		01/01/2014	Redemption 100.0000		13,196	13,196	13,326			(1)		(1)		13,325		(129)	(129)	25	05/02/2018	4FE
39243N AB 0	GREDE HLDGS LLC Term B Loan 7.750% 05/		03/28/2014	Redemption 100.0000		13,196	13,196	13,319			(1)		(1)		13,319		(122)	(122)	20	05/02/2018	4FE
45672J AB 6	INEOS US FIN LLC Cash Dollar Term Loan		03/31/2014	Redemption 100.0000		1,699	1,699	1,685					0		1,685		14	14	5	05/04/2018	3FE
45672J AB 6	INEOS US FIN LLC TERM LN CASH 3.750% 0		01/01/2014	Redemption 100.0000		1,722	1,722	1,708	1,709				0		1,709		13	13	(1)	05/04/2018	4FE
45672J AB 6	INEOS US FIN LLC TERM LN CASH 3.750% 0		02/28/2014	Tax Free Exchange		672,825	678,374	672,947	673,112		(287)		(287)		672,825			0	4,188	05/04/2018	4FE
49460Y AY 1	KINETIC CONCEPTS INC TERM E-1 LN 4.000		03/31/2014	Redemption 100.0000		10,945	10,945	11,064			(5)		(5)		11,059		(115)	(115)	80	05/04/2018	3FE
49460Y AU 9	KINETIC CONCEPTS INC Dollar Term D-1 Loa		01/22/2014	Tax Free Exchange		3,799,018	3,754,440	3,800,532	3,799,566		(548)		(548)		3,799,018			0	10,325	05/04/2018	3FE
74966U AH 3	RPI FIN TR Term B-2 Term Loan 3.250% 0		02/27/2014	BANK OF AMERICA		580,715	576,392	576,392	576,392				0		576,392		4,323	4,323	3,628	05/09/2018	2FE
49314M AG 4	KEY SAFETY SYS INC Initial Term Loan 4		02/10/2014	Tax Free Exchange		2,299,648	2,272,727	2,300,394	1,150,015		(312)		(312)		2,299,648			0	14,244	05/10/2018	4FE
49458F AH 3	KINDRED HLTHCARE INC Term Loan B-1 4.2		01/01/2014	Redemption 100.0000		1,851	1,851	1,851	1,851				0		1,851			0		06/01/2018	4FE
81527C AC 1	SEDGWICK CMS HLDGS INC Term Loan B (Firs		02/28/2014	Redemption 100.0000		498,747	498,747	499,994	499,946		(39)		(39)		499,907		(1,160)	(1,160)	3,474	06/12/2018	4FE
63938D AB 2	NAVIOS MARITIME PTNRS Term Loan 5.250%		03/31/2014	Redemption 100.0000		2,140	2,140	2,140	2,140				0		2,140			0	28	06/27/2018	3FE
42206J AK 8	HD SUPPLY, INC. NEW TERM LOAN 4.000% 0		02/28/2014	DEUTSCHE BANK AG		503,750	500,000	502,101			(43)		(43)		502,058		1,692	1,692		06/28/2018	4FE
42206J AK 8	HD SUPPLY, INC. NEW TERM LOAN 4.000% 0		03/31/2014	Redemption 100.0000		2,557	2,557	2,568					0		2,568		(10)	(10)	20	06/28/2018	4FE
95235L AN 0	WEST CORP Term B-8 Loan 3.750% 06/30/1		01/24/2014	Tax Free Exchange		2,477,739	2,474,811	2,477,833	1,238,882		(23)		(23)		2,477,739			0	12,374	06/30/2018	3FE
83578B AD 5	SOPHIA LP (DATATEL) Term B Loan 4.500%		03/20/2014	Redemption 100.0000		199,479	199,479	201,225	201,184		(73)		(73)		201,111		(1,632)	(1,632)	1,970	07/19/2018	4FE
00400Y AF 8	ACADEMY LTD Initial Term Loan (2012) 4		03/31/2014	Redemption 100.0000		1,476	1,476	1,487			(12)		(12)		1,475			0	1	08/03/2018	4FE
00400Y AF 8	ACADEMY LTD Initial Term Loan (2012) 4		03/24/2014	Tax Free Exchange		363,040	360,122	363,117	280,731		(43)		(43)		363,040			0	1,692	08/03/2018	4FE
79603M AD 8	SAMSON INVT CO Initial Term Loan (Second		01/01/2014	Tax Free Exchange		1,135,333	1,136,364	1,140,341	1,140,229		(4,896)		(4,896)		1,135,333			0		09/25/2018	4FE
31659H AD 3	FIELDWOOD ENERGY LLC Closing Date Loan		03/31/2014	Redemption 100.0000		5,405	5,405	5,405					0		5,405			0	65	09/28/2018	3FE
31659H AD 3	FIELDWOOD ENERGY LLC Closing Date Loan		03/31/2014	Tax Free Exchange		2,639,804	2,624,281	2,640,650	2,007,176		(554)		(554)		2,639,804			0	20,530	09/28/2018	3FE
137671 AL 7	CANNERY CASINO RESORTS LLC Term Loan (Fi		03/11/2014	BANK OF AMERICA		168,604	171,137	171,993	171,972		(27)		(27)		171,945		(3,341)	(3,341)	(14)	10/02/2018	4FE
137671 AL 7	CANNERY CASINO RESORTS LLC Term Loan (Fi		03/31/2014	Redemption 100.0000		1,461	1,461	1,468	1,468				0		1,467		(7)	(7)	27	10/02/2018	4FE
81211L AR 9	SEALED AIR CORP New Term B-1 Facility		01/01/2014	Redemption 100.0000		(2,737)	(2,737)	(2,757)	(2,757)				0		(2,757)		20	20	(3)	10/03/2018	3FE
89388X AC 6	TRANSTAR HLDG CO Term Loan (First Lien)		03/31/2014	Redemption 100.0000		3,707	3,707	3,724					0		3,724		(18)	(18)	57	10/09/2018	4FE
89388X AC 6	TRANSTAR HLDG CO Term Loan (First Lien)		03/31/2014	Tax Free Exchange		3,185,601	3,164,056	3,186,421	1,493,093		(480)		(480)		3,185,601			0	24,355	10/09/2018	4FE
24736C AW 4	DELTA AIR LINES INC New Term B-1 Loan		01/01/2014	Redemption 0.0000									0					0	43	10/18/2018	3FE
24736C AW 4	DELTA AIR LINES INC New Term B-1 Loan		02/06/2014	Tax Free Exchange		4,981,443	4,987,406	4,981,296	2,490,678		55		55		4,981,443			0	27,431	10/18/2018	3FE
24702N AD 2	DELL INTL LLC Term C Loan 3.750% 10/29		01/30/2014	Tax Free Exchange		2,744,507	2,750,000	2,744,300	2,744,424		83		83		2,744,507			0	18,125	10/29/2018	3FE
24702N AD 2	DELL INTL LLC Term C Loan 6.000% 10/29		01/31/2014	Redemption 100.0000		68,750	68,750	68,498					0		68,498		252	252		10/29/2018	3FE
256604 BD 0	DOLE FOOD CO INC Tranche B Term Loan 4		03/25/2014	Tax Free Exchange		443,885	446,753	444,540	316,952		(92)		(92)		443,885			0	1,117	11/01/2018	4FE
74049L AF 8	WESTN DENTAL SVCS INC New Term Loan 6		03/31/2014	Redemption 100.0000		200	200	198					0		198		2	2	1	11/01/2018	4FE
74049L AF 8	WESTN DENTAL SVCS INC New Term Loan 6		03/31/2014	Tax Free Exchange		158,228	159,801	158,210			18		18		158,228			0	652	11/01/2018	4FE
74735H AC 3	QS0001 CORP (TOMKINS AIR) Initial Term L		01/01/2014	Tax Free Exchange		2,142,494	2,131,023	2,142,814	2,142,487		7		7		2,142,494			0		11/09/2018	4FE
74735H AC 3	QS0001 CORP (TOMKINS AIR) TERM LN INITIA		03/31/2014	Redemption 100.0000		5,341	5,341	5,367			(1)		(1)		5,366		(25)	(25)	57	11/09/2018	4FE
90170W AB 0	TWIN RIVER MGMT GRP INC Term Loan 5.25		03/31/2014	Redemption 100.0000		628	628	635	(635)				0		635		(7)	(7)	4	11/10/2018	4FE
90170W AB 0	TWIN RIVER MGMT GRP INC TERM LN 5.250%		02/18/2014	Tax Free Exchange		252,077	249,372	252,177			(100)		(100)		252,077			0	2,473	11/10/2018	4FE
87469R AE 1	TALLGRASS OPER LLC New Term Loan 4.250		03/25/2014	Tax Free Exchange		2,384,786	2,363,160	2,385,348	1,192,625		(469)		(469)		2,384,786			0		11/13/2018	3FE
05501T AC 3	AZURE MIDSTREAM ENERGY LLC Term Loan 6		01/01/2014	J.P. MORGAN SEC INC		76,966	76,583	75,441			16		16		75,457		1,509	1,509	200	11/15/2018	4FE
05501T AC 3	AZURE MIDSTREAM ENERGY LLC Term Loan 6		01/06/2014	J.P. MORGAN SEC INC		182,670	181,762	179,058	(75,490)		67		67		179,069		3,602	3,602	968	11/15/2018	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
IVZ016 55 3	AZURE MIDSTREAM ENERGY LLC TERM LN 6.5.		01/01/2014	Tax Free Exchange		329,933	334,927	329,904	330,007		(74)		(74)		329,933			0		11/15/2018	4FE
42218B AJ 4	HLTH MGMT ASSOC LLC Replacement B Term L...		01/27/2014	Redemption 100.0000		2,493,639	2,493,639	2,495,993			(33)		(33)		2,495,960		(2,321)	(2,321)	6,546	11/16/2018	3FE
42218B AJ 4	HLTH MGMT ASSOC LLC TERM LN B REPLACEMEN		01/01/2014	Tax Free Exchange		2,495,993	2,493,639	2,496,072	2,495,991		1		1		2,495,993			0		11/16/2018	3FE
90472V AE 1	UNIFRAX HLDG I LLC New Term Loan 4.250		03/31/2014	Redemption 100.0000		1,496	1,496	1,504	870				0		1,498		(2)	(2)	7	11/28/2018	4FE
90472V AE 1	UNIFRAX HLDG I LLC New Term Loan 4.250		01/01/2014	Tax Free Exchange		248,848	248,502	250,365	248,875		(26)		(26)		248,848			0		11/28/2018	4FE
47009Y AD 9	PHARMA PROD DEV INC 2013 Term Loan 4.0		03/31/2014	Redemption 100.0000		667	667	671					0		671		(4)	(4)	7	12/05/2018	4FE
47009Y AD 9	PHARMA PROD DEV INC 2013 Term Loan 4.2		01/01/2014	Tax Free Exchange		265,798	264,199	265,850	265,797		1		1		265,798			0		12/05/2018	4FE
01862L AM 0	ALLIANCE LAUNDRY SYS LLC Initial Term Lo		03/27/2014	Redemption 100.0000		47	47	47					0		47			0		12/10/2018	4FE
01862L AM 0	ALLIANCE LAUNDRY SYS LLC Initial Term Lo		03/28/2014	Tax Free Exchange		799	799	799					0		799			0		12/10/2018	4FE
59116L AL 4	METALDYNE LLC USD TERM LOAN 2014 4.250		03/31/2014	Redemption 100.0000		2,989	2,989	2,989					0		2,989			0	11	12/18/2018	4Z
59116L AL 4	METALDYNE LLC USD TERM LOAN 2014 4.250		03/31/2014	Tax Free Exchange		1,190,785	1,180,698	1,190,955			(169)		(169)		1,190,785			0	4,460	12/18/2018	4Z
59116L AK 6	METALDYNE LLC USD Term Loan 5.000% 12/		02/27/2014	Tax Free Exchange		2,388,189	2,367,375	2,388,609	1,194,240		(296)		(296)		2,388,189			0	9,535	12/18/2018	4FE
74966F AF 0	RP CROWN PARENT LLC TERM LN (1ST LIEN)		03/31/2014	Redemption 100.0000		660	660	660					0		660			0	10	12/21/2018	4FE
22822T AR 7	CROWN CASTLE OPER CO New Tranche B Term		01/21/2014	Tax Free Exchange		1,545,092	1,558,577	1,544,550	1,544,958		135		135		1,545,092			0	2,955	01/31/2019	3FE
89334G AK 0	TRANSUNION LLC 2013 Replacement Term Loa		03/31/2014	Redemption 100.0000		6,522	6,522	6,555	6,554		(1)		(1)		6,553		(31)	(31)	64	02/10/2019	3FE
77927L AK 7	ROUNDYS SUPERMKTS INC Tranche B Term Loa.		03/03/2014	Redemption 100.0000		45,117	45,117	44,588	27,431		11		11		44,605		512	512		02/13/2019	4FE
77927L AK 7	ROUNDYS SUPERMKTS INC Tranche B Term Loa.		02/28/2014	Tax Free Exchange		148,987	150,680	148,946	68,673		26		26		148,987			0	1,191	02/13/2019	4FE
77927L AK 7	ROUNDYS SUPERMKTS INC Tranche B Term Loa.		03/03/2014	Redemption 100.0000		112,947	112,947	111,664			2		2		111,666		1,281	1,281		02/13/2019	4FE
15672E AJ 3	CEQUEL COMMUNS LLC Term Loan 3.500% 02		03/31/2014	Redemption 100.0000		3,807	3,807	3,812					0		3,812		(4)	(4)	28	02/14/2019	3FE
15672E AJ 3	CEQUEL COMMUNS LLC TERM LN 3.500% 02/1.		01/14/2014	Tax Free Exchange		1,498,018	1,496,193	1,498,063	1,498,035		(17)		(17)		1,498,018			0	5,091	02/14/2019	3FE
78571Y AQ 3	SABRE INC Term B Loan 4.250% 02/19/19		03/31/2014	Redemption 100.0000		1,629	1,629	1,629					0		1,629			0	5	02/19/2019	4FE
93710E AE 5	WASH MULTIFAM LAUNDRY SYS LLC US Term Lo		02/21/2014	Tax Free Exchange		678,863	676,705	678,870			(7)		(7)		678,863			0	592	02/21/2019	4FE
93710E AE 5	WASH MULTIFAM LAUNDRY SYS LLC US Term Lo		03/31/2014	Redemption 100.0000		1,705	1,705	1,710					0		1,710		(5)	(5)	10	02/21/2019	4FE
87247E AH 2	TI GROUP AUTO SYS LLC Additional Term Lo		03/31/2014	Redemption 100.0000		4,283	4,283	4,336	4,335		(2)		(2)		4,333		(50)	(50)	59	03/28/2019	4Z
77937N AC 9	ROVI SOLUTIONS CORP Tranche B-3 Term Loa		03/31/2014	Redemption 100.0000		93,052	93,052	92,819	92,824		10		10		92,833		218	218	814	03/29/2019	3FE
96758D AR 4	WIDEOPENWEST FIN LLC Term B Loan 4.750		02/05/2014	CITIGROUP GLBL MRKT INC		503,108	498,744	503,731			(34)		(34)		503,697		(589)	(589)	601	04/01/2019	4FE
14076C AB 9	CARAUSTAR INDS INC Term Loan 7.500% 05		03/31/2014	Redemption 100.0000		508	508	503					0		503		5	5	3	05/01/2019	4FE
98411J BB 0	XERIUM TECH INC TERM LN INITIAL 5.750%		02/04/2014	Tax Free Exchange		761,631	748,120	762,184	761,840		(209)		(209)		761,631			0	22,007	05/17/2019	3FE
98411J BB 0	XERIUM TECH INC Initial Term Loan 6.75		02/18/2014	Redemption 100.0000		1,880	1,880	1,941			(16)		(16)		1,926		(46)	(46)	5	05/17/2019	3FE
78466D AN 4	SS&C TECH INC 2013 Replacement Term B-2		03/31/2014	Redemption 100.0000		63,815	63,815	63,975	63,971		(5)		(5)		63,966		(151)	(151)	382	06/07/2019	3FE
41254H AC 3	HARGRAY COMMUNS GRP INC Initial Term Loa		03/31/2014	Redemption 100.0000		1,139	1,139	1,151	1,150				0		1,150		(11)	(11)	13	06/26/2019	4FE
02376C AH 8	AMERN AIRLS INC Class B Term Loan 3.23		01/01/2014	Tax Free Exchange		1,128,711	1,133,516	1,128,642	1,128,699		11		11		1,128,711			0		06/27/2019	3FE
02376C AH 8	AMERN AIRLS INC Class B Term Loan 3.75		03/31/2014	Redemption 100.0000		2,848	2,848	2,836					0		2,836		12	12	27	06/27/2019	3FE
50217C AB 3	LSP MADISON FDG LLC Term Loan 5.500% 0		03/28/2014	Redemption 100.0000		158,006	158,006	160,573			(82)		(82)		160,491		(2,486)	(2,486)	1,714	06/28/2019	3FE
98919M AD 7	ZAYO GRP LLC Term Loan 4.000% 07/02/19		03/31/2014	Redemption 100.0000		2,648	2,648	2,648					0		2,648			0	26	07/02/2019	4FE
98919M AD 7	ZAYO GRP LLC Term Loan 4.000% 07/02/19		01/01/2014	Tax Free Exchange		1,047,913	1,044,511	1,048,005	1,047,912		2		2		1,047,913			0		07/02/2019	4FE
20902C AL 4	CONS CONTAINER CO LLC TERM LN NEW 5.00.		03/31/2014	Redemption 100.0000		4,304	4,304	4,347	4,346		(2)		(2)		4,344		(40)	(40)	71	07/03/2019	4FE
09950E AJ 9	BOOZ ALLEN HAMILTON INC Refinance Tranch		03/31/2014	Redemption 100.0000		6,313	6,313	6,307					0		6,307		6	6	53	07/31/2019	3FE
09950E AJ 9	BOOZ ALLEN HAMILTON INC Refinance Tranch		03/31/2014	Tax Free Exchange		2,484,966	2,487,374	2,484,886			80		80		2,484,966			0	20,987	07/31/2019	3FE
04349H AD 6	ASCEND LEARNING LLC Term Loan 6.000% 0		03/31/2014	BANK OF AMERICA		110,675	110,436	109,888			7		7		109,895		780	780	(274)	07/31/2019	4FE
04349H AD 6	ASCEND LEARNING LLC Term Loan 6.000% 0		03/31/2014	Tax Free Exchange		44,005	44,222	44,001			4		4		44,005			0	727	07/31/2019	4FE
04349H AD 6	ASCEND LEARNING LLC Term Loan 7.250% 0		03/31/2014	BANK OF AMERICA		9	9	9					0		9			0		07/31/2019	4FE
69865X AP 1	PANTRY INC TERM LN 4.750% 08/03/19		03/31/2014	Redemption 100.0000		1,722	1,722	1,748	1,747		(1)		(1)		1,746		(25)	(25)	20	08/03/2019	4FE
181593 AJ 3	HARLAND CLARKE HLDGS CORP Tranche B-4 Te.		03/31/2014	Redemption 100.0000		921	921	917					0		917		5	5	6	08/04/2019	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
181593 AJ 3	HARLAND CLARKE HLDGS CORP Tranche B-4 Te.		03/31/2014	Tax Free Exchange		145,763	146,485	145,753			10		10		145,763			0	977	08/04/2019	4FE
67020W AK 0	NUANCE COMMUNS INC Term C Loan 2.903%		03/31/2014	Redemption 100.0000		4,853	4,853	4,835					0		4,836		17	17	23	08/07/2019	3FE
67020W AK 0	NUANCE COMMUNS INC Term C Loan 2.920%		01/31/2014	Tax Free Exchange		1,927,782	1,931,522	1,927,648	1,927,728		54		54		1,927,782			0	(147)	08/07/2019	3FE
761520 AV 7	REVLON CONSUMER PRODS CORP Acquisition T.		03/31/2014	Redemption 100.0000		2,841	2,841	2,844					0		2,844		(3)	(3)	29	08/19/2019	4FE
761520 AV 7	REVLON CONSUMER PRODS CORP Acquisition T.		01/01/2014	Tax Free Exchange		487,606	487,013	487,614	487,606		1		1		487,606			0		08/19/2019	4FE
30150N AH 7	EXCO RES INC Term Loan 5.000% 08/19/19		03/31/2014	Redemption 100.0000		1,566	1,566	1,570	1,569				0		1,569		(3)	(3)	20	08/19/2019	4FE
98614A AD 1	YONKERS RACING CORP TERM LN INITIAL 1ST		03/10/2014	J.P. MORGAN SEC INC		75,426	75,521	74,961	74,968		18		18		74,986		440	440	422	08/20/2019	3Z
98614A AD 1	YONKERS RACING CORP TERM LN INITIAL 1ST		03/31/2014	Redemption 100.0000		2,297	2,297	2,280	2,280		1		1		2,281		16	16	22	08/20/2019	3FE
01973J AH 2	ALLISON TRANSMN INC Term B-3 Loan 3.50		03/31/2014	Redemption 100.0000		1,991	1,991	2,000					0		2,000		(9)	(9)	6	08/23/2019	3FE
01973J AH 2	ALLISON TRANSMN INC Term B-3 Loan 3.50		03/31/2014	Tax Free Exchange		1,250,579	1,244,876	1,250,660			(81)		(81)		1,250,579			0	4,020	08/23/2019	3FE
01973J AH 2	ALLISON TRANSMN INC Term B-3 Loan 3.75		02/28/2014	Tax Free Exchange		2,962,019	2,948,140	2,962,335	1,252,812		(151)		(151)		2,962,019			0	7,628	08/23/2019	3FE
84762N AW 1	SPECTRUM BRANDS HLDGS INC Tranche C Term		01/01/2014	Redemption 100.0000		839	839	845	845				0		845		(6)	(6)		09/04/2019	3FE
84762N AW 1	SPECTRUM BRANDS HLDGS INC Tranche C Term		03/06/2014	Tax Free Exchange		1,845,303	1,835,441	1,845,431	337,072		(112)		(112)		1,845,303			0	5,416	09/04/2019	3FE
84762N AW 1	SPECTRUM BRANDS HLDGS INC Tranche C Term		03/31/2014	Redemption 100.0000		4,589	4,589	4,611					0		4,611		(22)	(22)	16	09/04/2019	3FE
121206 AN 6	BURGER KING CORP Tranche B Term Loan (20		02/28/2014	J.P. MORGAN SEC INC		754,614	750,860	751,986	751,944		(37)		(37)		751,906		2,707	2,707		09/28/2019	3FE
121206 AN 6	BURGER KING CORP Tranche B Term Loan (20		03/31/2014	Redemption 100.0000		1,256	1,256	1,258	1,257				0		1,257		(2)	(2)	26	09/28/2019	3FE
81753D AB 6	SERTA SIMMONS HLDGS LLC Term Loan 4.25		03/25/2014	Tax Free Exchange		58,586	58,586	58,586	29,293				0		58,586			0	263	10/01/2019	4FE
23857K AD 3	DAVIDS BRIDAL INC Initial Term Loan 5		03/31/2014	Redemption 100.0000		504	504	506	506				0		506		(2)	(2)	6	10/11/2019	4FE
23857K AD 3	DAVIDS BRIDAL INC Initial Term Loan 5		03/31/2014	Tax Free Exchange		199,696	198,992	199,739	199,723		(27)		(27)		199,696			0	2,487	10/11/2019	4FE
84302U AE 2	SOUTHN GRAPHICS INC New Term Loan 4.25		03/31/2014	Tax Free Exchange		120,252	119,395	120,285			(33)		(33)		120,252			0	1,269	10/17/2019	4FE
84302U AE 2	SOUTHN GRAPHICS INC New Term Loan 5.50		03/31/2014	Tax Free Exchange		196,921	195,466	196,932	195,400		(2)		(2)		196,921			0	21	10/17/2019	4FE
67437D AB 9	OBERTHUR TECH AMER Tranche B-2 Term Loan		03/31/2014	Redemption 100.0000		536	536	531					0		531		5	5	11	10/18/2019	4FE
67437D AB 9	OBERTHUR TECH AMER Tranche B-2 Term Loan		03/31/2014	Tax Free Exchange		211,728	213,742	211,671			57		57		211,728			0	4,352	10/18/2019	4FE
67437D AB 9	OBERTHUR TECH AMER Tranche B-2 Term Loan		01/21/2014	Tax Free Exchange		212,201	214,277	212,135	212,185		16		16		212,201			0	2,841	10/18/2019	4Z
50105J AF 4	KRONOS INC Incremental Term Loan (First		01/01/2014	Redemption 100.0000		3,325	3,325	3,339					0		3,339		(14)	(14)	19	10/30/2019	4FE
50105J AF 4	KRONOS INC Incremental Term Loan (First		01/27/2014	Redemption 100.0000		8,630	8,630	8,544			1		1		8,545		85	85		10/30/2019	4FE
50105J AF 4	KRONOS INC TERM LN INCREMENTAL 1ST LIEN.		01/31/2014	Tax Free Exchange		3,493,742	3,461,744	3,487,257	1,176,234		2,799		2,799		3,493,742			0	13,241	10/30/2019	4FE
23918V AS 3	DAVITA INC TERM LN B2 4.000% 11/01/19		03/31/2014	Redemption 100.0000		3,149	3,149	3,164	3,164		(1)		(1)		3,163		(15)	(15)	32	11/01/2019	3FE
91820U AD 2	VIRTU FINL LLC Term Loan (2013) 5.750%		01/01/2014	CREDIT SUISSE NY							(10)		(10)		(10)		10	10	(274)	11/08/2019	4Z
67020V AF 3	NTELOS INC Term B Advance 5.750% 11/09		03/31/2014	Redemption 100.0000		3,614	3,614	3,597	1,571				0		3,597		17	17		11/09/2019	4FE
67020V AF 3	NTELOS INC Term B Advance 5.750% 11/09		03/25/2014	Tax Free Exchange		1,421,146	1,427,563	1,420,981	620,375		96		96		1,421,146			0	9,176	11/09/2019	4FE
84850X AB 8	SPIN HOLDCO INC (COINMACH) Initial Term		03/21/2014	Tax Free Exchange		1,955,058	1,957,617	1,954,991			67		67		1,955,058			0	13,614	11/14/2019	4FE
84850X AB 8	SPIN HOLDCO INC (COINMACH) Initial Term		03/31/2014	Redemption 100.0000		4,894	4,894	4,876					0		4,876		18	18	7	11/14/2019	4FE
IVZ016 58 9	GOLDEN NUGGET INC Closing Date Facility		01/01/2014	JEFFRIES & COMPANY					(183,474)				0					0		11/21/2019	3FE
00488K AE 6	ATL BROADBAND PENN LLC Term B Loan (2013		03/31/2014	Redemption 100.0000		1,952	1,952	1,940	1,940				0		1,941		12	12	16	11/30/2019	3FE
17107U AC 3	CHROMAFLO TECH CORP Term B Loan (First L		03/31/2014	Redemption 100.0000		597	597	596					0		596		1	1	7	12/02/2019	4FE
17107U AC 3	CHROMAFLO TECH CORP Term B Loan (First L		01/01/2014	Tax Free Exchange		238,273	238,867	238,270	238,273				0		238,273			0		12/02/2019	4FE
172442 AM 7	CINEMARK USA INC Term Loan 3.154% 12/1		03/27/2014	Tax Free Exchange		879,713	874,415	879,815	439,920		(97)		(97)		879,713			0	3,458	12/18/2019	3FE
172442 AM 7	CINEMARK USA INC Term Loan 3.155% 12/1		01/15/2014	Tax Free Exchange		181,030	179,921	181,044	181,037		(7)		(7)		181,030			0	444	12/18/2019	3FE
172442 AM 7	CINEMARK USA INC Term Loan 3.170% 12/1		02/18/2014	Tax Free Exchange		181,017	179,921	181,030			(14)		(14)		181,017			0	539	12/18/2019	3FE
172442 AM 7	CINEMARK USA INC Term Loan 3.233% 12/1		02/13/2014	Tax Free Exchange		633,559	629,723	633,652	633,629		(71)		(71)		633,559			0	3,161	12/18/2019	3FE
172442 AM 7	CINEMARK USA INC Term Loan 5.250% 12/1		03/31/2014	Redemption 100.0000		3,149	3,149	3,167					0		3,167		(19)	(19)	2	12/18/2019	3FE
731746 AU 7	POLYMER GRP INC Initial Loan 5.250% 12		03/31/2014	Redemption 100.0000		602	602	599					0		599		3	3	6	12/19/2019	4FE
55301H AN 2	MGM RESORTS INTL Term B Loan 3.500% 12		03/31/2014	Redemption 100.0000		6,927	6,927	6,935					0		6,935		(8)	(8)	40	12/20/2019	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
55301H AN 2	MGM RESORTS INTL Term B Loan 3.500% 12		03/31/2014	Tax Free Exchange		5,476,613	5,479,219	5,476,539	2,741,742		47		47		5,476,613			0	23,962	12/20/2019	3FE
40420L AC 5	HII HLDG CORP U.S. Term Loan (First Lien		03/31/2014	Redemption 100.0000		3,767	3,767	3,752	3,752		1		1		3,753		14	14	38	12/20/2019	4FE
40420L AC 5	HII HLDG CORP U.S. Term Loan (First Lien		03/31/2014	Tax Free Exchange		1,485,378	1,487,969	1,485,204	1,485,282		96		96		1,485,378			0	14,880	12/20/2019	4FE
29444R AJ 2	EQUIPOWER RES HLDGS LLC Term C Advance (..		03/31/2014	Redemption 100.0000		4,099	4,099	4,119			(1)		(1)		4,118		(19)	(19)	44	12/31/2019	4FE
29444R AJ 2	EQUIPOWER RES HLDGS LLC Term C Advance (..		03/31/2014	Tax Free Exchange		3,598,215	3,577,843	3,598,540	1,641,579		(62)		(62)		3,598,215			0	3,329	12/31/2019	4FE
29409# AA 0	ENVIROTEST SYS HLDGS CORP SECD JR SUB PR		02/28/2014	Redemption 100.0000		129,535	129,535	60,838		60,838			60,838		60,838		68,697	68,697	97,969	12/31/2019	6
79543N AE 7	SALIX PHARMAS LTD Term Ln 4.250% 01/02		03/31/2014	Redemption 100.0000		5,254	5,254	5,228			1		1		5,229		26	26	36	01/02/2020	3FE
79543N AE 7	SALIX PHARMAS LTD Term Ln 4.250% 01/02		03/31/2014	Tax Free Exchange		413,067	415,093	413,018			49		49		413,067			0	2,818	01/02/2020	3FE
97381H AN 7	WINDSTREAM CORP Tranche B-4 Term Loan		03/31/2014	Redemption 100.0000		4,622	4,622	4,627					0		4,627		(5)	(5)	18	01/23/2020	3FE
97381H AN 7	WINDSTREAM CORP Tranche B-4 Term Loan		02/18/2014	Tax Free Exchange		1,833,659	1,830,228	1,833,731	1,248,383		(45)		(45)		1,833,659			0	8,658	01/23/2020	3FE
594088 AJ 5	MICHAELS STORES INC TERM LN B 3.750% 0		01/31/2014	Redemption 100.0000		3,133	3,133	3,141	3,140				0		3,140		(8)	(8)	28	01/28/2020	3FE
29446C AH 7	EQUINOX HLDGS INC TERM LN INITIAL 1ST LI		03/31/2014	Redemption 100.0000		11,078	11,078	11,144	11,143		(1)		(1)		11,141		(63)	(63)	89	01/31/2020	4FE
29446C AH 7	EQUINOX HLDGS INC TERM LN INITIAL 1ST LI		01/01/2014	Tax Free Exchange		230	228	230	230				0		230			0		01/31/2020	4FE
29446C AH 7	EQUINOX HLDGS INC New Initial Term Loan		03/25/2014	Tax Free Exchange		1,382	1,370	1,382	576				0		1,382			0		01/31/2020	4FE
08579J AJ 1	BERRY PLASTICS GRP INC Term D Loan 3.5		03/31/2014	Redemption 100.0000		1,256	1,256	1,252					0		1,252		4	4	6	02/08/2020	4FE
08579J AJ 1	BERRY PLASTICS GRP INC Term D Loan 3.5		02/10/2014	Tax Free Exchange		496,927	498,744	496,873	496,900		27		27		496,927			0	3,879	02/08/2020	4FE
39479R AH 3	GENESYS TELECOM HLDGS US Term Loan 4.0		03/31/2014	Redemption 100.0000		2,855	2,855	2,857	2,857				0		2,857		(2)	(2)	29	02/08/2020	4FE
59514U AG 3	MICROSEMI CORP Incremental Term Loan 3		03/18/2014	Tax Free Exchange		165,532	165,532	165,532	165,532				0		165,532			0	1,304	02/19/2020	3FE
59514U AD 0	MICROSEMI CORP Term Loan 3.750% 02/19/		03/18/2014	Redemption 100.0000		1,250,000	1,250,000	1,255,319			(169)		(169)		1,255,150		(5,150)	(5,150)	10,227	02/19/2020	3FE
59514U AD 0	MICROSEMI CORP Term Loan 3.750% 02/19/		01/01/2014	Tax Free Exchange		1,255,319	1,250,000	1,256,014	1,255,976		(657)		(657)		1,255,319			0		02/19/2020	3FE
59514U AL 2	MICROSEMI CORP INCREMENTAL TERM LOAN (20		03/31/2014	Redemption 100.0000		414	414	414					0		414			0	1	02/19/2020	3FE
IVZ016 57 0	CWGS GRP LLC (CAMPING WORLD) TERM LN 5		01/01/2014	GOLDMAN SACHS & CO					(9)		2		2		(7)		7	7	(276)	02/20/2020	4FE
12670N AB 9	CWGS GRP LLC (CAMPING WORLD) Term Loan		03/31/2014	Redemption 100.0000		4,796	4,796	4,749			1		1		4,750		46	46	53	02/20/2020	4FE
IVZ016 57 0	CWGS GRP LLC (CAMPING WORLD) TERM LN 5		02/18/2014	Tax Free Exchange		759,908	767,377	759,704	759,787		121		121		759,908			0	9,460	02/20/2020	4Z
76775Y BB 3	RITE AID CORP TRANCHE 7 TERM LOAN 3.50		03/28/2014	Tax Free Exchange		2,139,514	2,130,996	2,139,564			(50)		(50)		2,139,514			0	2,901	02/21/2020	3FE
76775Y AV 0	RITE AID CORP Tranche 6 Term Loan 4.00		03/14/2014	Tax Free Exchange		4,279,177	4,261,992	4,279,573	2,139,816		(252)		(252)		4,279,177			0	17,285	02/21/2020	3FE
89364M AX 2	TRANSDIGM INC Tranche C Term Loan 3.75		03/31/2014	Redemption 100.0000		1,259	1,259	1,261					0		1,261		(2)	(2)	7	02/28/2020	3FE
35687K AL 5	FREESCALE SEMICONDUCTOR INC Tranche B-4.		03/31/2014	Redemption 100.0000		2,452	2,452	2,481					0		2,481		(29)	(29)	8	02/28/2020	4FE
35687K AL 5	FREESCALE SEMICONDUCTOR INC Tranche B-4.		03/04/2014	Tax Free Exchange		1,261,833	1,246,859	1,261,839			(6)		(6)		1,261,833			0	173	02/28/2020	4FE
35687K AL 5	FREESCALE SEMICONDUCTOR INC Tranche B-4.		01/01/2014	Redemption 0.0000									0					0	(13)	02/28/2020	4FE
35687K AL 5	FREESCALE SEMICONDUCTOR INC Tranche B-4.		03/03/2014	Tax Free Exchange		1,261,839	1,246,859	1,262,373	1,262,197		(359)		(359)		1,261,839			0	15,759	02/28/2020	4FE
IVZ017 28 3	DEXTER AXLE CO New Term Loan 5.750% 02		03/31/2014	Tax Free Exchange		314,001	315,576	313,998			3		3		314,001			0	597	02/28/2020	4Z
75605N AL 4	REALOGY CORP INITIAL TERM B LOAN 2014		03/31/2014	Redemption 100.0000		8,906	8,906	8,992			(1)		(1)		8,991		(85)	(85)		03/05/2020	3FE
75605N AJ 9	REALOGY CORP TERM LN B INITIAL 4.500%		01/02/2014	Redemption 100.0000		8,973	8,973	9,063	9,062				0		9,062		(89)	(89)	(2)	03/05/2020	3FE
75605N AJ 9	REALOGY CORP TERM LN B INITIAL 4.500%		03/10/2014	Tax Free Exchange		7,194,490	7,124,910	7,195,708	3,597,792		(930)		(930)		7,194,490			0	37,871	03/05/2020	3FE
86736G AP 9	SUNGARD DATA SYS INC TERM LN E 4.000%		03/31/2014	Redemption 100.0000		303,541	303,541	304,907	304,894		(49)		(49)		304,845		(1,305)	(1,305)	3,503	03/08/2020	3FE
24521Q AC 6	DEL MONTE CORP (BIG HEART) INITIAL TERM		02/24/2014	Redemption 100.0000		9,702	9,702	9,736					0		9,736		(34)	(34)		03/09/2020	4Z
04247Q AJ 6	ARMSTRONG WORLD INDS INC Term Loan B 3.		03/31/2014	BANK OF AMERICA		1,489,330	1,483,766	1,485,620	1,485,574		(115)		(115)		1,485,459		3,871	3,871	12,997	03/15/2020	4FE
04247Q AJ 6	ARMSTRONG WORLD INDS INC Term Loan B 3.		03/31/2014	Redemption 100.0000		3,747	3,747	3,752	3,751				0		3,751		(4)	(4)	33	03/15/2020	4FE
78118M AB 2	RUBY WESTN PIPELINE HLDGS LLC Term Loan		01/10/2014	Redemption 100.0000		35,832	35,832	35,796	35,797				0		35,797		35	35	279	03/27/2020	3FE
60935Q AF 3	MONEYGRAM INTL INC Term Loan 4.250% 03		03/31/2014	Redemption 100.0000		2,487	2,487	2,517			(1)		(1)		2,516		(28)	(28)	33	03/27/2020	4FE
60935Q AF 3	MONEYGRAM INTL INC TERM LN 4.250% 03/2		01/01/2014	Tax Free Exchange		999,201	987,525	992,463	999,196		5		5		999,201			0		03/27/2020	4FE
948627 AU 8	WEIGHT WATCHERS INTL INC Initial Tranche		03/31/2014	Redemption 100.0000		2,855	2,855	2,793					0		2,793		62	62	28	04/02/2020	4FE
948627 AU 8	WEIGHT WATCHERS INTL INC Initial Tranche		03/25/2014	Tax Free Exchange		1,108,764	1,133,508	1,107,438	1,107,961		803		803		1,108,764			0		04/02/2020	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
03833L AK 6	APRIA HLTHCARE GRP INC Initial Term Loan		01/16/2014	Redemption 100.0000		3,389,212	3,389,212	3,433,230			(141)		(141)		3,433,090		(43,878)	(43,878)	5,719	04/06/2020	4Z
03833L AK 6	APRIA HLTHCARE GRP INC TERM LN INITIAL		01/07/2014	Tax Free Exchange		3,433,230	3,389,212	3,434,034	3,433,339		(108)		(108)		3,433,230			0	30,087	04/06/2020	4FE
829229 AJ 2	SINCLAIR TV GRP INC New Tranche B Term L		03/31/2014	Redemption 100.0000		4,225	4,225	4,163			2		2		4,165		60	60	32	04/09/2020	3FE
829229 AJ 2	SINCLAIR TV GRP INC New Tranche B Term L		01/01/2014	Tax Free Exchange		1,655,739	1,680,554	1,655,387	1,655,749		(10)		(10)		1,655,739			0	(420)	04/09/2020	3FE
50217K AE 9	LTS BUYER LLC Term B Loan (First Lien)		03/31/2014	Redemption 100.0000		79	79	79					0		79			0		04/13/2020	4FE
02474R AB 9	ABC SUPPLY CO INC Term B Loan 3.500% 0		03/31/2014	Redemption 100.0000		3,125	3,125	3,129					0		3,129		(4)	(4)	4	04/16/2020	4FE
02474R AB 9	ABC SUPPLY CO INC Term B Loan 3.500% 0		03/17/2014	Tax Free Exchange		1,248,366	1,246,875	1,248,434	1,248,411		(46)		(46)		1,248,366			0	9,213	04/16/2020	4FE
12630U AD 8	CSC HLDGS LLC Term B Loan 2.653% 04/17		03/31/2014	Redemption 100.0000		3,043	3,043	3,022					0		3,022		21	21	7	04/17/2020	3FE
12630U AD 8	CSC HLDGS LLC Term B Loan 2.653% 04/17		01/31/2014	Tax Free Exchange		2,404,946	2,422,039	2,404,660	1,202,423		103		103		2,404,946			0	2,783	04/17/2020	2FE
12630U AD 8	CSC HLDGS LLC Term B Loan 2.653% 04/17		03/31/2014	Tax Free Exchange		1,199,707	1,207,977	1,199,600			106		106		1,199,707			0	2,761	04/17/2020	3FE
12630U AD 8	CSC HLDGS LLC Term B Loan 2.655% 04/17		02/28/2014	Tax Free Exchange		1,202,622	1,211,020	1,202,526			96		96		1,202,622			0	2,505	04/17/2020	2FE
26817H AC 4	DYNEGY INC TERM LN B2 4.000% 04/23/20		03/31/2014	Redemption 100.0000		5,354	5,354	5,341	5,341				0		5,342		13	13	54	04/23/2020	4FE
26432D AB 0	DUFF & PHELPS LLC Initial Term Loan 4		01/08/2014	CREDIT SUISSE NY		591,914	588,969	591,914	591,865		(25)		(25)		591,840		74	74	(523)	04/23/2020	4FE
72347N AL 4	PINNACLE FOODS FIN LLC Tranche G Term Lo		01/01/2014	Redemption 100.0000		6,281	6,281	6,249			1		1		6,250		31	31	36	04/29/2020	3FE
72347N AL 4	PINNACLE FOODS FIN LLC Tranche G Term Lo		03/31/2014	Redemption 100.0000		2,854	2,854	2,811	(6,250)		2		2		2,812		42	42	22	04/29/2020	3FE
72347N AL 4	PINNACLE FOODS FIN LLC Tranche G Term Lo		01/29/2014	Tax Free Exchange		4,968,759	4,993,719	4,968,284	2,487,592		134		134		4,968,759			0	20,712	04/29/2020	3FE
12512Y AD 3	CDW LLC Term Loan 3.500% 04/29/20		01/01/2014	Tax Free Exchange		1,115,767	1,133,509	1,115,406	1,115,774		(7)		(7)		1,115,767			0		04/29/2020	3FE
00164D AM 5	AMC ENTMT INC Initial Term Loan 3.500%		03/31/2014	Redemption 100.0000		3,769	3,769	3,778	3,778				0		3,778		(9)	(9)	33	04/30/2020	3FE
13134N AD 3	CALPINE CONSTR FIN CO LP Term B-1 Loan		03/31/2014	Redemption 100.0000		2,945	2,945	2,904	2,905		1		1		2,906		38	38	22	05/03/2020	3FE
78488C AE 0	SEAWORLD PARKS & ENTMT INC Term B-2 Loan.		03/31/2014	Redemption 100.0000		3,133	3,133	3,094			1		1		3,095		38	38	24	05/14/2020	3FE
78488C AE 0	SEAWORLD PARKS & ENTMT INC Term B-2 Loan.		01/01/2014	Tax Free Exchange		1,231,254	1,246,867	1,235,645	1,231,297		(42)		(42)		1,231,254			0		05/14/2020	3FE
81675K AD 1	SEMINOLE HARD ROCK ENTMT INC Term Loan		03/31/2014	Redemption 100.0000		2,820	2,820	2,820	2,820				0		2,820			0	24	05/14/2020	3FE
02076V AD 8	ALPHA NAT RES INC Term B Loan 3.500% 0		01/27/2014	CITIGROUP GLBL MRKT INC		75,872	76,833	73,060	73,120		60		60		73,179		2,693	2,693	(57)	05/22/2020	3FE
02076V AD 8	ALPHA NAT RES INC Term B Loan 3.500% 0		03/31/2014	Redemption 100.0000		2,662	2,662	2,531	2,533		4		4		2,537		124	124	24	05/22/2020	3FE
15116X AL 0	CELLULAR SOUTH INC Term Loan B 3.250%		03/31/2014	Redemption 100.0000		3,440	3,440	3,436					0		3,436		4	4	28	05/23/2020	3Z
15116X AL 0	CELLULAR SOUTH INC Term Loan B 3.250%		01/01/2014	Tax Free Exchange		48,099	48,158	48,098	48,099				0		48,099			0		05/23/2020	3Z
04338G AB 5	ARYSTA LIFESCIENCE SPC LLC Initial Term		03/31/2014	Redemption 100.0000		1,763	1,763	1,767					0		1,767		(3)	(3)	17	05/29/2020	4FE
04338G AB 5	ARYSTA LIFESCIENCE SPC LLC Initial Term		03/18/2014	Tax Free Exchange		704,654	701,646	704,733	453,156		(58)		(58)		704,654			0		05/29/2020	5FE
04822D AB 5	ATLANTIC AVIATION FBO INC Term Loan (201		03/31/2014	Redemption 100.0000		1,250	1,250	1,244	1,244				0		1,244		6	6	8	06/01/2020	3FE
52078D AG 4	INFOR US INC Tranche B-5 Term Loan 3.7		03/31/2014	Redemption 100.0000		4,768	4,768	4,721			1		1		4,722		46	46	40	06/03/2020	4FE
40419V AJ 1	HJ HEINZ CO Term B-2 Loan 3.500% 06/05		02/28/2014	J.P. MORGAN SEC INC		1,257,777	1,246,867	1,253,102	1,252,948		(161)		(161)		1,252,788		4,990	4,990	8,486	06/05/2020	3FE
554276 AE 5	MACDERMID INC Tranche B Term Loan (Frist		03/31/2014	Redemption 100.0000		4,414	4,414	4,414	4,414				0		4,414			0	41	06/07/2020	4FE
40419B AJ 5	HGIM CORP (HARVEY GULF) Term B Loan 5		03/18/2014	Tax Free Exchange		546,699	551,959	546,528	546,555		145		145		546,699			0	7,592	06/18/2020	4FE
40419B AJ 5	HGIM CORP (HARVEY GULF) Term B Loan 6		03/31/2014	Redemption 100.0000		1,383	1,383	1,370					0		1,370		13	13	3	06/18/2020	4FE
16117L BC 2	CHARTER COMMUNS OPER LLC Term E Loan 3.		03/31/2014	Redemption 100.0000		5,639	5,639	5,590	5,590		2		2		5,592		47	47	42	07/01/2020	3FE
60001P AB 3	MILL US ACQN LLC (CSM BAKERY) Term Loan		01/06/2014	Redemption 100.0000		2,841	2,841	2,826	2,826				0		2,826		15	15	15	07/03/2020	4FE
60001P AB 3	MILL US ACQN LLC (CSM BAKERY) Term Loan		03/25/2014	Tax Free Exchange		2,249,678	2,261,364	2,249,445	1,124,748		175		175		2,249,678			0	6,117	07/03/2020	4FE
90290H AB 8	USIC HLDGS INC Term Loan (First Lien)		03/31/2014	Redemption 100.0000		1,253	1,253	1,262					0		1,262		(9)	(9)	13	07/10/2020	4FE
90290H AB 8	USIC HLDGS INC Term Loan (First Lien)		03/25/2014	Tax Free Exchange		502,314	498,747	502,487	502,426		(112)		(112)		502,314			0		07/10/2020	4FE
39152E AB 9	GREAT WOLF RESORTS INC Term B Loan 4.5		01/01/2014	Redemption 0.0000					(933)				0					0		08/06/2020	4FE
39152E AB 9	GREAT WOLF RESORTS INC Term B Loan 4.5		03/31/2014	Redemption 100.0000		3,778	3,778	3,788					0		3,787		(9)	(9)	25	08/06/2020	4FE
39152E AB 9	GREAT WOLF RESORTS INC Term B Loan 4.5		02/06/2014	Tax Free Exchange		1,506,116	1,503,835	1,506,178	1,134,913		(41)		(41)		1,506,116			0	14,101	08/06/2020	4FE
72346D AS 2	PINNACLE ENTMT INC Tranche B-2 Term Loan		02/06/2014	Various		2,138,403	2,125,121	2,130,878			(51)		(51)		2,130,827		7,576	7,576	(886)	08/13/2020	3FE
72346D AS 2	PINNACLE ENTMT INC Tranche B-2 Term Loan		03/31/2014	Redemption 100.0000		926	926	931					0		931		(4)	(4)	18	08/13/2020	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
72346D AS 2	PINNACLE ENTMT INC Tranche B-2 Term Loan		03/31/2014	Tax Free Exchange		5,372,061	5,355,156	5,372,365	2,501,358		(123)		(123)		5,372,061			0	15,209	08/13/2020	3FE
53803H AG 5	LIVE NATION ENTMT INC Term B-1 Loan 3		03/31/2014	Redemption 100.0000		2,500	2,500	2,503	2,503				0		2,503		(3)	(3)	22	08/17/2020	3FE
76168J AK 2	REXNORD LLC Term B Loan 4.000% 08/21/2		03/31/2014	Redemption 100.0000		1,875	1,875	1,866	1,866				0		1,866		9	9	20	08/21/2020	4FE
29428D AE 4	EPIQ SYS INC Term Loan 4.250% 08/27/20		03/31/2014	Redemption 100.0000		1,563	1,563	1,578	1,578		(3)		(3)		1,575		(12)	(12)	18	08/27/2020	4Z
29428D AE 4	EPIQ SYS INC Term Loan 4.250% 08/27/20		03/31/2014	Tax Free Exchange		626,757	621,875	628,094	627,998		(1,241)		(1,241)		626,757			0	7,260	08/27/2020	4Z
23335P AJ 1	DS WATERS AMER INC Term B Loan 5.250%		03/31/2014	Redemption 100.0000		8,523	8,523	8,627	4,314		(1)		(1)		8,626		(103)	(103)	39	08/30/2020	3FE
23335P AJ 1	DS WATERS AMER INC Term B Loan 5.250%		03/31/2014	Tax Free Exchange		3,437,043	3,396,307	3,438,017	1,721,217		(653)		(653)		3,437,043			0	30,232	08/30/2020	3FE
46611V AP 0	JBS USA LLC TERM LN INCREMENTAL 3.750%		03/31/2014	Redemption 100.0000		8,750	8,750	8,728	8,729				0		8,729		21	21	41	09/18/2020	3FE
01748K AB 6	ALLEGION US HLDG CO Tranche B Term Loan		03/31/2014	Redemption 100.0000		3,125	3,125	3,136					0		3,135		(10)	(10)	8	09/27/2020	3FE
01748K AB 6	ALLEGION US HLDG CO Tranche B Term Loan		03/31/2014	Tax Free Exchange		1,251,056	1,246,875	1,251,107			(51)		(51)		1,251,056			0	3,221	09/27/2020	3FE
01748K AB 6	ALLEGION US HLDG CO TERM LN B 3.000% 0		02/28/2014	Tax Free Exchange		1,254,242	1,250,000	1,254,375	1,254,340		(97)		(97)		1,254,242			0	8,229	09/27/2020	3Z
74839X AB 5	QUIKRETE HLDGS INC Initial Loan (First L		03/31/2014	Redemption 100.0000		1,250	1,250	1,256	1,256				0		1,256		(6)	(6)	13	09/28/2020	4FE
47110C AZ 4	JARDEN CORP Tranche B1 Term Loan 2.903		03/31/2014	Redemption 100.0000		3,125	3,125	3,123					0		3,124		1	1	8	09/30/2020	3FE
47110C AZ 4	JARDEN CORP Tranche B1 Term Loan 2.903		03/31/2014	Tax Free Exchange		3,735,687	3,737,500	3,735,666	1,246,261		14		14		3,735,687			0	2,812	09/30/2020	3FE
47110C AZ 4	JARDEN CORP Tranche B1 Term Loan 2.903		02/28/2014	Tax Free Exchange		1,246,274	1,246,875	1,246,268			6		6		1,246,274			0	2,822	09/30/2020	3FE
65336R AJ 7	NEXSTAR BROADCASTING INC Term B-2 Loan		03/31/2014	Redemption 100.0000		1,529	1,529	1,529	812				0		1,529			0	14	10/01/2020	3FE
605024 AJ 7	MISSION BROADCASTING INC Term B-2 Loan		01/01/2014	Tax Free Exchange		361,854	361,854	361,854	361,854				0		361,854			0		10/01/2020	3Z
07745M AB 2	BELDEN FIN 2013 LP Initial Term Loan 3		03/31/2014	Redemption 100.0000		6,250	6,250	6,276	3,138				0		6,276		(26)	(26)	(30)	10/03/2020	3FE
07745M AB 2	BELDEN FIN 2013 LP Initial Term Loan 3		03/25/2014	Tax Free Exchange		2,504,097	2,493,750	2,504,356	1,252,108		(131)		(131)		2,504,097			0	(6,162)	10/03/2020	3FE
00507X AC 9	ACTIVISION BLIZZARD INC Term Loan 3.25		03/31/2014	BANK OF AMERICA		1,062,023	1,059,375	1,061,420			(110)		(110)		1,061,309		714	714	8,607	10/12/2020	2FE
00507X AC 9	ACTIVISION BLIZZARD INC Term Loan 3.25		02/11/2014	Redemption 100.0000		187,500	187,500	187,862			(6)		(6)		187,856		(356)	(356)	711	10/12/2020	2FE
14886M AK 7	CATALINA MKTG CORP Initial Term Loan 5		03/31/2014	Redemption 100.0000		1,167	1,167	1,155					0		1,156		11	11	15	10/12/2020	4FE
14886M AK 7	CATALINA MKTG CORP Initial Term Loan 5		01/01/2014	Tax Free Exchange		460,936	465,489	460,913	460,937		(2)		(2)		460,936			0		10/12/2020	4FE
00507X AC 9	ACTIVISION BLIZZARD INC Term Loan 5.75		01/01/2014	Tax Free Exchange		1,249,281	1,246,875	1,249,306	1,249,281		1		1		1,249,281			0		10/12/2020	2FE
87261S AB 5	TMS INTL CORP Term B Loan 4.500% 10/16		03/28/2014	Redemption 100.0000		2,500	2,500	2,509	2,509				0		2,509		(9)	(9)	28	10/16/2020	4FE
80875A AJ 0	SCIENTIFIC GAMES INTL INC Initial Term L		03/31/2014	Redemption 100.0000		8,194	8,194	8,160			1		1		8,161		34	34	91	10/18/2020	3FE
80875A AJ 0	SCIENTIFIC GAMES INTL INC Initial Term L		01/15/2014	Tax Free Exchange		1,490,849	1,496,377	1,491,623			(775)		(775)		1,490,849			0	2,650	10/18/2020	3FE
80875A AJ 0	SCIENTIFIC GAMES INTL INC Initial Term L		03/24/2014	Tax Free Exchange		6,143,938	6,163,647	6,143,828	3,267,647		72		72		6,143,938			0	18,453	10/18/2020	3FE
43289D AC 7	HILTON WORLDWIDE FIN LLC Initial Term Lo		01/27/2014	Tax Free Exchange		1,053,651	1,052,632	1,053,684	1,053,664		(13)		(13)		1,053,651			0	7,076	10/23/2020	3FE
64021S AB 5	NEIMAN MARCUS GRP LTD INC Term Loan 5		03/13/2014	Redemption 100.9975		1,160,253	1,148,794	1,143,278			(137)		(137)		1,143,142		17,111	17,111	1,136	10/25/2020	4FE
64021S AB 5	NEIMAN MARCUS GRP LTD INC Term Loan 5		03/06/2014	Tax Free Exchange		2,283,534	2,294,716	2,283,306	1,143,161		117		117		2,283,534			0	14,324	10/25/2020	4FE
43289D AC 7	HILTON WORLDWIDE FIN LLC Initial Term Lo		02/25/2014	CITIGROUP GLBL MRKT INC		251,563	250,000	250,242			(1)		(1)		250,242		1,321	1,321	(275)	10/26/2020	3FE
43289D AC 7	HILTON WORLDWIDE FIN LLC Initial Term Lo		03/31/2014	Redemption 100.0000		123,246	123,246	123,365			(1)		(1)		123,364		(118)	(118)	302	10/26/2020	3FE
43289D AC 7	HILTON WORLDWIDE FIN LLC Initial Term Lo		02/25/2014	Tax Free Exchange		2,897,541	2,894,737	2,897,632	2,897,595		(55)		(55)		2,897,541			0	28,184	10/26/2020	3FE
13134M BC 6	CALPINE CORP TERM LN B 4.000% 10/31/20		02/05/2014	DEUTSCHE BANK AG		135,354	134,014	133,846			2		2		133,849		1,505	1,505	673	10/31/2020	3FE
IVZ016 49 1	CALPINE CORP Term B Loan 4.000% 10/31/		01/01/2014	Tax Free Exchange		133,846	134,014	133,847	133,846				0		133,846			0		10/31/2020	4Z
01881C AH 8	ALLIANT TECHSYS INC Term B Loan 3.500%		03/31/2014	Redemption 100.0000		1,577	1,577	1,577	1,577				0		1,577			0	20	11/02/2020	2FE
01881C AH 8	ALLIANT TECHSYS INC Term B Loan 3.500%		03/31/2014	Tax Free Exchange		629,042	629,042	629,042	629,042				0		629,042			0	8,012	11/02/2020	2FE
95931C AK 3	WESTN REFINING INC Term Loan 4.250% 11		03/31/2014	Redemption 100.0000		756	756	756					0		756			0	5	11/12/2020	4FE
95931C AK 3	WESTN REFINING INC Term Loan 4.250% 11		03/31/2014	Tax Free Exchange		906,072	906,072	906,072	302,276				0		906,072			0	3,206	11/12/2020	4FE
39479R AH 3	GENESYS TELECOM HLDGS US Series 2 Delaye		01/01/2014	Tax Free Exchange		25,690	25,690	25,690					0		25,690			0		11/13/2020	4FE
39479R AH 3	GENESYS TELECOM HLDGS US Series 2 Term L		01/31/2014	Tax Free Exchange		25,690	25,690	25,690					0		25,690			0	46	11/13/2020	4FE
39479R AH 3	GENESYS TELECOM HLDGS US Series 2 Term L		01/01/2014	Tax Free Exchange		12,765	12,845	12,781	12,762		2		2		12,765			0		11/13/2020	4FE
39479R AH 3	GENESYS TELECOM HLDGS US Series 2 Term L		03/31/2014	Redemption 100.0000		96	96	96					0		96			0	1	11/13/2020	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
39479R AH 3	GENESYS TELECOM HLDGS US Series 2 Term L..		03/31/2014	Tax Free Exchange		25,626	25,626	25,626					0		25,626			0	266	11/13/2020	4FE
00506X AE 6	ACTIVE NETWORK INC Term Loan (First Lien		01/01/2014	BANK OF AMERICA							(3)		(3)		(3)		3	3	(536)	11/13/2020	4Z
00214G AB 2	ARG IH CORP (ARBYS) Term Loan 5.000% 1		01/01/2014	Redemption 100.0000		(2,140)	(2,140)	(2,135)	(2,135)				0		(2,135)		(5)	(5)		11/15/2020	4FE
00214G AB 2	ARG IH CORP (ARBYS) Term Loan 5.000% 1		03/17/2014	Tax Free Exchange		83,045	83,246	83,039	83,040		5		5		83,045			0	1,052	11/15/2020	4FE
00214G AB 2	ARG IH CORP (ARBYS) Term Loan 6.250% 1		03/31/2014	Redemption 100.0000		208	208	208					0		208		1	1	1	11/15/2020	4FE
31732F AG 1	FILTRATION GRP CORP Term Loan (First Lie		03/31/2014	Redemption 100.0000		448	448	446					0		446		2	2	2	11/20/2020	4FE
31732F AG 1	FILTRATION GRP CORP TERM LN 1ST LIEN 4		02/26/2014	Tax Free Exchange		178,278	179,150	178,255	178,262		16		16		178,278			0	1,836	11/20/2020	4FE
22739P AC 0	CROSBY US ACQN CORP Initial Term Loan (F		03/31/2014	Redemption 100.0000		1,838	1,838	1,835					0		1,835		2	2	12	11/23/2020	4FE
22739P AC 0	CROSBY US ACQN CORP Initial Term Loan (F		03/31/2014	Tax Free Exchange		2,200,532	2,203,232	2,200,498	734,111		27		27		2,200,532			0	7,992	11/23/2020	4FE
05873P AL 1	BALLY TECH INC Term B Loan 4.250% 11/2		03/31/2014	Redemption 100.0000		7,500	7,500	7,507					0		7,507		(7)	(7)	52	11/25/2020	3FE
05873P AL 1	BALLY TECH INC Term B Loan 4.250% 11/2		01/31/2014	Tax Free Exchange		2,996,209	2,992,500	2,996,241			(32)		(32)		2,996,209			0	7,772	11/25/2020	3FE
68216D AC 2	OMNITRACS INC Term Loan 4.750% 11/25/2		03/31/2014	Redemption 100.0000		1,704	1,704	1,696					0		1,696		8	8	17	11/25/2020	4FE
68216D AC 2	OMNITRACS INC Term Loan 4.750% 11/25/2		03/31/2014	Tax Free Exchange		636,310	634,443	636,361			(51)		(51)		636,310			0	6,399	11/25/2020	4FE
68216D AC 2	OMNITRACS INC TERM LN 7.000% 11/25/20		01/01/2014	Tax Free Exchange		117,628	118,218	117,627	117,625		2		2		117,628			0		11/25/2020	4FE
26928B AD 1	EW SCRIPPS CO Term Loan 3.250% 11/26/2		03/03/2014	Various		301,832	301,731	300,976			12		12		300,988		844	844	965	11/26/2020	3FE
10801X AF 4	BRICKMAN GRP LTD LLC Initial Term Loan (		03/21/2014	Tax Free Exchange		590,832	593,769	590,809			23		23		590,832			0	1,682	12/18/2020	4FE
46205D AD 9	ION MEDIA NETWORKS INC Term Loan 5.000		03/31/2014	Redemption 100.0000		2,742	2,742	2,728					0		2,728		13	13	29	12/18/2020	4FE
10801X AF 4	BRICKMAN GRP LTD LLC Initial Term Loan (		03/31/2014	Redemption 100.0000		742	742	739					0		739		4	4	1	12/18/2020	4FE
51783Q AL 2	LAS VEGAS SANDS LLC (VENETIAN) Term B Lo		03/31/2014	Redemption 100.0000		2,994	2,994	2,979					0		2,980		15	15	22	12/19/2020	2FE
20903E AU 9	CONS COMMUNS INC Initial Term Loan (2013		03/31/2014	Redemption 100.0000		7,011	7,011	6,976					0		6,977		35	35	23	12/23/2020	3FE
20903E AU 9	CONS COMMUNS INC Initial Term Loan (2013		02/21/2014	Tax Free Exchange		2,790,566	2,804,545	2,790,523			44		44		2,790,566			0	2,980	12/23/2020	3FE
89604B AR 9	TRIBUNE CO Initial Term Loan 4.000% 12		03/31/2014	Redemption 100.0000		8,888	8,888	8,866			1		1		8,866		22	22	78	12/27/2020	3FE
68371Y AF 0	GXS GRP INC (OPEN TEXT) Term Ln B 3.25		03/31/2014	Redemption 100.0000		1,852	1,852	1,842					0		1,843		9	9	9	01/16/2021	3FE
68371Y AF 0	GXS GRP INC (OPEN TEXT) Term Ln B 3.25		03/31/2014	Tax Free Exchange		735,178	738,803	735,109			69		69		735,178			0	3,735	01/16/2021	3FE
03827F AR 2	APPLIED SYS INC Initial Term Loan 4.25		03/31/2014	Redemption 100.0000		503	503	501					0		501		1	1	3	01/23/2021	4FE
12543K AK 0	COMNTY HLTH SYS INC TERM LN D 2021 4.2		03/31/2014	Redemption 100.0000		6,919	6,919	6,885					0		6,885		34	34	48	01/27/2021	3FE
45763F AH 1	INMAR INC Initial Term Loan 4.250% 01/		03/31/2014	Tax Free Exchange		248,124	250,591	248,085			38		38		248,124			0	1,390	01/27/2021	4FE
IVZ016 97 8	PHARMEDIUM HLTHCARE CORP Initial Term Lo		02/20/2014	J.P. MORGAN SEC INC		98,058	98,019	97,528			2		2		97,531		527	527	73	01/28/2021	4FE
20822B AC 3	CONNOLLY LLC New Term Loan (First Lien)		03/31/2014	Redemption 100.0000		11	11	11					0		11			0		01/29/2021	4FE
20822B AC 3	CONNOLLY LLC New Term Loan (First Lien)		03/31/2014	Tax Free Exchange		8,421	8,463	8,421					0		8,421			0	32	01/29/2021	4FE
22822T AT 3	CROWN CASTLE OPER CO Incremental Tranche		03/31/2014	Redemption 100.0000		4,733	4,733	4,692			1		1		4,693		40	40	30	01/31/2021	3FE
903203 BL 0	UPC FING PTNRSHP Facility AF 4.000% 01		03/20/2014	Redemption 100.0000		1,750,000	1,750,000	1,758,750			(37)		(37)		1,758,713		(8,713)	(8,713)	1,944	01/31/2021	3FE
52660F AB 4	LEONARDO ACQN CORP Term Loan 4.250% 01		03/31/2014	Tax Free Exchange		132,969	133,301	132,967			1		1		132,969			0	378	01/31/2021	4FE
41165Q AE 7	HARBOURVEST PTNRS LLC New Term Loan 3	E	02/20/2014	CREDIT SUISSE NY		102,823	103,185	103,185					0		103,185		(361)	(361)	103	02/04/2021	3Z
84603H AB 3	SOUTHWIRE CO LLC Initial Term Loan 3.2		02/20/2014	BANK OF AMERICA		264,448	263,788	263,129			2		2		263,130		1,317	1,317	(91)	02/10/2021	3Z
L7646C AF 2	VIRTUOSO US LLC Initial Term Loan 4.75		03/31/2014	Tax Free Exchange		197,514	198,505	197,512			1		1		197,514			0	157	02/11/2021	4Z
651714 AW 7	NEWPAGE CORP Term B Loan 9.500% 02/11/		02/05/2014	CREDIT SUISSE NY		43,488	43,707	42,832			3		3		42,835		653	653	(78)	02/11/2021	4FE
01950E AP 2	ALLIED SEC HLDGS LLC Closing Date Term L		02/12/2014	CREDIT SUISSE NY		21,382	21,382	21,275					0		21,275		106	106	11	02/14/2021	4Z
24521T AB 2	DEL MONTE FOODS INC Initial Loan (First		03/18/2014	Tax Free Exchange		5,231	5,257	5,230					0		5,231			0	7	02/18/2021	4FE
81172U AB 1	SEADRILL LTD Initial Term Loan 4.000%	E	02/14/2014	DEUTSCHE BANK AG		143,560	144,282	142,839			1		1		142,840		720	720	(15)	02/21/2021	3FE
81172U AB 1	SEADRILL LTD Initial Term Loan 4.000%	E	03/31/2014	Redemption 100.0000		2,906	2,906	2,877					0		2,877		29	29	6	02/21/2021	3FE
95081H AR 5	WESCO AIRCRAFT HDWR CORP Tranche B Term.		03/11/2014	Tax Free Exchange		526,027	527,347	526,029			(2)		(2)		526,027			0		02/28/2021	3FE
78404X AF 2	SBA SR FIN II LLC Incremental Tranche B-		03/24/2014	Tax Free Exchange		537,617	538,962	537,615			2		2		537,617			0	341	03/24/2021	3FE
32007U BE 8	FIRST DATA CORP 2021 Extended Dollar Ter		03/24/2014	Tax Free Exchange		185,012	185,012	185,012					0		185,012			0	598	03/24/2021	4FE
32007U BE 8	FIRST DATA CORP 2021 Extended Dollar Ter		02/24/2014	Tax Free Exchange		185,012	185,012	185,012					0		185,012			0	214	03/24/2021	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
13134N AE 1	CALPINE CONSTR FIN CO LP Term B-2 Loan		03/31/2014	Redemption 100.0000		4,674	4,674	4,615	4,616		2		2		4,618		56	56	38	01/31/2022	3FE
05542K AE 9	BATS GLOBAL MARKETS, INC. Term Loan 5		01/17/2014	BANK OF AMERICA		40,724	40,622	40,521			1		1		40,522		202	202	10	01/31/2020	4Z
60671P AL 0	MITEL US HOLDINGS, INC. Term Loan 5.25		01/28/2014	JEFFRIES & COMPANY		74,256	73,703	73,335			1		1		73,336		920	920	(73)	01/31/2020	4Z
24802G AP 9	DELUXE ENTERTAINMENT SERVICES New Term L		02/26/2014	CREDIT SUISSE NY		59,165	59,165	58,870			1		1		58,870		295	295		02/28/2020	4Z
69312T AC 8	P2 UPSTREAM ACQUISITION CO. Term Loan (F		01/01/2014	JEFFRIES & COMPANY							(3)		(3)		(3)		3	3	(697)	11/02/2020	4Z
26844H AB 3	EFS COGEN HOLDINGS I LLC Term B Advance		01/01/2014	BARCLAYS BANK		198,293	199,791	197,793			3		3		197,796		496	496	104	12/17/2020	3Z
92938N AB 9	WTG HOLDINGS III CORP. Term Loan 4.750		01/01/2014	CREDIT SUISSE NY		33,381	33,298	33,131					0		33,131		249	249	22	01/15/2021	4Z
56811G AC 9	MARINE ACQUISITION CORP. (AKA Initial Te		01/29/2014	GE CAPITAL MARKETS		68,211	67,704	67,365			1		1		67,366		846	846	(1)	01/30/2021	4Z
69339H AB 5	PFS ACQUISITION, LLC (PHILLIPS Term Loan		01/30/2014	JEFFRIES & COMPANY		101,855	101,982	101,727					0		101,727		127	127	13	01/31/2021	4Z
30204G AB 1	EXGEN RENEWABLES I, LLC Term Loan 5.25		02/05/2014	BARCLAYS BANK		217,986	218,533	217,440			4		4		217,444		542	542		02/06/2021	3Z
C0458W AC 7	ATRIUM INNOVATIONS (AKA ACQUIS Initial T		03/20/2014	ROYAL BANK OF CANADA		148,033	147,407	146,670			1		1		146,671		1,362	1,362	(318)	02/13/2021	4Z
44908X AH 1	HYLAND SOFTWARE, INC. Term Loan 4.750%		02/20/2014	Wells Fargo		29,099	28,969	28,824					0		28,824		275	275	4	02/19/2021	4Z
24231F AB 3	DEALERTRACK TECHNOLOGIES, INC. Term Loan		03/03/2014	J.P. MORGAN SEC INC.		291,479	290,029	289,304			1		1		289,305		2,174	2,174	125	02/28/2021	3Z
15134N AB 2	CENGAGE LEARNING ACQUISITIONS, Original		03/07/2014	CREDIT SUISSE NY		218,087	215,395	214,318					0		214,318		3,769	3,769		03/31/2020	4Z
26844H AB 3	EFS COGEN HOLDINGS I LLC Term B Advance		01/01/2014	BARCLAYS BANK		(198,293)	(199,791)	(197,793)	(197,793)				0		(197,793)		(499)	(499)		12/17/2020	3Z
35804G AJ 7	FRESENIUS US FINANCE II INC BD 4.250%		02/11/2014	J.P. MORGAN SEC INC.		501,875	500,000	500,000					0		500,000		1,875	1,875		02/01/2021	3Z
418097 AC 5	JORDAN KINGDOM AID UNSECD AID BD 2.503	E	03/17/2014	HSBC		10,057,600	10,000,000	10,000,000	10,000,000				0		10,000,000		57,600	57,600	97,339	10/30/2020	1
45874J AD 8	INTERLINE BRANDS, INC. Term Loan 4.000		03/12/2014	GOLDMAN SACHS & CO.		27,370	27,370	27,302					0		27,302		68	68		03/17/2021	4Z
47215D AG 8	JAZZ PHARMACEUTICALS, INC. Tranche 2 Ter		01/23/2014	BARCLAYS BANK		151,888	151,888	151,129					0		151,129		759	759		06/12/2018	3Z
63909D AB 7	NATIONAL VISION, INC. Initial Term Loan		03/06/2014	MORGAN STANLEY & CO.		28,755	28,719	28,719					0		28,719		36	36		03/13/2021	4Z
78481H AE 6	STS OPERATING, INC. (AKA SUNSO Term Loan		02/11/2014	BARCLAYS BANK		144,482	144,844	144,120					0		144,120		362	362	(18)	02/12/2021	4Z
83162C FC 2	SMALL BUS ADMIN SER 1994-20B (ABS) 6.5		02/01/2014	Maturity		7,652	7,652	7,652	7,652				0		7,652			0	251	02/01/2014	1
83162C FD 0	SMALL BUS ADMIN SER 1994-20C (ABS) 6.8		03/01/2014	Paydown		11,180	11,180	11,180	11,180				0		11,180			0	384	03/01/2014	1
92850Q AB 6	VIVA ALAMO LLC Initial Term Loan 4.750		02/14/2014	CITIGROUP GLBL MRKT INC.		42,194	42,513	42,088					0		42,088		106	106		02/22/2021	4Z
94155U AA 7	WATERJET HOLDINGS INC BD 7.625% 02/01/		01/24/2014	MORGAN STANLEY & CO.		17,446	17,000	17,000					0		17,000		446	446		02/01/2020	4Z
N4715W AC 6	PATHEON INC. INITIAL DOLLAR TERM LOAN		01/24/2014	GOLDMAN SACHS & CO.		76,609	75,944	75,754					0		75,754		854	854		01/23/2021	4Z
000759 BW 9	ABFS MTG LN TR SER 2001-3 CL A1 6.130%		03/01/2014	Paydown		20,876	20,876	14,804	14,804		6,073		6,073		20,876			0		03/15/2032	1FM
000759 BW 9	ABFS MTG LN TR SER 2001-3 CL A1 6.130%		03/25/2014	Various		32,582		32,582	32,582				0		32,582			0		03/15/2032	1FM
00077B 5D 1	ABN AMRO MTG CORP SER 2002-9 CL B1 5.7		03/01/2014	Paydown		57,757	57,757	56,098	56,102		1,655		1,655		57,757			0	482	12/25/2032	1FM
00077B KC 6	ABN AMRO MTG CORP SER 1999-RS1 CL A 5		03/01/2014	Paydown		3,905	3,905	3,631	3,780		125		125		3,905			0	50	03/27/2029	1FM
00103X AC 7	AES IRONWOOD LLC SR SECD BD 8.857% 11/		02/28/2014	Various		529,226	529,226	526,421	527,556		65		65		527,621		1,604	1,604	11,718	11/30/2025	4
00113* AA 2	AEP GENERATING CO SR NT 6.330% 09/30/3		03/31/2014	Various		1,157,025	1,157,025	1,157,025	1,157,025				0		1,157,025			0	36,620	09/30/2037	2
00130H BH 7	AES CORP SR UNSUB NT 8.000% 10/15/17		03/07/2014	Various		30,303,340	25,148,000	22,928,293	23,972,530		6,330,810		6,330,810		30,303,340			0	793,559	10/15/2017	3FE
004421 MR 1	ACE SECS CORP LN TR SER 2005-SN1 CL M1		03/25/2014	Capital Distribution		34,808		34,808	34,808				0		34,808			0		11/25/2039	1FM
004421 MS 9	ACE SECS CORP LN TR SER 2005-SN1 CL M2		03/01/2014	Paydown			78,670	(1)	(1)		1		1					0	828	11/25/2039	1FM
004421 MS 9	ACE SECS CORP LN TR SER 2005-SN1 CL M2		01/24/2014	Capital Distribution		19		19	19				0		19			0		11/25/2039	1FM
004421 MW 0	ACE SECS CORP LN TR SER 2005-SN1 CL A2 F		03/01/2014	Paydown		672,429	672,429	616,184	616,184		56,246		56,246		672,429			0		11/25/2039	1FM
004421 MW 0	ACE SECS CORP LN TR SER 2005-SN1 CL A2 F		03/25/2014	Capital Distribution		262,718		262,718	262,718				0		262,718			0		11/25/2039	1FM
007034 BN 0	ADJ RATE MTG TR SER 2006-2 CL 1A4 2.68		03/01/2014	Paydown			116,824	97,149	97,149		(97,149)		(97,149)					0		05/25/2036	1FM
007034 BN 0	ADJ RATE MTG TR SER 2006-2 CL 1A4 2.68		03/25/2014	Various		255,400		255,400	255,400				0		255,400			0		05/25/2036	1FM
007036 HV 1	ADJ RATE MTG TR SER 2005-3 CL 2A1 2.71		03/01/2014	Paydown		702,963	702,963	609,222	609,222		93,741		93,741		702,963			0		07/25/2035	1FM
007036 HV 1	ADJ RATE MTG TR SER 2005-3 CL 2A1 2.71		03/25/2014	Various		63,320		63,320	63,320				0		63,320			0		07/25/2035	1FM
007036 HZ 2	ADJ RATE MTG TR SER 2005-3 CL 6A1 2.67		03/01/2014	Paydown		323,102	323,102	295,234	297,523		25,579		25,579		323,102			0	1,483	01/25/2053	1FM
007036 UQ 7	ADJ RATE MTG TR SER 2005-11 CL 5A1 0.4		03/25/2014	Paydown		215,849	215,849	137,556	112,844		78,293		78,293		215,849			0		02/25/2036	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
007036 UQ 7	ADJ RATE MTG TR SER 2005-11 CL 5A1 0.4		03/25/2014	Various		13,359		13,359	8,110				0		13,359			0		02/25/2036	1FM
007036 VF 0	ADJ RATE MTG TR SER 2005-11 CL 3A1 2.5		03/01/2014	Paydown		56,517	121,915	103,922			(47,405)		(47,405)		56,517			0		02/25/2036	3FM
007036 VF 0	ADJ RATE MTG TR SER 2005-11 CL 3A1 2.5		03/25/2014	Capital Distribution		62,006		62,006					0		62,006			0		02/25/2036	3FM
007037 AB 0	ADJ RATE MTG TR SER 2007-1 CL 2A1 3.23		03/01/2014	Paydown		627,133	883,498	696,323	696,323		(69,190)		(69,190)		627,133			0		03/25/2037	1FM
007037 AB 0	ADJ RATE MTG TR SER 2007-1 CL 2A1 3.23		03/25/2014	Capital Distribution		223,879		223,879	223,879				0		223,879			0		03/25/2037	1FM
00703A AA 5	ADJ RATE MTG TR SER 2007-2 CL 1A1 5.36		03/01/2014	Paydown		852,513	1,129,026	1,042,542			(190,029)		(190,029)		852,513			0		06/25/2037	4FM
00703A AA 5	ADJ RATE MTG TR SER 2007-2 CL 1A1 5.36		03/25/2014	Capital Distribution		195,578		195,578					0		195,578			0		06/25/2037	4FM
00703A AD 9	ADJ RATE MTG TR SER 2007-2 CL 2A1 0.36		03/25/2014	Paydown		645,776	931,315	723,064	717,756	5,309	(77,288)		(71,979)		645,776			0		06/25/2037	1FM
00703A AD 9	ADJ RATE MTG TR SER 2007-2 CL 2A1 0.36		03/25/2014	Capital Distribution		22,015		22,015	22,015				0		22,015			0		06/25/2037	1FM
00703Q AA 0	ADJ RATE MTG TR SER 2006-3 CL 1A1 2.85		03/01/2014	Paydown		182,580	217,171	167,357	167,357		15,223		15,223		182,580			0		08/25/2036	1FM
00703Q AA 0	ADJ RATE MTG TR SER 2006-3 CL 1A1 2.85		03/25/2014	Capital Distribution		69,818		69,818	69,818				0		69,818			0		08/25/2036	1FM
00703Q AD 4	ADJ RATE MTG TR SER 2006-3 CL 4A11 0.3		03/25/2014	Paydown		281,970	281,970	204,666	204,666		77,304		77,304		281,970			0		08/25/2036	1FM
00703Q AD 4	ADJ RATE MTG TR SER 2006-3 CL 4A11 0.3		03/25/2014	Capital Distribution		20,919		20,919	20,919				0		20,919			0		08/25/2036	1FM
00764M CG 0	AEGIS ABS TR SER 2004-3 CL M2 1.404% 0		03/25/2014	Capital Distribution		6,881		6,881	6,881				0		6,881			0		09/25/2034	1FM
007903 AR 8	ADV MICRO DEVICES INC SR UNSECD NT 8.1		03/03/2014	J.P. MORGAN SEC INC		868,395	831,000	876,705	852,038		(1,799)		(1,799)		850,239		18,156	18,156	15,192	12/15/2017	4FE
007903 AX 5	ADV MICRO DEVICES INC SR UNSECD BD 7.5		02/21/2014	Various		2,511,750	2,550,000	2,558,009	2,557,781		(94)		(94)		2,557,686		(45,936)	(45,936)	101,469	08/15/2022	4FE
00817Y AE 8	AETNA INC NT 6.000% 06/15/16		03/14/2014	Call 111.9620		1,119,620	1,000,000	1,121,491	1,118,986		634		634		1,119,620			0	14,833	06/15/2016	2FE
01741R AE 2	ALLEGHENY TECH INC SR UNSUB NT 5.950%		02/05/2014	Various		8,168,999	7,800,000	7,791,108	7,793,351		50		50		7,793,400		375,599	375,599	244,175	01/15/2021	2FE
01741R AF 9	ALLEGHENY TECH INC SR UNSECD BD 5.875%		03/27/2014	MORGAN STANLEY & CO		10,121,123	9,725,000	9,847,146	9,843,971		(1,879)		(1,879)		9,842,091		279,031	279,031	403,788	08/15/2023	2FE
021345 AA 1	ALTA WIND HLDGS LLC SECD PASSTHRU CTF		01/01/2014	Various		330	330	330	330				0		330			0		06/30/2035	2AM
02147W AM 1	ALT LN TR SER 2006-26CB CL A12 0.454%		03/25/2014	Paydown		21,359	41,850	18,875	18,875		2,485		2,485		21,359			0		09/25/2036	1FM
02147W AM 1	ALT LN TR SER 2006-26CB CL A12 0.454%		03/25/2014	Capital Distribution		1,262		1,262	1,262				0		1,262			0		09/25/2036	1FM
02147Y AG 0	ALT LN TR SER 2006-27CB CL A7 6.000% 1		03/01/2014	Paydown		196,104	193,896	174,677			21,427		21,427		196,104			0		11/25/2036	3FM
02147Y AG 0	ALT LN TR SER 2006-27CB CL A7 6.000% 1		03/25/2014	Capital Distribution		140,620		140,620					0		140,620			0		11/25/2036	3FM
02148B AA 2	ALT LN TR SER 2006-33CB CL 1A1 6.000%		03/01/2014	Paydown		532,485	688,155	478,466	478,466		54,019		54,019		532,485			0		11/25/2036	1FM
02148B AA 2	ALT LN TR SER 2006-33CB CL 1A1 6.000%		03/25/2014	Various		728,369		728,369	728,369				0		728,369			0		11/25/2036	1FM
02148F AF 2	ALT LN TR SER 2007-4CB CL 1A6 5.750% 0		03/01/2014	Paydown		241,458	284,634	217,346	217,346		24,112		24,112		241,458			0		04/25/2037	1FM
02148F AF 2	ALT LN TR SER 2007-4CB CL 1A6 5.750% 0		03/25/2014	Capital Distribution		153,460		153,460	153,460				0		153,460			0		04/25/2037	1FM
02149D AN 9	ALT LN TR SER 2006-HY13 CL 4A1 2.668%		03/01/2014	Paydown		267,164	304,512	278,993			(11,829)		(11,829)		267,164			0		02/25/2037	1FM
02149D AN 9	ALT LN TR SER 2006-HY13 CL 4A1 2.668%		03/25/2014	Capital Distribution		71,800		71,800					0		71,800			0		02/25/2037	1FM
02149J BE 5	CWALT LN TR SER 2006-45T1 CL 2A15 5.50		03/01/2014	Paydown		383,654	419,967	273,133	273,133		110,521		110,521		383,654			0		02/25/2037	1FM
02149J BE 5	CWALT LN TR SER 2006-45T1 CL 2A15 5.50		03/25/2014	Capital Distribution		155,680		155,680	155,680				0		155,680			0		02/25/2037	1FM
02150V AA 3	ALT LN TR SER 2007-HY7C CL A1 0.294% 0		03/25/2014	Paydown		2,411,369	2,693,375	1,979,821	1,979,821		431,548		431,548		2,411,369			0		08/25/2037	1FM
02150V AA 3	ALT LN TR SER 2007-HY7C CL A1 0.294% 0		03/25/2014	Various		61,109		61,109	61,109				0		61,109			0		08/25/2037	1FM
02150W AB 9	ALT LN TR SER 2007-HY5R CL 2A1B 3.025%		03/01/2014	Paydown		35,481	115,492	69,759	69,759		(34,278)		(34,278)		35,481			0		03/25/2047	1FM
02150W AB 9	ALT LN TR SER 2007-HY5R CL 2A1B 3.025%		03/26/2014	Capital Distribution		115,812		115,812	115,812				0		115,812			0		03/25/2047	1FM
02150X AA 9	ALT LN TR SER 2007-HY8C CL A1 0.314% 0		03/25/2014	Paydown		549,632	549,632	483,725			65,907		65,907		549,632			0		09/25/2047	1FM
02150X AA 9	ALT LN TR SER 2007-HY8C CL A1 0.314% 0		03/25/2014	Capital Distribution		19,438		19,438					0		19,438			0		09/25/2047	1FM
02151E AE 2	ALT LN TR SER 2007-23CB CL A5 6.500% 0		03/01/2014	Paydown		1,225,824	1,700,311	1,208,278	1,208,278		17,546		17,546		1,225,824			0		09/25/2037	1FM
02151E AE 2	ALT LN TR SER 2007-23CB CL A5 6.500% 0		03/25/2014	Capital Distribution		726,070		726,070	726,070				0		726,070			0		09/25/2037	1FM
02151H AD 7	ALT LN TR SER 2007-17CB CL 1A4 0.484%		03/25/2014	Paydown		269,357	331,627	242,571	242,546	25	26,786		26,811		269,357			0		08/25/2037	1FM
02151R AB 9	ALT LN TR SER 2007-OH2 CL A1B 0.294% 0		03/25/2014	Paydown		326,023	326,023	271,923	271,932		54,091		54,091		326,023			0	150	08/25/2047	1FM
02355# AH 6	AMERADA HESS FAC BUS TR TR 1998-1 SUBI 2		01/30/2014	Various		121,280	121,280	121,280	121,280				0		121,280			0	3,929	01/30/2026	2
02660C AF 7	AMERN HOME MTG INVT TR SER 2007-2 CL 13A		03/01/2014	Paydown		2,303,950	3,985,590	2,578,331	2,578,331		(274,381)		(274,381)		2,303,950			0		03/25/2047	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02660C AF 7	AMERN HOME MTG INVT TR SER 2007-2 CL 13A..		03/25/2014	Capital Distribution		1,176,646		1,176,646	1,176,646				0		1,176,646			0		03/25/2047	1FM
02660C AH 3	AMERN HOME MTG INVT TR SER 2007-2 CL 2A....		03/25/2014	Paydown		23,365	23,365	1,013	1,013		22,352		22,352		23,365			0		03/25/2047	1FM
02660C AH 3	AMERN HOME MTG INVT TR SER 2007-2 CL 2A....		03/25/2014	Capital Distribution		7,345		7,345	7,345				0		7,345			0		03/25/2047	1FM
02660L AB 6	AMERN HOME MTG ASSETS TR SER 2006-4 CL 1		03/25/2014	Paydown		795,714	795,714	526,115	526,115		269,600		269,600		795,714			0		10/25/2046	1FM
02660L AB 6	AMERN HOME MTG ASSETS TR SER 2006-4 CL 1		03/25/2014	Capital Distribution		22,619		22,619	22,619				0		22,619			0		10/25/2046	1FM
02660T FM 0	AMERN HOME MTG INVT TR SER 2005-2 CL 5A4..		03/01/2014	Paydown		457,693	457,693	333,374	333,374		124,319		124,319		457,693			0		09/25/2035	1FM
02660T FM 0	AMERN HOME MTG INVT TR SER 2005-2 CL 5A4..		03/25/2014	Capital Distribution		908,902		908,902	908,902				0		908,902			0		09/25/2035	1FM
02660T HY 2	AMERN HOME MTG INVT TR SER 2006-1 CL 11A..		03/25/2014	Paydown		666,734	666,734	551,514	553,339		113,396		113,396		666,734			0	440	03/25/2046	1FM
02660T HY 2	AMERN HOME MTG INVT TR SER 2006-1 CL 11A..		01/01/2014	Paydown					(41,286)		41,286		41,286					0	(4,377)	03/25/2046	4AM
02660U AA 8	AMERN HOME MTG ASSETS TR SER 2006-3 CL 1		03/01/2014	Paydown		547,421	547,421	460,748	460,748		86,673		86,673		547,421			0		10/25/2046	1FM
02660U AA 8	AMERN HOME MTG ASSETS TR SER 2006-3 CL 1		03/25/2014	Capital Distribution		60,273		60,273	60,273				0		60,273			0		10/25/2046	1FM
02660X AA 2	AMERN HOME MTG ASSETS TR SER 2006-2 CL 1		03/01/2014	Paydown		185,397	185,397	100,032	100,032		85,364		85,364		185,397			0		09/25/2046	1FM
02660X AA 2	AMERN HOME MTG ASSETS TR SER 2006-2 CL 1		03/25/2014	Capital Distribution		26,833		26,833	26,833				0		26,833			0		09/25/2046	1FM
026709 AG 0	AMERICAN HSG TR I SER I CL 3 7.625% 08		03/01/2014	Paydown		5,617	5,617	4,823	5,366		252		252		5,617			0	79	08/25/2018	1FM
026930 AA 5	AMERN HOME MTG ASSETS TR SER 2007-2 CL A		03/25/2014	Paydown		1,909,754	1,909,754	1,395,200	1,395,200		514,554		514,554		1,909,754			0		03/25/2047	1FM
026930 AA 5	AMERN HOME MTG ASSETS TR SER 2007-2 CL A		03/25/2014	Capital Distribution		36,604		36,604	36,604				0		36,604			0		03/25/2047	1FM
03072S FZ 3	AMERIQUEST MTG SECS INC SER 2003-5 CL M1.		03/25/2014	Capital Distribution		33,871		33,871	33,871				0		33,871			0		04/25/2033	1FM
03072S GE 9	AMERIQUEST MTG SECS INC SER 2003-5 CL A5..		03/01/2014	Paydown		12,403	12,403	12,362	12,390		13		13		12,403			0	139	07/25/2033	1FM
03072S K2 0	AMERIQUEST MTG SECS INC SER 2005-R7 CL M		03/25/2014	Capital Distribution		22,261		22,261	22,261				0		22,261			0		09/25/2035	1FM
03072S KG 9	AMERIQUEST MTG SECS INC SER 2003-9 CL AF.		03/01/2014	Paydown		1,200,972	1,200,972	1,200,972	1,200,972				0		1,200,972			0	12,611	09/25/2033	1FE
03072S KS 3	AMERIQUEST MTG SECS INC SER 2003-10 CL M.		02/25/2014	Paydown		42,288	42,288	42,365	42,329		(41)		(41)		42,288			0	164	12/25/2033	2FM
03072S KZ 7	AMERIQUEST MTG SECS INC SER 2003-10 CL A..		03/01/2014	Paydown		154,075	154,075	153,849	153,712		363		363		154,075			0	(35,344)	12/25/2033	1FE
03072S KZ 7	AMERIQUEST MTG SECS INC SER 2003-10 CL A..		01/01/2014	Various					8		(35)		(35)		(26)		26	26	9,692	12/25/2033	1FE
03072S MY 8	AMERIQUEST MTG SECS INC SER 2003-12 CL M.		03/25/2014	Paydown		35,148	46,795	47,293	45,089	2,203	(12,145)		(9,942)		35,148			0		01/25/2034	5FM
03072S MY 8	AMERIQUEST MTG SECS INC SER 2003-12 CL M.		03/25/2014	Capital Distribution		25,105		25,105	25,105				0		25,105			0		01/25/2034	5FM
03072S NF 8	AMERIQUEST MTG SECS INC SER 2003-13 CL M.		03/25/2014	Paydown		216,304	216,304	218,235	217,386		(1,082)		(1,082)		216,304			0	1,281	01/25/2034	3FM
03072S PL 3	AMERIQUEST MTG SECS INC SER 2004-R2 CL M		03/25/2014	Capital Distribution		3,406		3,406	3,406				0		3,406			0		04/25/2034	1FM
03072S Q4 0	AMERIQUEST MTG SECS INC SER 2005-R9 CL M		03/25/2014	Capital Distribution		18,284		18,284	18,284				0		18,284			0		11/25/2035	1FM
03072S Q6 5	AMERIQUEST MTG SECS INC SER 2005-R9 CL M		03/25/2014	Paydown			1,442,229						0					0	1,837	11/25/2035	1FM
03076C AF 3	AMERIPRISE FINL INC BD 4.000% 10/15/23		03/25/2014	MORGAN STANLEY & CO		12,351,480	12,000,000	11,942,160	11,943,688		1,552		1,552		11,945,239		406,241	406,241	266,667	10/15/2023	1FE
031162 BM 1	AMGEN INC SR UNSUB NT 3.875% 11/15/21		01/15/2014	Various		7,223,020	7,000,000	6,980,400	6,984,013		96		96		6,984,110		238,910	238,910	49,729	11/15/2021	2FE
03215P CV 9	AMRESCO RESI SECS TR SER 1997-3 CL A8		03/01/2014	Paydown		81,133	81,133	80,779	80,779		354		354		81,133			0		05/25/2027	1FM
03215P CV 9	AMRESCO RESI SECS TR SER 1997-3 CL A8		03/25/2014	Capital Distribution		41,096		41,096	41,096				0		41,096			0		05/25/2027	1FM
03215P DA 4	AMRESCO RESI SECS TR SER 1997-3 CL B-1F		01/01/2014	Paydown			18,753	721	721		(721)		(721)					0		09/25/2027	1FM
03215P DA 4	AMRESCO RESI SECS TR SER 1997-3 CL B-1F		02/25/2014	Capital Distribution		312		312	312				0		312			0		09/25/2027	1FM
032166 AR 1	AMSOUTH BK NA SUB NT 5.200% 04/01/15		03/25/2014	BANK OF AMERICA		5,200,000	5,000,000	4,830,500	4,952,329		8,712		8,712		4,961,041		238,959	238,959	127,833	04/01/2015	3FE
037411 AX 3	APACHE CORP SR UNSUB NT 3.625% 02/01/2		03/14/2014	FIRST BOSTON CORP		1,055,150	1,000,000	1,048,220	1,037,258		(1,041)		(1,041)		1,036,216		18,934	18,934	22,958	02/01/2021	1FE
038521 A* 1	ARAMARK CORP LTR OF CR 2.084% 01/26/14		01/27/2014	Maturity		32,671	32,671	30,221	32,639		32		32		32,671			0	(174)	01/26/2014	4FE
038521 C# 5	ARAMARK CORP TERM LN B 3.403% 03/31/16		01/01/2014	J.P. MORGAN SEC INC		(491,665)	(491,125)	(501,122)	(497,249)				0		(497,249)		5,584	5,584		03/31/2016	4FE
038521 C# 5	ARAMARK CORP TERM LN B 3.403% 03/31/16		02/24/2014	Tax Free Exchange		497,068	491,125	501,122	497,249		(181)		(181)		497,068			0		03/31/2016	4FE
038521 C@ 7	ARAMARK CORP LC EXTENDED (RMK ACQN) 3.		01/01/2014	Various							110		110		110		(110)	(110)	534	03/31/2016	4FE
039280 AB 8	ARCAP REIT INC SER 2003-1A CL B (CDO)		03/01/2014	Paydown		1,680,885	1,680,885	1,674,220	1,675,952		4,933		4,933		1,680,885			0	8,459	08/20/2038	4AM
040104 DB 4	ARGENT SECS INC SER 2003-W7 CL M2 1.90		03/25/2014	Paydown		53,762	53,762	53,949	53,863		(101)		(101)		53,762			0	271	03/25/2034	1FM
040104 RG 8	ARGENT SECS INC SER 2006-W1 CL A2D 0.4		03/25/2014	Paydown		332,825	332,825	200,511	200,511		132,314		132,314		332,825			0		03/25/2036	1FM
040104 RG 8	ARGENT SECS INC SER 2006-W1 CL A2D 0.4		03/25/2014	Capital Distribution		24,545		24,545	24,545				0		24,545			0		03/25/2036	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
044209 AF 1	ASHLAND INC SR UNSECD BD 4.750% 08/15/		01/08/2014	CIBC WORLD MARKETS		1,907,500	2,000,000	2,000,000	2,000,000				0		2,000,000		(92,500)	(92,500)	39,389	08/15/2022	3FE
04541G QY 1	ABS CORP HOME EQ LN TR SER 2005-HE3 CL M.		03/25/2014	Capital Distribution		31,618		31,618	31,618				0		31,618			0		04/25/2035	1FM
04541G QZ 8	ABS CORP HOME EQ LN TR SER 2005-HE3 CL M.		03/25/2014	Capital Distribution		9,194		9,194	9,194				0		9,194			0		04/25/2035	1FM
04541G TK 8	ABS CORP HOME EQ LN TR SER 2005-HE6 CL M.		01/27/2014	Paydown		10,363	10,363	10,363	10,363				0		10,363			0	6	07/25/2035	1FM
04541G TL 6	ABS CORP HOME EQ LN TR SER 2005-HE6 CL M.		03/25/2014	Paydown		570,616	570,616	570,616	570,616				0		570,616			0	664	07/25/2035	1FM
04541G TP 7	ABS CORP HOME EQ LN TR SER 2005-HE6 CL M.		03/25/2014	Capital Distribution		10,378		10,378	10,378				0		10,378			0		07/25/2035	1FM
04542B FY 3	ASSET BACKED FDG CORP SER 2004-OPT2 CL M		03/25/2014	Paydown									0					0		04/25/2033	1FM
04542B FY 3	ASSET BACKED FDG CORP SER 2004-OPT2 CL M		03/25/2014	Capital Distribution		1,787		1,787	1,787				0		1,787			0		04/25/2033	1FM
04542B GW 6	ASSET BACKED FDG CORP SER 2004-OPT3 CL M		03/25/2014	Paydown		66,376	66,376	66,395	66,379		(4)		(4)		66,376			0	237	07/25/2033	3FM
04544N AF 1	ABS CORP HOME EQ LN TR SER 2006-HE6 CL M.		03/25/2014	Paydown			3,297,729						0					0	1,956	11/25/2036	1FM
04621X AC 2	ASSURANT INC NT 5.625% 02/15/14		02/15/2014	Maturity		1,675,000	1,675,000	1,716,632	1,675,664		(664)		(664)		1,675,000			0	47,109	02/15/2014	2FE
049164 AL 0	ATLAS AIR WORLDWIDE HLDGS INC PASSTHRU C		01/02/2014	Paydown		104,004	104,004	77,369	103,970		34		34		104,004			0	666	01/02/2016	3
049164 AU 0	ATLAS AIR WORLDWIDE HLDGS INC PASSTHRU C		03/02/2014	Paydown		135,416	135,416	119,046	127,197		8,219		8,219		135,416			0	1,628	01/02/2019	3
049164 AW 6	ATLAS AIR WORLDWIDE HLDGS INC PASSTHRU C		03/02/2014	Paydown		17,733	17,733	12,103	12,107		5,626		5,626		17,733			0	215	01/02/2015	3
049164 BF 2	ATLAS AIR WORLDWIDE HLDGS INC PASSTHRU C		03/02/2014	Paydown		310,144	310,144	301,562	310,132		13		13		310,144			0	4,565	01/02/2016	3
04939M AH 2	ATLAS PIPELINE PTNRS LP SR UNSECD BD 5		01/13/2014	Various		6,090,000	6,090,000	6,090,000	6,090,000				0		6,090,000			0	161,004	08/01/2023	4FE
04939M AJ 8	ATLAS PIPELINE PTNRS LP SR UNSECD BD 5		02/14/2014	Various		5,841,250	6,090,000	6,090,000					0		6,090,000		(248,750)	(248,750)	183,438	08/01/2023	4FE
053332 AM 4	AUTOZONE INC SR UNSECD BD 3.700% 04/15		03/25/2014	PIERPORT SECURITIES		1,002,170	1,000,000	969,150	970,704		687		687		971,391		30,779	30,779	16,547	04/15/2022	2FE
05348E AS 8	AVALON BAY CMNTYS INC BD 3.625% 10/01/		03/24/2014	Wells Fargo		1,538,790	1,500,000	1,504,515	1,504,349		(122)		(122)		1,504,227		34,563	34,563	28,094	10/01/2020	2FE
05367D BN 6	AVIATION SECURITIZATION LLC SER 12 CL A		03/11/2014	Redemption 100.0000		5,139	5,139	5,131	5,136				0		5,136		3	3	7	03/11/2022	5*
05368B AA 8	AVIATION SECURITIZATION II LLC SER 2003-		03/17/2014	Paydown		36,771	36,771	36,315	36,764		6		6		36,771			0	70	12/15/2023	5*
05530M AA 7	BCAP LLC TR SER 2006-AA2 CL A1 0.324%		03/25/2014	Paydown		1,325,770	1,817,880	1,233,354	1,233,354		92,416		92,416		1,325,770			0		01/25/2037	1FM
05530M AA 7	BCAP LLC TR SER 2006-AA2 CL A1 0.324%		03/25/2014	Capital Distribution		53,748		53,748	53,748				0		53,748			0		01/25/2037	1FM
05530W AP 2	BCAP LLC TR SER 2007-AA4 CL 2A1 0.404%		03/25/2014	Paydown		1,843,846	1,843,846	1,016,842	1,016,842		827,004		827,004		1,843,846			0		08/25/2047	1FM
05530W AP 2	BCAP LLC TR SER 2007-AA4 CL 2A1 0.404%		03/25/2014	Capital Distribution		69,862		69,862	69,862				0		69,862			0		08/25/2047	1FM
05532M AF 4	BCAP LLC TR SER 2009-RR15 CL 4A1 6.000		03/01/2014	Paydown		179,552	179,552	181,348	179,914		(362)		(362)		179,552			0	1,789	05/26/2036	1FM
05539T AP 0	BFC TR SER 2004-1 CL IB1 5.410% 12/28/		03/01/2014	Paydown		6,905	6,905	6,905	6,905				0		6,905			0	91	12/28/2042	1FM
05539T AQ 8	BFC TR SER 2004-1 CL IB2 5.750% 12/28/		01/01/2014	Paydown		155	155	152	152		3		3		155			0	1	12/28/2042	1FM
05539T AQ 8	BFC TR SER 2004-1 CL IB2 5.750% 12/28/		03/01/2014	Paydown		12,453	12,453	12,187	12,199		254		254		12,453			0	171	12/28/2042	2FM
05539T AT 2	BFC TR SER 2004-1 CL 2B1 5.000% 12/28/		03/01/2014	Paydown		2,396	2,396	2,340	2,345		51		51		2,396			0	25	12/28/2042	1FM
05577@ AP 5	BTMU CAP CORP EQPT NT 2011-A A-1 (UPRR)(		02/23/2014	Redemption 100.0000		204,375	204,375	204,375	204,367		8		8		204,375			0	4,016	02/23/2026	1
05577@ AQ 3	BTMU CAP CORP EQPT NT 2011-A A-2 (UPRR)(		02/23/2014	Redemption 100.0000		96,176	96,176	96,176	96,172		4		4		96,176			0	1,890	02/23/2026	1
05606T AA 1	BXG RCVBLS NT TR SER 2010-A CL A (ABS)		02/16/2014	Paydown		1,091,155	1,091,155	1,090,321	1,089,626		1,529		1,529		1,091,155			0	9,185	03/02/2026	1FE
057224 BC 0	BAKER HUGHES INC SR UNSECD BD 3.200% 0		03/24/2014	Various		5,576,560	5,500,000	5,489,524	5,491,267		234		234		5,491,501		85,059	85,059	108,044	08/15/2021	1FE
058498 AR 7	BALL CORP SR UNSECD NT 5.000% 03/15/22		03/24/2014	Various		5,289,000	5,160,000	5,143,575	5,146,039		323		323		5,146,362		142,638	142,638	137,600	03/15/2022	3FE
058927 AN 4	BANC AMER FDG TR SER 2006-A CL 6A1 5		03/01/2014	Paydown		20,457	397,375	366,170			(345,713)		(345,713)		20,457			0		02/20/2036	2FM
058927 AN 4	BANC AMER FDG TR SER 2006-A CL 6A1 5		02/20/2014	Capital Distribution		115,863		115,863					0		115,863			0		02/20/2036	2FM
058928 AD 4	BANC AMER FDG TR SER 2006-B CL 2A1 2.7		03/01/2014	Paydown		558,026	564,353	387,655	387,655		170,371		170,371		558,026			0		03/20/2036	1FM
058928 AD 4	BANC AMER FDG TR SER 2006-B CL 2A1 2.7		03/25/2014	Various		106,158		106,158	106,158				0		106,158			0		03/20/2036	1FM
058928 AN 2	BANC AMER FDG TR SER 2006-B CL 7A1 5.7		03/01/2014	Paydown		3,433	5,768	4,534	4,534		(1,100)		(1,100)		3,433			0		03/20/2036	1FM
058928 AN 2	BANC AMER FDG TR SER 2006-B CL 7A1 5.7		03/25/2014	Various		101,777		101,777	101,777				0		101,777			0		03/20/2036	1FM

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
058931 AU 0	BANC AMER FDG TR SER 2006-3 CL 4A12 5		03/25/2014	Capital Distribution		24,226		24,226	24,226				0		24,226			0		03/25/2036	1FM
058931 AZ 9	BANC AMER FDG TR SER 2006-3 CL 4A17 5		03/26/2014	Capital Distribution		319,454		319,454	313,149				0		319,454			0		03/25/2036	1FM
058933 AA 0	BANC AMER FDG TR SER 2006 CL D 1A1 0.3		03/20/2014	Paydown		82,407	82,407	63,882	63,882		18,525		18,525		82,407			0	5	05/20/2036	1FM
059469 AE 6	BANC AMER ALT LN TR SER 2006-7 CL A5 6		03/01/2014	Paydown		20,705	20,705	13,379	13,379		7,326		7,326		20,705			0		10/25/2036	1FM
059469 AE 6	BANC AMER ALT LN TR SER 2006-7 CL A5 6		01/25/2014	Capital Distribution		13,821		13,821	13,821				0		13,821			0		10/25/2036	1FM
05946X 3A 9	BANC AMER FDG CORP SER 2005-8 CL 4A29		03/25/2014	Capital Distribution		34,543		34,543	34,543				0		34,543			0		01/25/2036	1FM
05946X FZ 1	BANC AMER FDG CORP SER 2004-1 CL 5A1 6		03/01/2014	Paydown		33,796	33,796	34,080	34,012		(215)		(215)		33,796			0	339	02/25/2034	1FM
05946X JP 9	BANC AMER FDG CORP SER 2004-B CL 6A1 2		03/01/2014	Paydown			94,050	55,857	55,422		(55,857)		(55,857)					0		12/20/2034	1FM
05946X JP 9	BANC AMER FDG CORP SER 2004-B CL 6A1 2		03/25/2014	Capital Distribution		16,260		16,260	16,134				0		16,260			0		12/20/2034	1FM
05946X MG 5	BANC AMER FDG CORP SER 2004-C CL CB1 2		03/01/2014	Paydown			41,956	2,133	1,773		(2,133)		(2,133)					0	353	12/20/2034	1FM
05946X MG 5	BANC AMER FDG CORP SER 2004-C CL CB1 2		03/25/2014	Various		5,590		5,590	4,648				0		5,590			0		12/20/2034	1FM
05946X P6 4	BANC AMER FDG CORP SER 2005-6 CL 2A11		03/01/2014	Paydown		257,030	257,030	227,418	227,418		29,612		29,612		257,030			0		10/25/2035	1FM
05946X P6 4	BANC AMER FDG CORP SER 2005-6 CL 2A11		03/25/2014	Various		89,586		89,586	89,586				0		89,586			0		10/25/2035	1FM
05946X SQ 7	BANC AMER FDG CORP SER 2005-2 CL 1A1 5		03/01/2014	Paydown		194,963	194,963	198,284	198,284		(3,321)		(3,321)		194,963			0		04/25/2035	2FM
05946X SQ 7	BANC AMER FDG CORP SER 2005-2 CL 1A1 5		03/25/2014	Capital Distribution		89,052		89,052	89,052				0		89,052			0		04/25/2035	2FM
05946X XR 9	BANC AMER FDG CORP SER 2005-E CL 5A1 2		03/01/2014	Paydown		340,096	340,096	296,948	296,948		43,148		43,148		340,096			0		05/20/2035	1FM
05946X XR 9	BANC AMER FDG CORP SER 2005-E CL 5A1 2		03/25/2014	Capital Distribution		13,369		13,369	13,369				0		13,369			0		05/20/2035	1FM
05946X Y5 6	BANC AMER FDG CORP SER 2005-8 CL 2A6 5		03/01/2014	Paydown		267,352	267,352	239,094	239,094		28,258		28,258		267,352			0		01/25/2036	1FM
05946X Y5 6	BANC AMER FDG CORP SER 2005-8 CL 2A6 5		03/25/2014	Various		325,409		325,409	325,409				0		325,409			0		01/25/2036	1FM
05946X YX 5	BANC AMER FDG CORP SER 2005-F CL 3A1 2		03/01/2014	Paydown		229,853	278,676	196,390	196,390		33,463		33,463		229,853			0		09/20/2035	1FM
05946X YX 5	BANC AMER FDG CORP SER 2005-F CL 3A1 2		03/25/2014	Capital Distribution		126,491		126,491	126,491				0		126,491			0		09/20/2035	1FM
05947U 2Q 0	BK AMER COML MTG INC SER 2005-5 CL ASB		03/01/2014	Paydown		4,775,130	4,775,130	4,972,291	4,814,411		(39,281)		(39,281)		4,775,130			0	40,969	10/10/2045	1FM
05948K AF 6	BK AMER ALT LN TR SER 2003-1 CL A6 6.0		03/01/2014	Paydown		477,006	477,006	491,614	480,472		(3,466)		(3,466)		477,006			0	4,644	02/25/2033	1FM
05948K HX 0	BK AMER ALT LN TR SER 2003-10 CL 15B1		03/01/2014	Paydown		26,991	26,991	25,130	25,130		1,861		1,861		26,991			0		12/25/2018	1FM
05948K HX 0	BK AMER ALT LN TR SER 2003-10 CL 15B1		03/25/2014	Capital Distribution		6,814		6,814	6,814				0		6,814			0		12/25/2018	1FM
05948K HY 8	BK AMER ALT LN TR SER 2003-10 CL 15B2		02/01/2014	Paydown		735	735	288	288		447		447		735			0		12/25/2018	1FM
05948K HY 8	BK AMER ALT LN TR SER 2003-10 CL 15B2		02/25/2014	Capital Distribution		1,497		1,497	1,497				0		1,497			0		12/25/2018	1FM
05948K HZ 5	BK AMER ALT LN TR SER 2003-10 CL 15B3		03/01/2014	Paydown			40,400						0					0		12/25/2018	1FM
05948K KA 6	BK AMER ALT LN TR SER 2003-11 CL 15B1		03/01/2014	Paydown		20,434	20,434	19,981	19,981		453		453		20,434			0		01/25/2019	1FM
05948K KA 6	BK AMER ALT LN TR SER 2003-11 CL 15B1		03/25/2014	Capital Distribution		4,333		4,333	4,333				0		4,333			0		01/25/2019	1FM
05948K KS 7	BK AMER ALT LN TR SER 2004-1 CL 4A1 4		03/01/2014	Paydown		40,245	40,245	40,053	40,053		192		192		40,245			0		02/25/2019	1FM
05948K KS 7	BK AMER ALT LN TR SER 2004-1 CL 4A1 4		03/25/2014	Capital Distribution		9,218		9,218	9,218				0		9,218			0		02/25/2019	1FM
05948K LC 1	BK AMER ALT LN TR SER 2004-1 CL 15B1 5		03/01/2014	Paydown		17,962	17,962	14,359	14,359		3,603		3,603		17,962			0		02/25/2019	4FM
05948K LC 1	BK AMER ALT LN TR SER 2004-1 CL 15B1 5		03/25/2014	Capital Distribution		6,006		6,006	6,006				0		6,006			0		02/25/2019	4FM
05948K LD 9	BK AMER ALT LN TR SER 2004-1 CL 15B2 5		03/01/2014	Paydown			11,086	5,064		5,063	(5,064)		(1)					0		02/25/2019	6FM
05948K MU 0	BK AMER ALT LN TR SER 2004-2 CL 15B1 5		03/01/2014	Paydown		4,451	40,021	10,967	10,967		(6,516)		(6,516)		4,451			0		03/25/2019	1FM
05948K MU 0	BK AMER ALT LN TR SER 2004-2 CL 15B1 5		03/25/2014	Capital Distribution		3,541		3,541	3,541				0		3,541			0		03/25/2019	1FM
05948K ZK 8	BK AMER ALT LN TR SER 2005-4 CL CB10 5		03/01/2014	Paydown		294,261	510,290	395,767	393,424		(101,506)		(101,506)		294,261			0		05/25/2035	1FM
05948K ZK 8	BK AMER ALT LN TR SER 2005-4 CL CB10 5		03/25/2014	Capital Distribution		275,903		275,903	274,269				0		275,903			0		05/25/2035	1FM
05948X 5F 4	BK AMER MTG SECS INC SER 2004-2 CL XB2		02/25/2014	Capital Distribution		838		838	838				0		838			0		03/25/2034	1FM
05948X 7K 1	BK AMER MTG SECS INC SER 2004-5 CL XB2		03/01/2014	Paydown		33,001	33,001	1,439	1,439		31,562		31,562		33,001			0		06/25/2034	1FM
05948X 7K 1	BK AMER MTG SECS INC SER 2004-5 CL XB2		03/25/2014	Capital Distribution		2,314		2,314	2,314				0		2,314			0		06/25/2034	1FM
05948X DH 1	BK AMER MTG SECS INC SER 2003-3 CL 1B1		03/01/2014	Paydown		36,949	36,949	37,817	37,816		(867)		(867)		36,949			0	372	05/25/2033	2FM
05948X E4 9	BK AMER MTG SECS INC SER 2003-9 CL XB1		03/01/2014	Paydown		48,338	48,338	48,386	48,396		(57)		(57)		48,338			0	573	12/25/2033	2FM
05948X E5 6	BK AMER MTG SECS INC SER 2003-9 CL XB2		02/01/2014	Paydown		4,122	4,122	3,687	3,747		374		374		4,122			0	37	12/25/2033	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05948X E7 2	BK AMER MTG SECS INC SER 2003-9 CL 3B1		03/01/2014	Paydown		13,274	13,274	13,206	13,217		57		57		13,274			0	100	12/25/2018	1FM
05948X E8 0	BK AMER MTG SECS INC SER 2003-9 CL 3B2		03/01/2014	Paydown		4,072	4,072	3,809	3,893		179		179		4,072			0	31	12/25/2018	1FM
05948X E9 8	BK AMER MTG SECS INC SER 2003-9 CL 3B3		03/01/2014	Paydown		3,067	3,067	1,912	2,308		759		759		3,067			0	23	12/25/2018	1FM
05948X H7 9	BK AMER MTG SECS INC SER 2003-10 CL 1A1		03/01/2014	Paydown		64,138	64,138	66,697	66,679		(2,541)		(2,541)		64,138			0	477	01/25/2034	1FM
05948X NS 6	BK AMER MTG SECS INC SER 2003-5 CL 2B1		03/01/2014	Paydown		7,737	7,737	7,547	7,607		130		130		7,737			0	76	07/25/2018	1FM
05948X NT 4	BK AMER MTG SECS INC SER 2003-5 CL 2B2		02/25/2014	Capital Distribution		29		29	29				0		29			0		07/25/2018	1FM
05948X SB 8	BK AMER MTG SECS INC SER 2003-6 CL 1B1		02/01/2014	Paydown		28,902	28,902	27,767	27,767		1,135		1,135		28,902			0		08/25/2033	1FM
05948X SB 8	BK AMER MTG SECS INC SER 2003-6 CL 1B1		02/25/2014	Capital Distribution		23,239		23,239	23,239				0		23,239			0		08/25/2033	1FM
05948X SC 6	BK AMER MTG SECS INC SER 2003-6 CL 1B2		02/25/2014	Capital Distribution		1,162		1,162	1,162				0		1,162			0		08/25/2033	1FM
05948X SE 2	BK AMER MTG SECS INC SER 2003-6 CL 2B1		03/01/2014	Paydown		24,969	24,969	24,580	24,700		270		270		24,969			0	205	08/25/2018	1FM
05948X SW 2	BK AMER MTG SECS INC SER 2003-7 CL B1		03/01/2014	Paydown		21,868	21,868	21,772	21,787		81		81		21,868			0	180	09/25/2018	1FM
05948X SX 0	BK AMER MTG SECS INC SER 2003-7 CL B2		03/01/2014	Paydown		5,470	5,470	5,040	5,177		293		293		5,470			0	45	09/25/2018	1FM
05948X SY 8	BK AMER MTG SECS INC SER 2003-7 CL B3		03/01/2014	Paydown		7,281	7,281	4,942	4,942		2,340		2,340		7,281			0		09/25/2018	1FM
05948X SY 8	BK AMER MTG SECS INC SER 2003-7 CL B3		03/25/2014	Capital Distribution		1,065		1,065	1,065				0		1,065			0		09/25/2018	1FM
05948X TP 6	BK AMER MTG SECS INC SER 2003-H CL B2		02/25/2014	Capital Distribution		1,192		1,192	1,192				0		1,192			0		09/25/2033	1FM
05948X Z5 3	BK AMER MTG SECS INC SER 2004-1 CL XB2		03/01/2014	Paydown		12,653	12,653	12,573	12,576		76		76		12,653			0	140	02/25/2034	2FM
05949A 2Y 5	BK AMER MTG SECS INC SER 2005-3 CL 1A21		03/01/2014	Paydown		1,447,364	1,447,364	1,439,941	1,441,326		6,038		6,038		1,447,364			0	15,414	04/25/2035	1FM
05949A 3U 2	BK AMER MTG SECS INC SER 2005-3 CL 1B1		03/01/2014	Paydown			138,971	50,678	50,678		(50,678)		(50,678)					0		04/25/2035	1FM
05949A 3V 0	BK AMER MTG SECS INC SER 2005-3 CL 1B2		03/01/2014	Paydown			309,398						0					0		04/25/2035	1FM
05949A 4R 8	BK AMER MTG SECS INC SER 2005-D CL 2A7		03/01/2014	Paydown		414,482	484,831	385,334	385,334		29,148		29,148		414,482			0		05/25/2035	1FM
05949A 4R 8	BK AMER MTG SECS INC SER 2005-D CL 2A7		03/25/2014	Capital Distribution		71,457		71,457	71,457				0		71,457			0		05/25/2035	1FM
05949A CF 5	BK AMER MTG SECS INC SER 2004-3 CL 1B1		03/01/2014	Paydown		35,799	35,799	35,296	35,298		500		500		35,799			0	423	04/25/2034	2FM
05949A CH 1	BK AMER MTG SECS INC SER 2004-3 CL 1B3		03/01/2014	Paydown			154,207						0					0		04/25/2034	1FM
05949A FL 9	BK AMER MTG SECS INC SER 2004-4 CL 30B1		02/01/2014	Paydown		65,242	65,242	62,134	62,134		3,108		3,108		65,242			0		05/25/2034	3FM
05949A FL 9	BK AMER MTG SECS INC SER 2004-4 CL 30B1		02/25/2014	Capital Distribution		19,045		19,045	19,045				0		19,045			0		05/25/2034	3FM
05949A FM 7	BK AMER MTG SECS INC SER 2004-4 CL 30B2		02/01/2014	Paydown		25,661	25,661	14,334	14,334		11,326		11,326		25,661			0		05/25/2034	1FM
05949A FM 7	BK AMER MTG SECS INC SER 2004-4 CL 30B2		02/25/2014	Capital Distribution		7,619		7,619	7,619				0		7,619			0		05/25/2034	1FM
05949A FN 5	BK AMER MTG SECS INC SER 2004-4 CL 30B3		03/01/2014	Paydown			93,855	22,401	22,401		(22,401)		(22,401)					0		05/25/2034	6FM
05949A HA 1	BK AMER MTG SECS INC SER 2004-E CL 2A6		03/06/2014	GOLDMAN SACHS & CO		10,626,593	10,546,440	10,121,081	10,266,735		(1,546)		(1,546)		10,265,189		361,404	361,404	58,317	06/25/2034	1FM
05949A HA 1	BK AMER MTG SECS INC SER 2004-E CL 2A6		02/01/2014	Paydown		551,990	551,990	529,727	537,351		14,639		14,639		551,990			0	1,699	06/25/2034	1FM
05949A RU 6	BK AMER MTG SECS INC SER 2004-I CL 2A2		03/01/2014	Paydown		241,748	241,748	240,267	240,274		1,474		1,474		241,748			0	445	10/25/2034	1FM
05949A TU 4	BK AMER MTG SECS INC SER 2004-8 CL XB1		03/01/2014	Paydown									0					0		10/25/2034	4FM
05949A TU 4	BK AMER MTG SECS INC SER 2004-8 CL XB1		03/26/2014	Capital Distribution		33,824		33,824	33,824				0		33,824			0		10/25/2034	4FM
05949A UW 8	BK AMER MTG SECS INC SER 2004-J CL 2A1		02/01/2014	Paydown		271,413	271,413	267,990	268,010		3,403		3,403		271,413			0	435	11/25/2034	1FM
05949A UZ 1	BK AMER MTG SECS INC SER 2004-J CL 4A1		03/01/2014	Paydown		115,841	115,841	114,579	114,589		1,252		1,252		115,841			0	906	11/25/2034	1FM
05949A WK 2	BK AMER MTG SECS INC SER 2004-9 CL 30B1		03/01/2014	Paydown									0					0		11/25/2034	1FM
05949A WK 2	BK AMER MTG SECS INC SER 2004-9 CL 30B1		03/25/2014	Capital Distribution		9,490		9,490	9,490				0		9,490			0		11/25/2034	1FM
05949C ED 4	BANC AMER MTG SECS INC SER 2005-G CL 2A1		03/01/2014	Paydown		144,440	144,440	116,363	116,363		28,078		28,078		144,440			0		08/25/2035	1FM
05949C ED 4	BANC AMER MTG SECS INC SER 2005-G CL 2A1		03/25/2014	Capital Distribution		66,480		66,480	66,480				0		66,480			0		08/25/2035	1FM
05949C HQ 2	BANC AMER MTG SECS INC SER 2005-I CL 2A1		03/01/2014	Paydown		78,955	119,224	90,571	90,571		(11,616)		(11,616)		78,955			0		10/25/2035	1FM
05949C HQ 2	BANC AMER MTG SECS INC SER 2005-I CL 2A1		03/25/2014	Capital Distribution		39,968		39,968	39,968				0		39,968			0		10/25/2035	1FM
05949C KU 9	BANC AMER MTG SECS INC SER 2005-J CL 2A5		03/01/2014	Paydown		349,627	433,446	321,496	321,496		28,131		28,131		349,627			0		11/25/2035	1FM
05949C KU 9	BANC AMER MTG SECS INC SER 2005-J CL 2A5		03/25/2014	Capital Distribution		77,349		77,349	77,349				0		77,349			0		11/25/2035	1FM
05949C RW 8	BANC AMER MTG SECS INC SER 2006-A CL 4A1		02/01/2014	Paydown									0					0		02/25/2036	1FM

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05949C RW 8	BANC AMER MTG SECS INC SER 2006-A CL 4A1		03/25/2014	Capital Distribution		125,084		125,084	125,084				0		125,084			0		02/25/2036	1FM
05949T AY 5	BANC AMER FDG TR SER 2006-1 CL 1A24 5		03/25/2014	Capital Distribution		86,581		86,581	86,581				0		86,581			0		01/25/2036	1FM
05950G AR 4	BANC AMER MTG SECS SER 2006-2 CL A16 6		03/01/2014	Paydown		178,182	317,977	262,686	262,686		(84,504)		(84,504)		178,182			0		07/25/2046	1FM
05950G AR 4	BANC AMER MTG SECS SER 2006-2 CL A16 6		03/25/2014	Capital Distribution		131,767		131,767	131,767				0		131,767			0		07/25/2046	1FM
05950P AU 7	BANC AMER FDG TR SER 2006-H CL 6A1 0.3		03/20/2014	Paydown		307,780	307,780	220,522	220,522		87,259		87,259		307,780			0		10/20/2036	1FM
05950P AU 7	BANC AMER FDG TR SER 2006-H CL 6A1 0.3		03/25/2014	Various		33,063		33,063	33,063				0		33,063			0		10/20/2036	1FM
059511 AQ 8	BANC AMER COML MTG TR SER 2007-2 CL AJFL		03/10/2014	Capital Distribution		210,432		210,432	210,432				0		210,432			0		04/10/2049	1FM
05951E AC 1	BANC AMER FDG TR SER 2006-J CL 2A1 2.7		03/01/2014	Paydown		454,106	650,218	436,653	436,653		17,453		17,453		454,106			0		01/20/2047	1FM
05951E AC 1	BANC AMER FDG TR SER 2006-J CL 2A1 2.7		03/25/2014	Various		81,990		81,990	81,990				0		81,990			0		01/20/2047	1FM
05951E AD 9	BANC AMER FDG TR SER 2006-J CL 2A2 2.7		03/01/2014	Paydown		777,846	1,113,769	737,249	737,249		40,597		40,597		777,846			0		01/20/2047	1FM
05951E AD 9	BANC AMER FDG TR SER 2006-J CL 2A2 2.7		03/25/2014	Capital Distribution		140,441		140,441	140,441				0		140,441			0		01/20/2047	1FM
05951F BE 3	BANC AMER FDG TR SER 2007-1 CL 1A4 6.0		03/01/2014	Paydown		26,713	50,812	34,208	34,208		(7,494)		(7,494)		26,713			0		01/25/2037	1FM
05951F BE 3	BANC AMER FDG TR SER 2007-1 CL 1A4 6.0		03/25/2014	Capital Distribution		25,015		25,015	25,015				0		25,015			0		01/25/2037	1FM
05951G AD 4	BANC AMER FDG TR SER 2007-2 CL TA3 0.3		03/25/2014	Paydown		501,403	598,373	346,930	346,930		154,473		154,473		501,403			0		03/25/2037	1FM
05951G AD 4	BANC AMER FDG TR SER 2007-2 CL TA3 0.3		03/25/2014	Capital Distribution		12,697		12,697	12,697				0		12,697			0		03/25/2037	1FM
05951K AM 5	BANC AMER FDG TR SER 2006-7 CL 1A11 6		03/01/2014	Paydown		70,847	157,249	117,551	117,551		(46,704)		(46,704)		70,847			0		09/25/2036	1FM
05951K AM 5	BANC AMER FDG TR SER 2006-7 CL 1A11 6		03/25/2014	Capital Distribution		55,112		55,112	55,112				0		55,112			0		09/25/2036	1FM
05951V AF 6	BANC AMER FDG TR SER 2006-I CL 3A1 2.7		03/01/2014	Paydown		274,348	274,348	226,911	226,911		47,437		47,437		274,348			0		10/20/2046	1FM
05951V AF 6	BANC AMER FDG TR SER 2006-I CL 3A1 2.7		03/20/2014	Capital Distribution		73,660		73,660	73,660				0		73,660			0		10/20/2046	1FM
059522 AU 6	BANC AMER FDG TR SER 2007-C CL 1A2 5.3		03/01/2014	Paydown		440,263	440,263	430,887			9,377		9,377		440,263			0		05/20/2036	3FM
059522 AU 6	BANC AMER FDG TR SER 2007-C CL 1A2 5.3		03/25/2014	Capital Distribution		105,516		105,516					0		105,516			0		05/20/2036	3FM
059522 BA 9	BANC AMER FDG TR SER 2007-C CL 3A1 5.4		03/01/2014	Paydown		701,112	701,782	494,988	494,988		206,124		206,124		701,112			0		05/20/2036	1FM
059522 BA 9	BANC AMER FDG TR SER 2007-C CL 3A1 5.4		03/25/2014	Capital Distribution		706,607		706,607	706,607				0		706,607			0		05/20/2036	1FM
059522 BC 5	BANC AMER FDG TR SER 2007-C CL 4A1 5.2		03/01/2014	Paydown		640,535	640,535	537,260	537,260		103,275		103,275		640,535			0		05/20/2036	1FM
059522 BC 5	BANC AMER FDG TR SER 2007-C CL 4A1 5.2		03/25/2014	Various		174,727		174,727	174,727				0		174,727			0		05/20/2036	1FM
059522 BG 6	BANC AMER FDG TR SER 2007-C CL 5A1 2.6		03/01/2014	Paydown		882,873	952,729	732,258	732,258		150,615		150,615		882,873			0		05/20/2036	1FM
059522 BG 6	BANC AMER FDG TR SER 2007-C CL 5A1 2.6		03/25/2014	Various		154,713		154,713	154,713				0		154,713			0		05/20/2036	1FM
05952D AB 4	BANC AMER FDG TR SER 2007-A CL 2A1 0.3		03/20/2014	Paydown		108,846	108,846	90,206	76,151		32,694		32,694		108,846			0	(1,161)	02/20/2047	1FM
05952E AA 4	BANC AMER FDG TR SER 2007-B CL A1 0.36		03/20/2014	Paydown		114,752	114,752	90,654	90,654		24,098		24,098		114,752			0		04/20/2047	1FM
05952E AA 4	BANC AMER FDG TR SER 2007-B CL A1 0.36		03/25/2014	Capital Distribution		24,410		24,410	24,410				0		24,410			0		04/20/2047	1FM
05952F AM 5	BANC AMER MTG TR SER 2007-2 CL A12 6.0		03/01/2014	Paydown			192,049	119,692	119,692		(119,692)		(119,692)					0		05/25/2037	1FM
05952F AM 5	BANC AMER MTG TR SER 2007-2 CL A12 6.0		03/25/2014	Capital Distribution		21,968		21,968	21,968				0		21,968			0		05/25/2037	1FM
06053F AA 7	BK AMER CORP SR UNSECD BD 4.100% 07/24		03/25/2014	BANK OF AMERICA		3,567,060	3,500,000	3,522,295	3,521,491		(429)		(429)		3,521,062		45,998	45,998	96,863	07/24/2023	1FE
07009# AA 0	BASIN CREEK EQ PTNRS LLC SR SECD NT 6		03/31/2014	Redemption 100.0000		310,800	310,800	319,403	316,797		(149)		(149)		316,648		(5,848)	(5,848)	5,400	06/30/2026	2
07012E AE 0	BASKETBALL PPTYS LTD ST NT SER A2 6.80		03/01/2014	Redemption 100.0000		97,528	97,528	110,703	104,871		(50)		(50)		104,821		(7,293)	(7,293)	1,107	03/01/2025	1FE
07325N AS 1	BAYVIEW FINL SECS CO LLC SER 2005-B CL 1		03/01/2014	Paydown		2,307,166	2,307,166	2,307,082	2,298,151		9,015		9,015		2,307,166			0	18,936	04/28/2039	1FM
07383F A8 1	BEAR STEARNS CMS INC SER 2004-T14 CL B		03/01/2014	Paydown		15,482,000	15,482,000	15,567,925	15,459,100		22,900		22,900		15,482,000			0	175,583	01/12/2041	1FM
07383F BX 5	BEAR STEARNS CMS INC SER 1999-CLF1 CL A4		03/15/2014	Paydown		412,188	412,188	378,020	401,700		10,488		10,488		412,188			0	7,386	05/20/2030	1FM
07383F BX 5	BEAR STEARNS CMS INC SER 1999-CLF1 CL A4		01/01/2014	Paydown					(4,204)		4,204		4,204					0	(55,392)	05/20/2030	1FM
07383F U7 1	BEAR STEARNS CMS INC SER 2004-T16 CL A6		03/01/2014	Paydown		454,338	454,338	453,486	453,576		762		762		454,338			0	5,247	02/13/2046	1FM
07383U GB 5	BEAR STEARNS STRCTRD PRODS INC SER 2004-		03/01/2014	Paydown		248,392	248,392	151,766	151,766		96,626		96,626		248,392			0		02/25/2034	1FM
07383U GB 5	BEAR STEARNS STRCTRD PRODS INC SER 2004-		03/25/2014	Capital Distribution		171,290		171,290	171,290				0		171,290			0		02/25/2034	1FM
07383U GC 3	BEAR STEARNS STRCTRD PRODS INC SER 2004-		03/01/2014	Paydown			243,272						0					0	3,154	02/25/2034	1FM
07384M G7 1	BEAR STEARNS ARM TR SER 2004-1 CL 124A		03/01/2014	Paydown		539,771	539,771	530,834	532,698		7,074		7,074		539,771			0	2,205	04/25/2034	1FM
07384Y JK 3	BEAR STEARNS ABS TR SER 2003-AC3 CL M1		03/01/2014	Paydown		33,080	33,080	33,080	33,080				0		33,080			0	287	07/25/2033	1FM

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
07384Y ME 3	BEAR STEARNS ABS TR SER 2003-AC5 CL M1		03/01/2014	Paydown		145,394	145,394	144,732	144,772		622		622		145,394			0	1,354	10/25/2033	1FM
07384Y NJ 1	BEAR STEARNS ABS TR SER 2003-AC6 CL M1		03/01/2014	Paydown		78,514	78,514	69,569	69,569		8,946		8,946		78,514			0		11/25/2033	1FM
07384Y NJ 1	BEAR STEARNS ABS TR SER 2003-AC6 CL M1		03/25/2014	Various		26,197		26,197	26,197				0		26,197			0		11/25/2033	1FM
07384Y PC 4	BEAR STEARNS ABS TR SER 2003-HE1 CL M2		03/25/2014	Paydown		373,302	373,302	241,668	241,668		131,634		131,634		373,302			0		01/25/2034	1FM
07384Y PC 4	BEAR STEARNS ABS TR SER 2003-HE1 CL M2		03/25/2014	Capital Distribution		65,774		65,774	65,774				0		65,774			0		01/25/2034	1FM
07384Y PN 0	BEAR STEARNS ABS TR SER 2003-AC7 CL M1		03/01/2014	Paydown		110,082	110,082	81,684	81,684		28,398		28,398		110,082			0		01/25/2034	1FM
07384Y PN 0	BEAR STEARNS ABS TR SER 2003-AC7 CL M1		03/25/2014	Capital Distribution		31,516		31,516	31,516				0		31,516			0		01/25/2034	1FM
073852 AB 1	BEAR STEARNS ABS I TR SER 2007-HE3 CL 1A		03/25/2014	Paydown		1,537,694	1,537,694	1,180,698	1,180,698		356,996		356,996		1,537,694			0		04/25/2037	1FM
073852 AB 1	BEAR STEARNS ABS I TR SER 2007-HE3 CL 1A		03/25/2014	Capital Distribution		29,046		29,046	29,046				0		29,046			0		04/25/2037	1FM
073859 AC 4	BEAR STEARNS ABS TR SER 2007-HE5 CL 1A3		03/25/2014	Capital Distribution		2,964		2,964	2,964				0		2,964			0		06/25/2047	1FM
07385T AJ 5	BEAR STEARNS & CO INC NT 5.700% 11/15/		03/11/2014	BANK OF NY CAPITAL		1,034,660	1,000,000	1,020,860	1,002,035		(439)		(439)		1,001,596		33,064	33,064	18,367	11/15/2014	1FE
073868 AA 9	BEAR STEARNS ALT A TR SER 2006-6 CL 1A1		03/25/2014	Paydown		599,618	736,373	433,946	433,946		165,673		165,673		599,618			0		11/25/2036	1FM
073868 AA 9	BEAR STEARNS ALT A TR SER 2006-6 CL 1A1		03/25/2014	Various		45,425		45,425	45,425				0		45,425			0		11/25/2036	1FM
07386H JT 9	BEAR STEARNS ALT A TR SER 2004-5 CL 6A1		03/01/2014	Paydown		516,077	516,077	498,089	498,089		17,988		17,988		516,077			0		06/25/2034	1FM
07386H JT 9	BEAR STEARNS ALT A TR SER 2004-5 CL 6A1		03/25/2014	Various		157,969		157,969	157,969				0		157,969			0		06/25/2034	1FM
07386H K2 6	BEAR STEARNS ALT A TR SER 2006-3 CL 1A1		03/25/2014	Paydown		290,960	405,711	258,763	258,763		32,197		32,197		290,960			0		05/25/2036	1FM
07386H K2 6	BEAR STEARNS ALT A TR SER 2006-3 CL 1A1		03/25/2014	Capital Distribution		19,837		19,837	19,837				0		19,837			0		05/25/2036	1FM
07386H SV 4	BEAR STEARNS ALT A TR SER 2005-4 CL 21A1		03/01/2014	Paydown		93,625	93,625	67,788	67,788		25,837		25,837		93,625			0		05/25/2035	1FM
07386H SV 4	BEAR STEARNS ALT A TR SER 2005-4 CL 21A1		03/25/2014	Capital Distribution		90,212		90,212	90,212				0		90,212			0		05/25/2035	1FM
07386H SW 2	BEAR STEARNS ALT A TR SER 2005-4 CL 22A2		03/01/2014	Paydown		135,633	135,633	114,839	114,839		20,795		20,795		135,633			0		05/25/2035	1FM
07386H SW 2	BEAR STEARNS ALT A TR SER 2005-4 CL 22A2		03/25/2014	Capital Distribution		26,480		26,480	26,480				0		26,480			0		05/25/2035	1FM
07386H UA 7	BEAR STEARNS ALT A TR SER 2005-5 CL 1A3		03/25/2014	Paydown		589,272	589,272	460,735	476,479		112,793		112,793		589,272			0	628	07/25/2035	1FM
07386H VG 3	BEAR STEARNS ALT A TR SER 2005-7 CL 11A1		03/25/2014	Paydown		502,181	502,181	397,683	397,683		104,498		104,498		502,181			0		08/25/2035	1FM
07386H VG 3	BEAR STEARNS ALT A TR SER 2005-7 CL 11A1		03/25/2014	Capital Distribution		52,217		52,217	52,217				0		52,217			0		08/25/2035	1FM
07386H WR 8	BEAR STEARNS ALT A TR SER 2005-8 CL 11A1		03/26/2014	Paydown		110,033	110,033	89,470	89,470		20,562		20,562		110,033			0	89	10/25/2035	1FM
07386X AA 4	BEAR STEARNS ALT A TR SER 2007-1 CL 1A1		03/25/2014	Paydown		123,704	424,161	217,159	217,159		(93,455)		(93,455)		123,704			0		01/25/2047	1FM
07386X AA 4	BEAR STEARNS ALT A TR SER 2007-1 CL 1A1		02/25/2014	Capital Distribution		11,930		11,930	11,930				0		11,930			0		01/25/2047	1FM
073871 AA 3	BEAR STEARNS ALT A TR SER 2006-4 CL 11A1		03/25/2014	Paydown		354,754	354,754	231,010	231,010		123,744		123,744		354,754			0		08/25/2036	1FM
073871 AA 3	BEAR STEARNS ALT A TR SER 2006-4 CL 11A1		03/25/2014	Capital Distribution		14,720		14,720	14,720				0		14,720			0		08/25/2036	1FM
073871 AE 5	BEAR STEARNS ALT A TR SER 2006-4 CL 13A1		03/25/2014	Paydown		209,296	632,582	385,274	382,980	2,293	(175,977)		(173,684)		209,296			0		08/25/2036	1FM
073871 AE 5	BEAR STEARNS ALT A TR SER 2006-4 CL 13A1		03/25/2014	Various		30,968		30,968	30,968				0		30,968			0		08/25/2036	1FM
073873 AA 9	BEAR STEARNS ALT A TR SER 2006-5 CL 1A1		03/25/2014	Paydown		228,169	655,703	370,639	370,639		(142,470)		(142,470)		228,169			0		08/25/2036	1FM
073873 AA 9	BEAR STEARNS ALT A TR SER 2006-5 CL 1A1		03/25/2014	Various		26,665		26,665	26,665				0		26,665			0		08/25/2036	1FM
073875 AA 4	BEAR STEARNS ALT A TR SER 2006-7 CL 1A1		03/25/2014	Paydown		630,340	1,168,361	720,462	720,462		(90,122)		(90,122)		630,340			0		12/25/2046	1FM
073875 AA 4	BEAR STEARNS ALT A TR SER 2006-7 CL 1A1		03/25/2014	Various		19,778		19,778	19,778				0		19,778			0		12/25/2046	1FM
073879 BA 5	BEAR STEARNS ABS I TR SER 2004-HE4 CL M2		03/25/2014	Paydown		656,895	656,895	625,167	625,167		31,728		31,728		656,895			0		06/25/2034	1FM
073879 BA 5	BEAR STEARNS ABS I TR SER 2004-HE4 CL M2		03/25/2014	Capital Distribution		48,839		48,839	48,839				0		48,839			0		06/25/2034	1FM
073879 BB 3	BEAR STEARNS ABS I TR SER 2004-HE4 CL M3		03/25/2014	Capital Distribution		24,160		24,160	24,160				0		24,160			0		06/25/2034	1FM
073879 CD 8	BEAR STEARNS ABS I TR SER 2004-HE5 CL M2		03/25/2014	Paydown		1,095,523	1,095,523	1,068,315	1,068,315		27,208		27,208		1,095,523			0		07/25/2034	2FM
073879 CD 8	BEAR STEARNS ABS I TR SER 2004-HE5 CL M2		03/25/2014	Capital Distribution		80,834		80,834	80,834				0		80,834			0		07/25/2034	2FM
07387A BL 8	BEAR STEARNS ARM TR SER 2005-4 CL 1A1		03/01/2014	Paydown		288,878	288,878	199,316	199,316		89,561		89,561		288,878			0		08/25/2035	1FM
07387A BL 8	BEAR STEARNS ARM TR SER 2005-4 CL 1A1		03/25/2014	Capital Distribution		84,777		84,777	84,777				0		84,777			0		08/25/2035	1FM
07387A CX 1	BEAR STEARNS ARM TR SER 2005-7 CL 1A1		03/01/2014	Paydown		2,391,593	2,391,593	1,955,356	1,955,356		436,237		436,237		2,391,593			0		08/25/2035	1FM
07387A CX 1	BEAR STEARNS ARM TR SER 2005-7 CL 1A1		03/25/2014	Capital Distribution		368,692		368,692	368,692				0		368,692			0		08/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
07387A DK 8	BEAR STEARNS ARM TR SER 2005-6 CL 4A1		03/01/2014	Paydown		413,319	412,368	361,324	361,324		51,995		51,995		413,319			0		08/25/2035	1FM
07387A DK 8	BEAR STEARNS ARM TR SER 2005-6 CL 4A1		03/25/2014	Various		153,076		153,076	153,076				0		153,076			0		08/25/2035	1FM
07387A EG 6	BEAR STEARNS ARM TR SER 2005-9 CL A1 2		03/01/2014	Paydown		214,815	214,815	211,066	211,066		3,749		3,749		214,815			0		10/25/2035	1FM
07387A EG 6	BEAR STEARNS ARM TR SER 2005-9 CL A1 2		03/25/2014	Capital Distribution		36,455		36,455	36,455				0		36,455			0		10/25/2035	1FM
07387B FZ 1	BEAR STEARNS CMS INC SER 2006-T22 CL E		03/12/2014	Capital Distribution		41,832		41,832	41,832				0		41,832			0		04/12/2038	1FM
07387M AR 0	BEAR STEARNS CMS II INC SER 2006-PW11 CL		03/01/2014	Paydown			(29,052)						0					0	191	03/11/2039	1FM
07387R AA 6	BEAR STEARNS ALT A TR SER 2007-3 CL 1A1		03/25/2014	Paydown		1,064,679	1,811,403	890,343	890,343		174,336		174,336		1,064,679			0		11/25/2046	1FM
07387R AA 6	BEAR STEARNS ALT A TR SER 2007-3 CL 1A1		03/26/2014	Capital Distribution		41,045		41,045	41,045				0		41,045			0		11/25/2046	1FM
07387U FE 6	BEAR STEARNS ABS I TR SER 2006-IM1 CL A2		03/25/2014	Paydown		1,551,724	1,694,366	1,251,059	1,251,059		300,666		300,666		1,551,724			0		04/25/2036	1FM
07387U FE 6	BEAR STEARNS ABS I TR SER 2006-IM1 CL A2		03/25/2014	Various		20,566		20,566	20,566				0		20,566			0		04/25/2036	1FM
07387U FY 2	BEAR STEARNS ABS I TR SER 2006-IM1 CL A5		03/25/2014	Paydown		755,937	833,576	606,599	606,599		149,337		149,337		755,937			0		04/25/2036	1FM
07387U FY 2	BEAR STEARNS ABS I TR SER 2006-IM1 CL A5		03/25/2014	Capital Distribution		11,200		11,200	11,200				0		11,200			0		04/25/2036	1FM
073880 AD 8	BEAR STEARNS ARM TR SER 2007-1 CL 2A1		03/01/2014	Paydown		176,106	221,120	174,613	174,613		1,493		1,493		176,106			0		02/25/2047	1FM
073880 AD 8	BEAR STEARNS ARM TR SER 2007-1 CL 2A1		03/25/2014	Capital Distribution		49,710		49,710	49,710				0		49,710			0		02/25/2047	1FM
073882 AC 6	BEAR STEARNS ARM TR SER 2006-4 CL 2A1		03/01/2014	Paydown		100,317	161,103	123,624	123,624		(23,307)		(23,307)		100,317			0		10/25/2036	1FM
073882 AC 6	BEAR STEARNS ARM TR SER 2006-4 CL 2A1		03/25/2014	Capital Distribution		63,899		63,899	63,899				0		63,899			0		10/25/2036	1FM
07388R BT 3	BEAR STEARNS CMS TR SER 2007-PW15 CL AJF		02/27/2014	GOLDMAN SACHS & CO		54,093,750	100,000,000	29,871,974	29,871,974				0		29,871,974		24,221,776	24,221,776	22,488	02/11/2044	1FM
07388V AN 8	BEAR STEARNS CMS TR SER 2007-T26 CL F		03/01/2014	Paydown			(27,991)						0					0	215	01/12/2045	1FM
073914 C4 3	BEAR STEARNS MTG SECS INC SER 1998-2 CL		03/01/2014	Paydown		814	814	242		242	572		814		814			0	3	05/02/2030	6FM
073914 C5 0	BEAR STEARNS MTG SECS INC SER 1998-2 CL		03/01/2014	Paydown		471	471	339		471			471		471			0	2	05/02/2030	6FM
073914 C6 8	BEAR STEARNS MTG SECS INC SER 1998-2 CL		03/01/2014	Paydown		585	585	4			585		585		585			0	2	05/02/2030	1FM
073914 C7 6	BEAR STEARNS MTG SECS INC SER 1998-2 CL		03/01/2014	Paydown		165	165	165		164			164		165			0	1	05/02/2030	6FM
073914 D3 4	BEAR STEARNS MTG SECS INC SER 1998-2 CL		03/01/2014	Paydown		181	181	181		180			180		181			0	1	05/02/2030	6FM
07401C AS 2	BEAR STEARNS ARM TR SER 2007-4 CL 21A1		03/01/2014	Paydown		9,299	54,027	45,755			(36,456)		(36,456)		9,299			0		06/25/2047	1FM
07401C AS 2	BEAR STEARNS ARM TR SER 2007-4 CL 21A1		03/25/2014	Capital Distribution		82,048		82,048					0		82,048			0		06/25/2047	1FM
07401E AA 7	BEAR STEARNS ARM TR SER 2007-2 CL 1A1		03/03/2014	Paydown		251,399	473,887	335,855	335,855		(84,457)		(84,457)		251,399			0		12/25/2046	1FM
07401E AA 7	BEAR STEARNS ARM TR SER 2007-2 CL 1A1		03/25/2014	Capital Distribution		108,313		108,313	108,313				0		108,313			0		12/25/2046	1FM
075887 BA 6	BECTON DICKINSON CO SR UNSUB NT 3.125%		03/21/2014	MORGAN STANLEY & CO		3,024,690	3,000,000	2,993,850	2,995,015		129		129		2,995,144		29,546	29,546	35,677	11/08/2021	1FE
07820Q CD 5	BELLA VISTA MTG TR SER 2005-2 CL 2A1 0		03/24/2014	Capital Distribution		7,557		7,557	7,557				0		7,557			0		05/20/2045	1FM
079860 AG 7	BELLSOUTH CORP BD 5.200% 09/15/14		03/31/2014	SMITH BARNEY HARRIS CO		3,065,520	3,000,000	2,963,970	2,996,499		1,219		1,219		2,997,719		67,801	67,801	84,933	09/15/2014	1FE
08881* AA 5	BGS CTL PASSTHRU TR TR CTF 2010 (HEB) (C		03/15/2014	Redemption 100.0000		85,713	85,713	87,428	87,260		(6)		(6)		87,254		(1,540)	(1,540)	784	07/15/2039	1
09064A AF 8	BIOMED RLTY LP SR UNSUB NT 3.850% 04/1		02/04/2014	BANK OF AMERICA		2,626,150	2,500,000	2,484,125	2,492,434		313		313		2,492,748		133,402	133,402	29,677	04/15/2016	2FE
09171@ AA 0	BISON WIND LLC SR SECD NT 6.665% 01/10		01/10/2014	Redemption 100.0000		726,045	726,045	726,045	726,045				0		726,045			0	24,195	01/10/2031	1
09250# AC 8	BLACKSTONE GRP PROM NT (WALGREEN) (CTL)		01/01/2014	Paydown		11,667	11,667	11,667	11,667				0		11,667			0	80	02/01/2014	2
09250# AC 8	BLACKSTONE GRP PROM NT (WALGREEN) (CTL)		02/01/2014	Maturity		76,520	76,520	76,520	76,520				0		76,520			0	1,037	02/01/2014	2
09250@ AA 4	BLACKSTONE GRP STREATOR PROM NT (BD DRUG		02/01/2014	Various		47,178	47,178	47,178	47,178				0		47,178			0	452	02/01/2014	2
09624* AA 5	BLUEGREEN CORP SR SECD BD 8.050% 03/20		03/20/2014	Various		500,000	500,000	500,000	500,000				0		500,000			0	6,708	03/20/2020	4FE
101137 AN 7	BOSTON SCIENTIFIC CORP BD 4.125% 10/01		03/25/2014	BANK OF AMERICA		2,026,520	2,000,000	1,998,720	1,998,820		91		91		1,998,911		27,609	27,609	51,104	10/01/2023	2FE
110122 AR 9	BRISTOL MYERS SQUIBB CO SR UNSECD NT 5.		02/28/2014	Call 116.1460		5,807,300	5,000,000	4,991,250	4,995,628		811,672		811,672		5,807,300			0	88,563	05/01/2018	1FE
119818 AA 0	BUFFALO THUNDER DEV AUTH SR SECD NT 9		02/26/2014	Various		5,638,275	14,075,000	770,829	770,829				0		770,829		4,867,446	4,867,446		12/15/2014	6
12189P AE 2	BURLINGTN NORTHN SANTA FE CO SER 1999-1.		01/02/2014	Redemption 100.0000		1,265	1,265	1,459	1,334				0		1,335		(69)	(69)	13	01/02/2020	1FE
12189P AG 7	BURLINGTN NORTHN SANTA FE CO SER 2000-1.		01/15/2014	Redemption 100.0000		5,460	5,460	5,460	5,460				0		5,460			0	225	01/15/2021	1FE
12189P AH 5	BURLINGTN NORTHN SANTA FE CO SER 2000-2.		01/15/2014	Redemption 100.0000		1,476,986	1,476,986	1,488,704	1,480,331		(30)		(30)		1,480,302		(3,316)	(3,316)	58,400	01/15/2020	1FE
12189P AJ 1	BURLINGTN NORTHN SANTA FE CO SER 2001-1.		01/15/2014	Various		1,294,527	1,294,527	1,313,329	1,301,668		257		257		1,301,925		(7,399)	(7,399)	86,064	07/15/2022	1FE

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12189P AK 8	BURLINGTN NORTHN SANTA FE CO SER 2001-2.		01/15/2014	Redemption 100.0000		108,345	108,345	108,345	108,345				0		108,345			0	3,501	01/15/2021	1FE
12468* AA 8	CA ATLANTA GA LLC PROM NT (CONAGRA) (CTL		03/15/2014	Redemption 100.0000		145,129	145,129	145,129	145,129				0		145,129			0	1,472	09/15/2026	2
12479H AA 7	CAP AUTO REIT (CARS) LLC SER 2011-1A CL		03/15/2014	Paydown		39,068	39,068	39,055	39,059		9		9		39,068			0	337	11/15/2039	1FE
12479K AA 0	CARS DB 4 LP SER 2012-1A CL A LSE MTG (A		03/15/2014	Paydown		85,638	85,638	85,621	85,624		14		14		85,638			0	679	07/15/2042	1FE
12513E AS 3	CITIGRP DEUTSCHE BK COML MTG SER 2005-CD		03/25/2014	Various		114,512		114,512	114,512				0		114,512			0		07/15/2044	1FM
125435 AA 5	CHL MTG TR SER 2006-R2 CL AF1 0.574% 0		03/25/2014	Paydown		177,534	177,534	146,214	146,214		31,320		31,320		177,534			0		07/25/2036	1FM
125435 AA 5	CHL MTG TR SER 2006-R2 CL AF1 0.574% 0		03/25/2014	Capital Distribution		7,848		7,848	7,848				0		7,848			0		07/25/2036	1FM
125439 AA 7	CHL MTG PASSTHRU TR SER 2007-6 CL A1 6		03/01/2014	Paydown		3,254,927	3,620,486	3,027,291	3,027,291		227,635		227,635		3,254,927			0		06/25/2037	1FM
125439 AA 7	CHL MTG PASSTHRU TR SER 2007-6 CL A1 6		03/25/2014	Various		1,295,621		1,295,621	1,295,621				0		1,295,621			0		06/25/2037	1FM
12543T BA 2	CHL MTG PASSTHRU TR SER 2006-13 CL 1A25		03/01/2014	Paydown		596,455	632,577	428,404	428,404		168,051		168,051		596,455			0		09/25/2036	1FM
12543T BA 2	CHL MTG PASSTHRU TR SER 2006-13 CL 1A25		03/25/2014	Capital Distribution		220,429		220,429	220,429				0		220,429			0		09/25/2036	1FM
12543X AG 1	CHL MTG PASSTHRU TR SER 2006-19 CL 1A7		03/01/2014	Paydown		4,122,997	4,537,896	3,726,611	3,726,611		396,386		396,386		4,122,997			0		01/25/2037	1FM
12543X AG 1	CHL MTG PASSTHRU TR SER 2006-19 CL 1A7		03/25/2014	Capital Distribution		1,684,570		1,684,570	1,684,570				0		1,684,570			0		01/25/2037	1FM
12544A AB 1	CHL MTG PASSTHRU TR SER 2006-20 CL 1A2		03/01/2014	Paydown		2,001,278	2,142,226	1,830,756	1,830,756		170,521		170,521		2,001,278			0		02/25/2037	1FM
12544A AB 1	CHL MTG PASSTHRU TR SER 2006-20 CL 1A2		03/25/2014	Capital Distribution		671,960		671,960	671,960				0		671,960			0		02/25/2037	1FM
12544B AA 1	CHL MTG PASSTHRU TR SER 2007-HY5 CL 1A1		03/01/2014	Paydown		577,778	725,834	610,288	610,288		(32,510)		(32,510)		577,778			0		09/25/2047	1FM
12544B AA 1	CHL MTG PASSTHRU TR SER 2007-HY5 CL 1A1		03/25/2014	Capital Distribution		118,947		118,947	118,947				0		118,947			0		09/25/2047	1FM
12544M AA 7	CHL MTG PASSTHRU TR SER 2007-16 CL A1		03/01/2014	Paydown		576,184	665,225	603,624	603,624		(27,440)		(27,440)		576,184			0		10/25/2037	3FM
12544M AA 7	CHL MTG PASSTHRU TR SER 2007-16 CL A1		03/25/2014	Capital Distribution		339,432		339,432	339,432				0		339,432			0		10/25/2037	3FM
12544R AA 6	CHL MTG PASSTHRU TR SER 2007-4 CL 1A1		03/01/2014	Paydown		171,783	211,412	166,362	166,362		5,422		5,422		171,783			0		05/25/2037	1FM
12544R AA 6	CHL MTG PASSTHRU TR SER 2007-4 CL 1A1		03/25/2014	Capital Distribution		92,047		92,047	92,047				0		92,047			0		05/25/2037	1FM
12544R AN 8	CHL MTG PASSTHRU TR SER 2007-4 CL 1A13		03/01/2014	Paydown		173,770	202,657	187,094			(13,324)		(13,324)		173,770			0		05/25/2037	3FM
12544R AN 8	CHL MTG PASSTHRU TR SER 2007-4 CL 1A13		03/25/2014	Capital Distribution		95,751		95,751					0		95,751			0		05/25/2037	3FM
12544R CB 2	CHL MTG PASSTHRU TR SER 2007-4 CL 1A50		03/01/2014	Paydown		95,168	110,988	102,460			(7,292)		(7,292)		95,168			0		05/25/2037	3FM
12544R CB 2	CHL MTG PASSTHRU TR SER 2007-4 CL 1A50		03/25/2014	Capital Distribution		52,440		52,440					0		52,440			0		05/25/2037	3FM
12544T AF 1	CHL MTG PASSTHRU TR SER 2007-7 CL A6 5		03/01/2014	Paydown		1,071,977	1,138,019	892,325	892,325		179,651		179,651		1,071,977			0		06/25/2037	1FM
12544T AF 1	CHL MTG PASSTHRU TR SER 2007-7 CL A6 5		03/25/2014	Various		259,998		259,998	259,998				0		259,998			0		06/25/2037	1FM
12545A AL 8	CHL MTG PASSTHRU TR SER 2007-8 CL 1A11		03/01/2014	Paydown		67,312	92,175	84,009			(16,697)		(16,697)		67,312			0		01/25/2038	3FM
12545A AL 8	CHL MTG PASSTHRU TR SER 2007-8 CL 1A11		03/25/2014	Capital Distribution		41,977		41,977					0		41,977			0		01/25/2038	3FM
12545A AP 9	CHL MTG PASSTHRU TR SER 2007-8 CL 1A14		03/01/2014	Paydown		277,677	328,357	230,305	230,305		47,371		47,371		277,677			0		01/25/2038	1FM
12545A AP 9	CHL MTG PASSTHRU TR SER 2007-8 CL 1A14		03/25/2014	Various		123,189		123,189	123,189				0		123,189			0		01/25/2038	1FM
12549@ AA 9	CHG MERIDIAN US FIN LTD NON-RECOURSE NT		03/01/2014	Redemption 100.0000		461,178	461,178	460,401	461,085		19		19		461,104		75	75	2,423	06/01/2014	2
125509 BS 7	CIGNA CORP SR UNSUB NT 4.000% 02/15/22		03/20/2014	Various		9,508,532	9,200,000	9,241,586	9,234,973		(1,456)		(1,456)		9,233,517		275,015	275,015	198,756	02/15/2022	2FE
12566T AD 9	CITIMTG ALT LN TR SER 2006-A7 CL 1A4 5		03/01/2014	Paydown		637,176	780,907	644,817	644,817		(7,641)		(7,641)		637,176			0		12/25/2036	1FM
12566T AD 9	CITIMTG ALT LN TR SER 2006-A7 CL 1A4 5		03/25/2014	Capital Distribution		347,032		347,032	347,032				0		347,032			0		12/25/2036	1FM
12566X AK 4	CITIMTG ALT LN TR SER 2007-A7 CL 2A1 0		03/25/2014	Paydown		493,127	655,064	418,695	418,695		74,432		74,432		493,127			0		07/25/2037	1FM
12566X AK 4	CITIMTG ALT LN TR SER 2007-A7 CL 2A1 0		03/25/2014	Capital Distribution		29,901		29,901	29,901				0		29,901			0		07/25/2037	1FM
12567A AG 2	CITIMTG ALT LN TR SER 2007-A3 CL 1A7 5		03/01/2014	Paydown		213,850	305,163	220,757	220,757		(6,908)		(6,908)		213,850			0		03/25/2037	1FM
12567A AG 2	CITIMTG ALT LN TR SER 2007-A3 CL 1A7 5		03/25/2014	Capital Distribution		125,173		125,173	125,173				0		125,173			0		03/25/2037	1FM
12573@ AB 6	CMF INC SR SECD NT SER B (MAY) (CTL) 7		02/05/2014	Redemption 100.0000		116,942	116,942	116,942	116,942				0		116,942			0	2,143	02/05/2014	2
12614M AN 4	CNL COML MTG LN TR SER 2002-2A CL A 0		03/27/2014	Paydown		383,052	383,052	377,426	379,957		3,095		3,095		383,052			0	647	03/27/2029	1FE
12614M AY 0	CNL COML MTG LN TR SER 2003-2A CL A2 4		03/25/2014	Paydown		226,573	226,573	226,573	226,573				0		226,573			0	2,007	10/25/2030	2AM
12628K AE 2	CSAB MTG BACKED TR SER 2006-3 CL A2 0		03/25/2014	Paydown		347,724	347,724	126,720	126,720		221,003		221,003		347,724			0		11/25/2036	1FM
12628K AE 2	CSAB MTG BACKED TR SER 2006-3 CL A2 0		03/25/2014	Capital Distribution		14,807		14,807	14,807				0		14,807			0		11/25/2036	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126342 GE 8	CSFB MTG SEC CORP SER 1997-2 CL B3 7.5		03/01/2014	Paydown		8,359	8,359	7,079	7,079		1,280		1,280		8,359			0		06/25/2020	4FM
126342 GE 8	CSFB MTG SEC CORP SER 1997-2 CL B3 7.5		01/01/2014	Paydown		2,131	2,131	1,829	1,829		301		301		2,131			0		06/25/2020	5FM
126342 GE 8	CSFB MTG SEC CORP SER 1997-2 CL B3 7.5		03/25/2014	Capital Distribution		1,818		1,818	1,818				0		1,818			0		06/25/2020	4FM
126342 GE 8	CSFB MTG SEC CORP SER 1997-2 CL B3 7.5		01/01/2014	Capital Distribution		640		640	640				0		640			0		06/25/2020	5FM
126342 GF 5	CSFB MTG SEC CORP SER 1997-2 CL B4 7.5		03/01/2014	Paydown		4,533	4,533				4,533		4,533		4,533			0	(1)	06/25/2020	1FM
126379 AG 1	CSMC MTG BACKED TR SER 2007-4 CL 2A2 6		03/01/2014	Paydown		208,398	242,933	199,687	199,687		8,711		8,711		208,398			0		06/25/2037	1FM
126379 AG 1	CSMC MTG BACKED TR SER 2007-4 CL 2A2 6		03/25/2014	Capital Distribution		78,653		78,653	78,653				0		78,653			0		06/25/2037	1FM
126380 AU 8	CSMC MTG BACKED TR SER 2006-9 CL 7A1 0		03/25/2014	Paydown		151,921	285,667	142,072	142,072		9,849		9,849		151,921			0		11/25/2036	1FM
126408 GF 4	CSX CORP NT 5.300% 02/15/14		02/15/2014	Maturity		7,000,000	7,000,000	7,245,910	7,003,996		(3,996)		(3,996)		7,000,000			0	185,500	02/15/2014	2FE
12642M CA 6	CREDIT SUISSE MTG CAP CTFS SER 2009-12R		03/01/2014	Paydown		796,398	796,398	782,461	792,413		3,985		3,985		796,398			0	4,408	01/22/2047	1FM
126650 AN 0	CVS CAREMARK CORP PASSTHRU CTF (CTL) 6		03/10/2014	Various		31,627	31,627	31,627	31,627				0		31,627			0	328	10/10/2025	2FE
126650 AQ 3	CVS CAREMARK CORP PASS THRU CTF (CTL)		03/10/2014	Various		271,103	271,103	273,697	272,666		(15)		(15)		272,652		(1,548)	(1,548)	2,623	01/10/2026	2FE
126650 AW 0	CVS CAREMARK CORP PASSTHRU CTF (CTL) 5		03/10/2014	Various		320,683	320,683	329,932	329,744		(85)		(85)		329,658		(8,976)	(8,976)	2,902	01/11/2027	2FE
126650 BC 3	CVS CAREMARK CORP PASSTHRU CTF (CTL) 5		03/10/2014	Redemption 100.0000		38,809	38,809	39,113	39,074		(2)		(2)		39,072		(263)	(263)	381	01/10/2028	2FE
126650 BP 4	CVS CAREMARK CORP PASSTHRU CTF (CTL) 6		03/10/2014	Various		115,226	115,226	121,133	121,122		(46)		(46)		121,077		(5,851)	(5,851)	1,201	12/10/2028	2FE
126650 BQ 2	CVS CAREMARK CORP PASSTHRU CTF 6.943%		03/10/2014	Various		52,118	52,118	48,189	48,822		20		20		48,841		3,277	3,277	623	01/10/2030	1AM
126650 BQ 2	CVS CAREMARK CORP PASSTHRU CTF 6.943%		03/10/2014	Redemption 100.0000		9,031	9,031	10,082	9,983		(6)		(6)		9,977		(946)	(946)	105	01/10/2030	4AM
126650 BS 8	CVS CAREMARK CORP NT (ABS) 7.507% 01/1		03/10/2014	Redemption 100.0000		1,835	1,835	2,230	2,198		(2)		(2)		2,196		(361)	(361)	23	01/10/2032	5AM
126650 BV 1	CVS CAREMARK CORP SR UNSECD MTG NT (ABS)		03/10/2014	Redemption 100.0000		16,312	16,312	16,312	16,312				0		16,312			0	157	01/10/2033	2AM
126650 BV 1	CVS CAREMARK CORP SR UNSECD MTG NT (ABS)		03/10/2014	Redemption 100.0000		4,103	4,103	4,410	4,387		(2)		(2)		4,385		(282)	(282)	40	01/10/2033	4AM
126670 AJ 7	CWABS INC SER 2005-10 CL MF3 5.040% 02		03/01/2014	Paydown			556,653						0					0	2,372	02/25/2036	1FM
126670 DR 6	CWABS INC SER 2005-11 CL AF5B 5.414% 0		03/25/2014	Capital Distribution		452,388		452,388	452,388				0		452,388			0		02/25/2036	1FM
126670 MC 9	CWABS INC SER 2005-15 CL 1AF5 4.602% 0		03/25/2014	Capital Distribution		57,548		57,548	57,548				0		57,548			0		04/25/2036	1FM
126670 NY 0	CWABS INC SER 2005-16 CL 2AF3 4.985% 0		03/01/2014	Paydown		7,637	36,788	19,518	19,518		(11,880)		(11,880)		7,637			0		05/25/2036	1FM
126670 NY 0	CWABS INC SER 2005-16 CL 2AF3 4.985% 0		03/25/2014	Capital Distribution		41,299		41,299	41,299				0		41,299			0		05/25/2036	1FM
126670 QT 8	CWABS INC SER 2005-17 CL 1AF3 5.127% 0		03/01/2014	Paydown		17,359	83,239	43,498	43,498		(26,139)		(26,139)		17,359			0		05/25/2036	1FM
126670 QT 8	CWABS INC SER 2005-17 CL 1AF3 5.127% 0		03/25/2014	Capital Distribution		72,184		72,184	72,184				0		72,184			0		05/25/2036	1FM
126670 QU 5	CWABS INC SER 2005-17 CL 1AF4 5.127% 0		03/01/2014	Paydown		47,883	229,609	70,083	70,083		(22,200)		(22,200)		47,883			0		05/25/2036	1FM
126670 QU 5	CWABS INC SER 2005-17 CL 1AF4 5.127% 0		03/25/2014	Various		199,113		199,113	199,113				0		199,113			0		05/25/2036	1FM
126671 PU 4	CWABS INC SER 2002-S1 CL A4 6.650% 05/		03/01/2014	Paydown		7,182	7,182	7,182	7,170		12		12		7,182			0	72	05/25/2032	1FM
126671 R4 0	CWABS INC SER 2003-5 CL MF1 5.413% 01/		01/01/2014	Paydown									0					0		01/25/2034	1FM
126671 U8 7	CWABS INC SER 2003-SC1 CL M2 2.404% 09		03/25/2014	Paydown		44,012	44,012	44,021	44,007		6		6		44,012			0	182	09/25/2023	1FM
126671 U9 5	CWABS INC SER 2003-SC1 CL M3 2.779% 03		01/27/2014	Paydown		1,139	1,139	1,139	1,139				0		1,139			0	3	03/25/2023	1FM
126671 V2 9	CWABS INC SER 2003-SC1 CL M4 3.529% 02		02/25/2014	Paydown		2,581	2,581	2,583	2,581				0		2,581			0	15	02/25/2023	1FM
126671 Z5 8	CWABS INC SER 2004-1 CL M4 1.104% 02/2		03/25/2014	Paydown		95,535	95,535	95,544	95,531		5		5		95,535			0	226	02/25/2034	5FM
126671 Z7 4	CWABS INC SER 2004-1 CL M6 1.354% 12/2		03/25/2014	Paydown		39,682	39,682	37,036	35,735	1,300	2,647		3,947		39,682			0		12/25/2033	1FM
126671 Z7 4	CWABS INC SER 2004-1 CL M6 1.354% 12/2		03/25/2014	Capital Distribution		6,695		6,695	6,695				0		6,695			0		12/25/2033	1FM
126671 ZS 8	CWABS INC SER 2003-S1 CL M1 5.081% 12/		03/01/2014	Paydown		17,560	17,560	17,633	17,593		(33)		(33)		17,560			0	128	12/25/2032	1FM
126671 ZT 6	CWABS INC SER 2003-S1 CL M2 5.954% 12/		03/01/2014	Paydown		12,414	12,543	12,342	12,372		42		42		12,414			0	102	12/25/2032	4FM
126673 4Q 2	CWABS INC SER 2005-IM1 CL A4 0.534% 11		03/25/2014	Paydown		770,209	770,209	690,220	690,220		79,989		79,989		770,209			0	729	11/25/2035	1FM
126673 GA 4	CWABS INC SER 2004-9 CL AF6 4.603% 12/		03/01/2014	Paydown		288,866	288,866	279,081	279,081		9,785		9,785		288,866			0	1,835	12/25/2034	1FM
126673 W6 5	CWABS INC SER 2005-6 CL M5 0.864% 12/2		03/25/2014	Capital Distribution		5,697		5,697	5,697				0		5,697			0		12/25/2035	1FM
126673 WG 3	CWABS INC SER 2005-1 CL MF3 5.479% 07/		03/25/2014	Capital Distribution		18,216		18,216	18,216				0		18,216			0		07/25/2035	1FM
126673 XB 3	CWABS INC SER 2005-1 CL MV5 0.804% 07/		03/25/2014	Capital Distribution		8,006		8,006	8,006				0		8,006			0		07/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12667F 4G 7	CWALT INC SER 2005-7CB CL 1A5 5.500% 0		03/26/2014	Various		720,503		720,503	712,347				0		720,503			0		04/25/2035	1FM
12667F 4S 1	CWALT INC SER 2005-7CB CL 2A7 5.500% 0		03/01/2014	Paydown		616,588	616,588	553,732	553,732		62,856		62,856		616,588			0		04/25/2035	1FM
12667F 4S 1	CWALT INC SER 2005-7CB CL 2A7 5.500% 0		03/25/2014	Capital Distribution		217,725		217,725	217,725				0		217,725			0		04/25/2035	1FM
12667F 5Q 4	CWALT INC SER 2005-6CB CL M 5.419% 04/		03/01/2014	Paydown			925,096						0					0	3,409	04/25/2035	1FM
12667F 6R 1	CWALT INC SER 2005-J2 CL M 5.395% 04/2		03/01/2014	Paydown			512,578	40	40		(40)		(40)					0		04/25/2035	6FM
12667F BV 6	CWALT INC SER 2004-1T1 CL A6 5.750% 02		03/01/2014	Paydown		652,044	652,044	669,644	655,406		(3,362)		(3,362)		652,044			0	6,247	02/25/2034	1FM
12667F CR 4	CWALT INC SER 2004-4CB CL B1 5.694% 04		03/01/2014	Paydown			128,125						0					0	793	04/25/2034	1FM
12667F EV 3	CWALT INC SER 2004-J2 CL 6A1 5.000% 05		02/01/2014	Paydown		105,542	105,542	105,261	105,201		340		340		105,542			0	862	05/25/2024	1FM
12667F FK 6	CWALT INC SER 2004-J4 CL 1A5 5.903% 06		02/01/2014	Paydown		1,455,503	1,455,503	1,494,062	1,492,163		(36,661)		(36,661)		1,455,503			0	7,421	06/25/2034	1FM
12667F FL 4	CWALT INC SER 2004-J4 CL 1A6 5.400% 06		02/01/2014	Paydown		62,568	62,568	62,565	62,420		148		148		62,568			0	289	06/25/2034	1FM
12667F FV 2	CWALT INC SER 2004-J4 CL 1A7 5.450% 06		02/01/2014	Paydown		200,820	200,820	195,455	198,285		2,536		2,536		200,820			0	937	06/25/2034	1FM
12667F HZ 1	CWALT INC SER 2004-9T1 CL M 5.500% 07/		02/01/2014	Paydown		69,687	69,687	37,236	37,236		32,451		32,451		69,687			0		07/25/2034	1FM
12667F HZ 1	CWALT INC SER 2004-9T1 CL M 5.500% 07/		02/25/2014	Capital Distribution		26,199		26,199	26,199				0		26,199			0		07/25/2034	1FM
12667F M7 7	CWALT INC SER 2004-35T2 CL A3 5.750% 0		03/01/2014	Paydown		1,080,455	1,080,455	997,804	997,804		82,651		82,651		1,080,455			0		02/25/2035	1FM
12667F M7 7	CWALT INC SER 2004-35T2 CL A3 5.750% 0		03/25/2014	Capital Distribution		242,840		242,840	242,840				0		242,840			0		02/25/2035	1FM
12667F MW 2	CWALT INC SER 2004-14T2 CL A10 5.500%		03/01/2014	Paydown		145,892	145,892	148,235	148,217		(2,324)		(2,324)		145,892			0	1,388	08/25/2034	1FM
12667F UZ 6	CWALT INC SER 2004-J10 CL 1A6 6.000% 1		03/01/2014	Paydown		56,571	56,571	56,706	56,706		(136)		(136)		56,571			0		10/25/2034	2FM
12667F UZ 6	CWALT INC SER 2004-J10 CL 1A6 6.000% 1		03/25/2014	Capital Distribution		140,450		140,450	140,450				0		140,450			0		10/25/2034	2FM
12667F X3 4	CWALT INC SER 2005-3CB CL 1A5 0.504% 0		03/25/2014	Paydown		509,155	509,155	464,606			44,549		44,549		509,155			0		03/25/2035	1FM
12667F X3 4	CWALT INC SER 2005-3CB CL 1A5 0.504% 0		03/25/2014	Capital Distribution		10,518		10,518					0		10,518			0		03/25/2035	1FM
12667F YS 8	CWALT INC SER 2004-28CB CL 3A1 6.000%		03/01/2014	Paydown		30,599	30,599	28,439	28,439		2,160		2,160		30,599			0		01/25/2035	1FM
12667F YS 8	CWALT INC SER 2004-28CB CL 3A1 6.000%		03/25/2014	Capital Distribution		14,518		14,518	14,518				0		14,518			0		01/25/2035	1FM
12667F ZF 5	CWALT INC SER 2004-29CB CL A1 5.500% 0		03/01/2014	Paydown		262,923	262,923	239,027	239,027		23,896		23,896		262,923			0		01/25/2035	1FM
12667F ZF 5	CWALT INC SER 2004-29CB CL A1 5.500% 0		03/25/2014	Capital Distribution		124,685		124,685	124,685				0		124,685			0		01/25/2035	1FM
12667G 2H 5	CWALT INC SER 2005-35CB CL 2A1 5.500%		03/01/2014	Paydown		952,653	1,236,623	850,704	850,704		101,948		101,948		952,653			0		09/25/2035	1FM
12667G 2H 5	CWALT INC SER 2005-35CB CL 2A1 5.500%		03/25/2014	Capital Distribution		688,386		688,386	688,386				0		688,386			0		09/25/2035	1FM
12667G 5S 8	CWALT INC SER 2005-43 CL 1A1 2.508% 10		03/01/2014	Paydown		1,048,252	1,397,065	1,046,727	1,046,727		1,524		1,524		1,048,252			0		10/25/2035	1FM
12667G 5S 8	CWALT INC SER 2005-43 CL 1A1 2.508% 10		03/25/2014	Various		118,194		118,194	118,194				0		118,194			0		10/25/2035	1FM
12667G B7 7	CWALT INC SER 2005-33CB CL A1 5.500% 0		03/01/2014	Paydown		2,594,145	3,456,489	2,437,358	2,437,358		156,787		156,787		2,594,145			0		08/25/2035	1FM
12667G B7 7	CWALT INC SER 2005-33CB CL A1 5.500% 0		03/25/2014	Capital Distribution		1,771,379		1,771,379	1,771,379				0		1,771,379			0		08/25/2035	1FM
12667G BC 6	CWALT INC SER 2005-10CB CL 1A7 5.500%		03/01/2014	Paydown		2,639,639	2,639,639	2,628,099	2,628,099		11,541		11,541		2,639,639			0		05/25/2035	1FM
12667G BC 6	CWALT INC SER 2005-10CB CL 1A7 5.500%		03/25/2014	Capital Distribution		338,845		338,845	338,845				0		338,845			0		05/25/2035	1FM
12667G BM 4	CWALT INC SER 2005-10CB CL M 5.360% 05		03/01/2014	Paydown			916,023						0					0	6,168	05/25/2035	1FM
12667G KC 6	CWALT INC SER 2005-21CB CL A3 5.250% 0		03/01/2014	Paydown		42,891	47,697	38,613	38,613		4,278		4,278		42,891			0		06/25/2035	1FM
12667G KC 6	CWALT INC SER 2005-21CB CL A3 5.250% 0		03/25/2014	Capital Distribution		27,284		27,284	27,284				0		27,284			0		06/25/2035	1FM
12667G MY 6	CWALT INC SER 2005-23CB CL A15 5.500%		03/01/2014	Paydown		183,784	183,784	156,496	156,496		27,289		27,289		183,784			0		07/25/2035	1FM
12667G MY 6	CWALT INC SER 2005-23CB CL A15 5.500%		03/25/2014	Capital Distribution		62,985		62,985	62,985				0		62,985			0		07/25/2035	1FM
12667G PV 9	CWALT INC SER 2005-20CB CL 1A3 5.500%		03/01/2014	Paydown		82,380	92,067	73,900	73,900		8,480		8,480		82,380			0		07/25/2035	1FM
12667G PV 9	CWALT INC SER 2005-20CB CL 1A3 5.500%		03/25/2014	Capital Distribution		34,673		34,673	34,673				0		34,673			0		07/25/2035	1FM
12667G PW 7	CWALT INC SER 2005-20CB CL 1A4 5.500%		03/01/2014	Paydown		557,008	622,509	524,763	524,763		32,245		32,245		557,008			0		07/25/2035	1FM
12667G PW 7	CWALT INC SER 2005-20CB CL 1A4 5.500%		03/25/2014	Capital Distribution		234,440		234,440	234,440				0		234,440			0		07/25/2035	1FM
12667G QG 1	CWALT INC SER 2005-20CB CL 3A2 0.904%		03/25/2014	Paydown		184,905	205,069	166,104			18,800		18,800		184,905			0		07/25/2035	1FM
12667G QG 1	CWALT INC SER 2005-20CB CL 3A2 0.904%		03/25/2014	Capital Distribution		18,493		18,493					0		18,493			0		07/25/2035	1FM
12667G RC 9	CWALT INC SER 2005-25T1 CL A2 5.250% 0		03/01/2014	Paydown		57,551	57,551	52,630			4,921		4,921		57,551			0		07/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12667G RC 9	CWALT INC SER 2005-25T1 CL A2 5.250% 0		03/25/2014	Capital Distribution		64,236		64,236					0		64,236			0		07/25/2035	1FM
12667H AF 8	CWABS TR SER 2006-20 CL M1 0.404% 04/2		03/25/2014	Paydown			885,573						0					0	569	04/25/2047	1FM
126685 DB 9	CWHEQ INC SER 2006-S1 CL A4 5.899% 08/		03/01/2014	Paydown		6,137	14,519	6,673	6,673		(536)		(536)		6,137			0		08/25/2021	1FM
126685 DB 9	CWHEQ INC SER 2006-S1 CL A4 5.899% 08/		03/25/2014	Capital Distribution		38,999		38,999	38,999				0		38,999			0		08/25/2021	1FM
126685 DY 9	CWHEQ INC SER 2006-S2 CL A4 6.091% 07/		03/01/2014	Paydown			59,107	24,668	24,668		(24,668)		(24,668)					0		07/25/2027	1FM
126685 DY 9	CWHEQ INC SER 2006-S2 CL A4 6.091% 07/		03/25/2014	Capital Distribution		100,190		100,190	100,190				0		100,190			0		07/25/2027	1FM
12668A GN 9	CWALT INC SER 2005-56 CL 1A1 0.884% 11		03/25/2014	Paydown		798,857	798,857	477,147	477,147		321,710		321,710		798,857			0		11/25/2035	1FM
12668A GN 9	CWALT INC SER 2005-56 CL 1A1 0.884% 11		03/25/2014	Capital Distribution		79,018		79,018	79,018				0		79,018			0		11/25/2035	1FM
12668A L3 7	CWALT INC SER 2005-74T1 CL A1 6.000% 0		03/01/2014	Paydown		21,752	30,672	21,039	21,039		713		713		21,752			0		01/25/2036	1FM
12668A L3 7	CWALT INC SER 2005-74T1 CL A1 6.000% 0		03/25/2014	Capital Distribution		18,267		18,267	18,267				0		18,267			0		01/25/2036	1FM
12668A XL 4	CWALT INC SER 2005-63 CL 5A1 2.506% 12		03/01/2014	Paydown		514,444	549,261	480,595			33,848		33,848		514,444			0		12/25/2035	1FM
12668A XL 4	CWALT INC SER 2005-63 CL 5A1 2.506% 12		03/25/2014	Capital Distribution		45,069		45,069					0		45,069			0		12/25/2035	1FM
12668B AV 5	CWALT INC SER 2005-84 CL 2A1 2.475% 02		03/01/2014	Paydown		485,185	737,388	427,270	427,270		57,916		57,916		485,185			0		02/25/2036	1FM
12668B AV 5	CWALT INC SER 2005-84 CL 2A1 2.475% 02		03/25/2014	Capital Distribution		137,129		137,129	137,129				0		137,129			0		02/25/2036	1FM
12668B CL 5	CWALT INC SER 2005-77T1 CL 2A2 6.000%		03/01/2014	Paydown		257,386	307,751	273,233			(15,847)		(15,847)		257,386			0		02/25/2036	3FM
12668B CL 5	CWALT INC SER 2005-77T1 CL 2A2 6.000%		03/25/2014	Capital Distribution		254,826		254,826					0		254,826			0		02/25/2036	3FM
12668B CN 1	CWALT INC SER 2005-77T1 CL 2A4 6.000%		03/01/2014	Paydown		197,698	253,675	183,243	183,243		14,455		14,455		197,698			0		02/25/2036	1FM
12668B CN 1	CWALT INC SER 2005-77T1 CL 2A4 6.000%		03/25/2014	Capital Distribution		160,652		160,652	160,652				0		160,652			0		02/25/2036	1FM
12668B VA 8	CWALT INC SER 2006-9T1 CL A1 5.750% 05		03/01/2014	Paydown		309,718	356,156	229,569	229,569		80,149		80,149		309,718			0		05/25/2036	1FM
12668B VA 8	CWALT INC SER 2006-9T1 CL A1 5.750% 05		03/25/2014	Capital Distribution		217,135		217,135	217,135				0		217,135			0		05/25/2036	1FM
12668B VL 4	CWALT INC SER 2006-9T1 CL A11 6.000% 0		03/01/2014	Paydown		58,607	67,394	46,045	46,045		12,562		12,562		58,607			0		05/25/2036	1FM
12668B VL 4	CWALT INC SER 2006-9T1 CL A11 6.000% 0		03/25/2014	Capital Distribution		42,874		42,874	42,874				0		42,874			0		05/25/2036	1FM
12668B XF 5	CWALT INC SER 2006-12CB CL A10 0.504%		03/25/2014	Paydown		126,243	173,561	81,556	81,556		44,687		44,687		126,243			0		05/25/2036	1FM
12668B XF 5	CWALT INC SER 2006-12CB CL A10 0.504%		03/25/2014	Capital Distribution		8,407		8,407	8,407				0		8,407			0		05/25/2036	1FM
126694 BL 1	CWMBS INC SER 2005-HYB6 CL 3A1 2.465%		03/01/2014	Paydown		75,446	94,438	80,714			(5,268)		(5,268)		75,446			0		10/20/2035	1FM
126694 BL 1	CWMBS INC SER 2005-HYB6 CL 3A1 2.465%		03/25/2014	Capital Distribution		63,754		63,754					0		63,754			0		10/20/2035	1FM
126694 CT 3	CWMBS INC SER 2005-21 CL A15 5.500% 10		03/01/2014	Paydown		154,751	175,554	153,228	153,228		1,523		1,523		154,751			0		10/25/2035	1FM
126694 CT 3	CWMBS INC SER 2005-21 CL A15 5.500% 10		03/25/2014	Capital Distribution		72,503		72,503	72,503				0		72,503			0		10/25/2035	1FM
126694 FS 2	CWMBS INC SER 2005-20 CL A11 5.500% 10		03/01/2014	Paydown		269,605	320,784	291,513	291,513		(21,908)		(21,908)		269,605			0		10/25/2035	1FM
126694 FS 2	CWMBS INC SER 2005-20 CL A11 5.500% 10		03/25/2014	Capital Distribution		97,928		97,928	97,928				0		97,928			0		10/25/2035	1FM
126694 GF 9	CWMBS INC SER 2005-HYB7 CL 4A1 2.636%		03/01/2014	Paydown		381,552	478,155	427,405			(45,853)		(45,853)		381,552			0		11/20/2035	1FM
126694 GF 9	CWMBS INC SER 2005-HYB7 CL 4A1 2.636%		03/25/2014	Capital Distribution		70,144		70,144					0		70,144			0		11/20/2035	1FM
126694 H2 7	CWMBS INC SER 2006-J2 CL 1A2 6.000% 04		03/01/2014	Paydown		186,523	204,500	171,283	171,283		15,240		15,240		186,523			0		04/25/2036	1FM
126694 H2 7	CWMBS INC SER 2006-J2 CL 1A2 6.000% 04		03/25/2014	Capital Distribution		42,342		42,342	42,342				0		42,342			0		04/25/2036	1FM
126694 HN 1	CWMBS INC SER 2005-25 CL A9 5.500% 11/		03/01/2014	Paydown		27,154	27,154	24,158	24,158		2,996		2,996		27,154			0		11/25/2035	1FM
126694 HN 1	CWMBS INC SER 2005-25 CL A9 5.500% 11/		03/25/2014	Capital Distribution		8,159		8,159	8,159				0		8,159			0		11/25/2035	1FM
126694 JS 8	CWMBS INC SER 2005-24 CL A2 5.500% 11/		03/01/2014	Paydown		320,050	348,452	328,574	328,574		(8,524)		(8,524)		320,050			0		11/25/2035	1FM
126694 JS 8	CWMBS INC SER 2005-24 CL A2 5.500% 11/		03/25/2014	Capital Distribution		119,035		119,035	119,035				0		119,035			0		11/25/2035	1FM
126694 LE 6	CWMBS INC SER 2005-24 CL A38 5.500% 11		03/01/2014	Paydown		69,650	69,650	64,454	64,454		5,195		5,195		69,650			0		11/25/2035	1FM
126694 LE 6	CWMBS INC SER 2005-24 CL A38 5.500% 11		03/25/2014	Capital Distribution		25,900		25,900	25,900				0		25,900			0		11/25/2035	1FM
126694 MS 4	CWMBS INC SER 2005-26 CL 1A8 5.500% 11		03/01/2014	Paydown		113,296	114,151	86,225	86,225		27,071		27,071		113,296			0		11/25/2035	1FM
126694 MS 4	CWMBS INC SER 2005-26 CL 1A8 5.500% 11		03/25/2014	Capital Distribution		21,701		21,701	21,701				0		21,701			0		11/25/2035	1FM
126694 PU 6	CWMBS INC SER 2005-28 CL A14 5.250% 12		03/01/2014	Paydown		491,204	491,204	449,977	449,977		41,227		41,227		491,204			0		12/25/2035	1FM
126694 PU 6	CWMBS INC SER 2005-28 CL A14 5.250% 12		03/25/2014	Capital Distribution		142,825		142,825	142,825				0		142,825			0		12/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126694 TD 0	CWMBS INC SER 2005-29 CL A1 5.750% 12/		03/01/2014	Paydown		178,352	271,231	210,508	210,508		(32,156)		(32,156)		178,352			0		12/25/2035	1FM
126694 TD 0	CWMBS INC SER 2005-29 CL A1 5.750% 12/		03/25/2014	Capital Distribution		113,622		113,622	113,622				0		113,622			0		12/25/2035	1FM
126694 TV 0	CWMBS INC SER 2005-30 CL A6 5.500% 01/		03/01/2014	Paydown		1,341,259	1,488,362	1,211,045	1,211,045		130,214		130,214		1,341,259			0		01/25/2036	1FM
126694 TV 0	CWMBS INC SER 2005-30 CL A6 5.500% 01/		03/25/2014	Capital Distribution		294,777		294,777	294,777				0		294,777			0		01/25/2036	1FM
126694 WL 8	CWMBS INC SER 2006-HYB1 CL 2A2C 2.405%		03/01/2014	Paydown			165,132	116,696	114,224	2,472	(116,696)		(114,224)					0		03/20/2036	1FM
126694 WL 8	CWMBS INC SER 2006-HYB1 CL 2A2C 2.405%		03/25/2014	Capital Distribution		137,959		137,959	137,959				0		137,959			0		03/20/2036	1FM
126694 XX 1	CWMBS INC SER 2006-J1 CL 3A1 6.000% 02		03/01/2014	Paydown		8,741	10,492	7,444	7,444		1,297		1,297		8,741			0		02/25/2036	1FM
126694 XX 1	CWMBS INC SER 2006-J1 CL 3A1 6.000% 02		03/25/2014	Capital Distribution		3,935		3,935	3,935				0		3,935			0		02/25/2036	1FM
12669A TP 9	CWMBS INC SER 1998-4 CL M 6.750% 08/25		03/01/2014	Paydown		55,324	55,324	53,431	53,431		1,892		1,892		55,324			0		08/25/2028	1FM
12669A TP 9	CWMBS INC SER 1998-4 CL M 6.750% 08/25		03/25/2014	Capital Distribution		16,546		16,546	16,546				0		16,546			0		08/25/2028	1FM
12669C 6W 5	CWMBS INC SER 2002-13 CL M 6.250% 11/2		01/01/2014	Paydown		70,965	70,965	71,419	71,288		(324)		(324)		70,965			0	370	11/25/2032	1FM
12669C 6X 3	CWMBS INC SER 2002-13 CL B1 6.250% 11/		01/01/2014	Paydown		30,160	30,160	27,524	27,524		2,636		2,636		30,160			0		11/25/2032	1FM
12669C 6X 3	CWMBS INC SER 2002-13 CL B1 6.250% 11/		01/25/2014	Capital Distribution		6,108		6,108	6,108				0		6,108			0		11/25/2032	1FM
12669C R6 9	CWMBS INC SER 2002-7 CL CB7 6.750% 08/		02/01/2014	Paydown		62,458	62,458	62,453	62,416		42		42		62,458			0	452	08/25/2032	1FM
12669D 2V 9	CWMBS INC SER 2003-10 CL M 5.750% 05/2		01/01/2014	Paydown		44,336	44,336	44,314	44,294		42		42		44,336			0	212	05/25/2033	2FM
12669D 3T 3	CWMBS INC SER 2003-7 CL M 5.750% 05/25		03/01/2014	Paydown		54,203	54,203	54,365	54,365		(163)		(163)		54,203			0	555	05/25/2033	3FM
12669D 5P 9	CWMBS INC SER 2003-11 CL B1 5.750% 05/		03/01/2014	Paydown		93,807	93,807	91,959	92,167		1,641		1,641		93,807			0	937	05/25/2033	2FM
12669D 5Q 7	CWMBS INC SER 2003-11 CL B2 5.750% 05/		03/01/2014	Paydown		54,721	54,721	40,402	40,402		14,319		14,319		54,721			0		05/25/2033	1FM
12669D 5Q 7	CWMBS INC SER 2003-11 CL B2 5.750% 05/		03/25/2014	Capital Distribution		8,062		8,062	8,062				0		8,062			0		05/25/2033	1FM
12669D 5X 2	CWMBS INC SER 2003-8CB CL B2 5.433% 05		03/01/2014	Paydown			424,818						0					0	2,727	05/25/2033	1FM
12669D C2 2	CWMBS INC SER 2003-2 CL M 5.500% 03/25		03/01/2014	Paydown		78,007	78,007	77,471	77,514		493		493		78,007			0	430	03/25/2033	1FM
12669D EJ 3	CWMBS INC SER 2002-J4 CL M 5.880% 10/2		03/01/2014	Paydown		89,711	89,711	89,532	89,532		179		179		89,711			0	652	10/25/2032	1FM
12669D GS 1	CWMBS INC SER 2002-27 CL M 6.000% 12/2		02/01/2014	Paydown		32,225	32,225	32,231	32,231		(6)		(6)		32,225			0	298	12/25/2032	1FM
12669D L8 9	CWMBS INC SER 2003-4 CL 1A15 5.500% 04		03/01/2014	Paydown		50,165	50,165	50,335	50,119		45		45		50,165			0	433	04/25/2033	1FM
12669D LF 3	CWMBS INC SER 2002-32 CL 2A4 5.000% 01		03/01/2014	Paydown		15,539	15,539	14,787	15,299		241		241		15,539			0	129	01/25/2018	1FM
12669D LR 7	CWMBS INC SER 2002-31 CL A1 5.750% 01/		03/01/2014	Paydown		42,417	42,417	42,722	42,475		(58)		(58)		42,417			0	406	01/25/2033	1FM
12669D M5 4	CWMBS INC SER 2003-4 CL B1 5.698% 04/2		01/01/2014	Paydown		19,783	19,783	15,360	15,360		4,423		4,423		19,783			0		04/25/2033	4FM
12669D M5 4	CWMBS INC SER 2003-4 CL B1 5.698% 04/2		01/25/2014	Capital Distribution		6,584		6,584	6,584				0		6,584			0		04/25/2033	4FM
12669D PR 3	CWMBS INC SER 2002-34 CL M 5.750% 01/2		01/01/2014	Paydown		52,518	52,518	52,268	52,279		239		239		52,518			0	252	01/25/2033	1FM
12669D RV 2	CWMBS INC SER 2002-18 CL A31 6.000% 02		03/01/2014	Paydown		224,769	224,769	228,515	226,104		(1,335)		(1,335)		224,769			0	2,279	02/25/2033	1FM
12669D W8 7	CWMBS INC SER 2003-J2 CL A27 5.750% 04		03/01/2014	Paydown		33,855	33,855	34,728	34,282		(427)		(427)		33,855			0	375	04/25/2033	1FM
12669D YR 3	CWMBS INC SER 2003-1 CL M 5.750% 03/25		03/01/2014	Paydown		146,809	146,809	147,396	147,385		(576)		(576)		146,809			0	1,514	03/25/2033	2FM
12669E 2X 3	CWMBS INC SER 2003-54 CL M 2.680% 01/1		03/01/2014	Paydown		16,119	16,119	13,758	13,758		2,362		2,362		16,119			0		01/19/2034	1FM
12669E 2X 3	CWMBS INC SER 2003-54 CL M 2.680% 01/1		03/20/2014	Capital Distribution		12,038		12,038	12,038				0		12,038			0		01/19/2034	1FM
12669E 5E 2	CWMBS INC SER 2003-50 CL M 5.000% 11/2		03/01/2014	Paydown		18,563	18,563	18,393	18,447		117		117		18,563			0	155	11/25/2018	1FM
12669E 5F 9	CWMBS INC SER 2003-50 CL B1 5.000% 11/		03/01/2014	Paydown		6,188	6,188	4,800	4,800		1,388		1,388		6,188			0		11/25/2018	1FM
12669E 5F 9	CWMBS INC SER 2003-50 CL B1 5.000% 11/		03/25/2014	Capital Distribution		1,832		1,832	1,832				0		1,832			0		11/25/2018	1FM
12669E 5G 7	CWMBS INC SER 2003-50 CL B2 5.000% 11/		01/01/2014	Paydown		2,303	2,303	482	482		1,822		1,822		2,303			0		11/25/2018	1FM
12669E 5G 7	CWMBS INC SER 2003-50 CL B2 5.000% 11/		03/25/2014	Capital Distribution		526		526	526				0		526			0		11/25/2018	1FM
12669E CM 6	CWMBS INC SER 2003-6T2 CL A5 5.500% 06		03/01/2014	Paydown		306,334	306,334	305,856	305,552		782		782		306,334			0	1,622	06/25/2033	1FM
12669E DR 4	CWMBS INC SER 2003-7T1 CL A5 5.500% 06		03/01/2014	Paydown		349,774	349,774	352,835	349,798		(24)		(24)		349,774			0	3,632	06/25/2033	1FM
12669E DU 7	CWMBS INC SER 2003-7T1 CL M 5.500% 06/		01/01/2014	Paydown		11,320	11,320	10,945	10,948		372		372		11,320			0	52	06/25/2033	1FM
12669E FW 1	CWMBS INC SER 2003-14 CL B2 5.500% 06/		02/01/2014	Paydown			43,637						0					0	155	06/25/2033	1FM
12669E KE 5	CWMBS INC SER 2003-J5 CL M 5.403% 07/2		03/01/2014	Paydown		195,611	195,611	191,676	191,676		3,934		3,934		195,611			0		07/25/2033	1FM
12669E KE 5	CWMBS INC SER 2003-J5 CL M 5.403% 07/2		03/25/2014	Capital Distribution		41,423		41,423	41,423				0		41,423			0		07/25/2033	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12669E LU 8	CWMBS INC SER 2003-24 CL B2 5.500% 07/		03/01/2014	Paydown			169,599						0					0		07/25/2033	1FM
12669E MK 9	CWMBS INC SER 2003-18 CL M 5.500% 07/2		01/01/2014	Paydown		45,402	45,402	42,737	43,074		2,328		2,328		45,402			0	208	07/25/2033	1FM
12669E PC 4	CWMBS INC SER 2003-20 CL M 5.238% 07/2		03/01/2014	Paydown		74,724	74,724	77,340	76,478		(1,754)		(1,754)		74,724			0	612	07/25/2033	3FM
12669E PD 2	CWMBS INC SER 2003-20 CL B1 5.238% 07/		01/01/2014	Paydown		12,624	12,624	11,316	11,316		1,309		1,309		12,624			0		07/25/2033	4FM
12669E PD 2	CWMBS INC SER 2003-20 CL B1 5.238% 07/		03/25/2014	Capital Distribution		10,603		10,603	10,603				0		10,603			0		07/25/2033	4FM
12669E PE 0	CWMBS INC SER 2003-20 CL B2 5.238% 07/		01/01/2014	Paydown		4,798	4,798	1,281	1,281		3,517		3,517		4,798			0		07/25/2033	1FM
12669E PE 0	CWMBS INC SER 2003-20 CL B2 5.238% 07/		01/25/2014	Capital Distribution		4,767		4,767	4,767				0		4,767			0		07/25/2033	1FM
12669E WF 9	CWMBS INC SER 2003-46 CL M 2.633% 01/1		03/01/2014	Paydown		569,929	569,929	529,692	529,692		40,237		40,237		569,929			0	2,163	01/19/2034	1FM
12669E Z5 8	CWMBS INC SER 2003-J1 CL 2A3 5.500% 09		03/01/2014	Paydown		48,598	48,598	48,082	48,303		295		295		48,598			0	549	09/25/2033	1FM
12669F BW 2	CWMBS INC SER 2003-56 CL M 2.566% 12/2		03/01/2014	Paydown		86,135	86,135	67,611	67,611		18,524		18,524		86,135			0		12/25/2033	1FM
12669F BW 2	CWMBS INC SER 2003-56 CL M 2.566% 12/2		03/25/2014	Capital Distribution		72,864		72,864	72,864				0		72,864			0		12/25/2033	1FM
12669F J3 8	CWMBS INC SER 2004-13 CL 1A4 5.500% 08		03/01/2014	Paydown		172,023	172,023	175,493	176,933		(4,910)		(4,910)		172,023			0	1,842	08/25/2034	1FM
12669F JY 0	CWMBS INC SER 2003-23T2 CL A10 5.500%		03/01/2014	Paydown		184,268	184,268	183,127	183,397		871		871		184,268			0	1,827	09/25/2033	1FM
12669F TC 7	CWMBS INC SER 2004-J3 CL M 5.500% 05/2		03/01/2014	Paydown		17,709	17,709	13,326	13,326		4,383		4,383		17,709			0		05/25/2034	1FM
12669F TC 7	CWMBS INC SER 2004-J3 CL M 5.500% 05/2		03/25/2014	Capital Distribution		39,299		39,299	39,299				0		39,299			0		05/25/2034	1FM
12669F TD 5	CWMBS INC SER 2004-J3 CL B1 5.500% 05/		03/01/2014	Paydown		3,233	3,233				3,233		3,233		3,233			0	33	05/25/2034	1FM
12669G 4P 3	CWMBS INC SER 2005-J3 CL 1A6 5.500% 09		03/01/2014	Paydown		207,631	207,631	187,600	187,600		20,032		20,032		207,631			0		09/25/2035	1FM
12669G 4P 3	CWMBS INC SER 2005-J3 CL 1A6 5.500% 09		03/25/2014	Capital Distribution		46,862		46,862	46,862				0		46,862			0		09/25/2035	1FM
12669G C5 8	CWMBS INC SER 2005-13 CL A5 5.500% 06/		03/26/2014	Various		266,777		266,777	264,010				0		266,777			0		06/25/2035	1FM
12669G C8 2	CWMBS INC SER 2005-13 CL A8 5.500% 06/		03/01/2014	Paydown		370,249	370,249	355,409	355,409		14,839		14,839		370,249			0		06/25/2035	1FM
12669G C8 2	CWMBS INC SER 2005-13 CL A8 5.500% 06/		03/25/2014	Capital Distribution		88,681		88,681	88,681				0		88,681			0		06/25/2035	1FM
12669G F4 8	CWMBS INC SER 2005-HYB3 CL 2A6B 2.595%		03/25/2014	Capital Distribution		94,822		94,822	94,822				0		94,822			0		06/20/2035	1FM
12669G GJ 4	CWMBS INC SER 2004-HYB8 CL 9A1 5.026%		03/01/2014	Paydown		334,962	334,962	333,120	333,151		1,812		1,812		334,962			0	1,416	01/20/2035	1FM
12669G PL 9	CWMBS INC SER 2005-7 CL 3A2 2.493% 03/		03/01/2014	Paydown		106,386	106,386	70,648	70,648		35,738		35,738		106,386			0		03/25/2035	1FM
12669G PL 9	CWMBS INC SER 2005-7 CL 3A2 2.493% 03/		03/25/2014	Capital Distribution		60,225		60,225	60,225				0		60,225			0		03/25/2035	1FM
12669G RA 1	CWMBS INC SER 2005-5 CL M 5.500% 03/25		03/01/2014	Paydown			30,996	6,200	6,200		(6,200)		(6,200)					0		03/25/2035	1FM
12669G RA 1	CWMBS INC SER 2005-5 CL M 5.500% 03/25		02/25/2014	Capital Distribution		19,895		19,895	19,895				0		19,895			0		03/25/2035	1FM
12669G W5 6	CWMBS INC SER 2005-J2 CL 3A14 5.500% 0		03/01/2014	Paydown		55,251	55,251	49,879	49,879		5,372		5,372		55,251			0		08/25/2035	1FM
12669G W5 6	CWMBS INC SER 2005-J2 CL 3A14 5.500% 0		03/25/2014	Capital Distribution		32,796		32,796	32,796				0		32,796			0		08/25/2035	1FM
12669G XJ 5	CWMBS INC SER 2005-12 CL 1A1 5.250% 05		03/26/2014	Capital Distribution		208,558		208,558	206,343				0		208,558			0		05/25/2035	1FM
12669G XV 8	CWMBS INC SER 2005-12 CL 2A6 5.500% 05		03/01/2014	Paydown		583,627	583,627	579,932	579,932		3,695		3,695		583,627			0		05/25/2035	1FM
12669G XV 8	CWMBS INC SER 2005-12 CL 2A6 5.500% 05		03/25/2014	Capital Distribution		286,878		286,878	286,878				0		286,878			0		05/25/2035	1FM
12669G Y7 0	CWMBS INC SER 2005-HYB5 CL 3A1 2.730%		03/01/2014	Paydown		791,723	891,674	808,902			(17,179)		(17,179)		791,723			0		09/20/2035	1FM
12669G Y7 0	CWMBS INC SER 2005-HYB5 CL 3A1 2.730%		03/25/2014	Capital Distribution		158,864		158,864					0		158,864			0		09/20/2035	1FM
12669W AE 6	CWABS TR SER 2007-8 CL 2A3 0.344% 11/2		03/25/2014	Capital Distribution		8,643		8,643	8,643				0		8,643			0		11/25/2037	1FM
12670B AL 3	CWHEQ LN TR SER 2007-S2 CL A4V 0.514%		03/25/2014	Paydown		135,406	135,406	44,886	44,886		90,519		90,519		135,406			0		05/25/2037	1FM
12670B AL 3	CWHEQ LN TR SER 2007-S2 CL A4V 0.514%		03/25/2014	Capital Distribution		13,192		13,192	13,192				0		13,192			0		05/25/2037	1FM
12806* AH 4	CAITHNESS LONG IS LLC SR SECD NT SER H		01/15/2014	Redemption 100.0000		603,141	603,141	603,141	603,141				0		603,141			0	17,220	01/15/2032	2
131347 BW 5	CALPINE CORP SR SECD NT 7.500% 02/15/2		02/12/2014	Call 103.0000		141,728	137,600	148,264	147,957		(6,229)		(6,229)		141,728			0		02/15/2021	3FE
14041N BH 3	CAP ONE MULTI ASSET EXECUTN TR SER 2004-		02/17/2014	Paydown		50,000,000	50,000,000	50,005,448	49,997,935		2,065		2,065		50,000,000			0	107,831	12/15/2016	2AM
141781 AZ 7	CARGILL INC SR UNSECD NT 3.250% 11/15/		03/24/2014	Various		5,006,600	5,000,000	4,975,000	4,979,716		526		526		4,980,242		26,358	26,358	59,132	11/15/2021	1FE
14187* AA 4	CARIBE MEDIA INC TERM LN 10.000% 11/18/		01/02/2014	CANTOR FITZGERALD -NY		175,889	182,268	32,808	106,856		1,554		1,554		108,409		67,480	67,480	(3,720)	11/18/2014	4
14187* AA 4	CARIBE MEDIA INC TERM LN 10.000% 11/18/		01/01/2014	Various		3,057	3,057	550	1,799		(10)		(10)		1,789		1,268	1,268	(95)	11/18/2014	4
144141 DA 3	CAROLINA PWR LT CO SECD MTG BD 3.000%		03/12/2014	SMITH BARNEY HARRIS CO		6,522,035	6,500,000	6,488,820	6,491,102		213		213		6,491,315		30,720	30,720	98,583	09/15/2021	1FE

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
14574K AE 2	CAP AUTO REIT DB4 LP LSE MTG SER 2010-1		03/15/2014	Various		194,541	194,541	194,529	194,533		1		1		194,533		7	7	1,881	12/15/2017	1FE
14574U AA 8	CAP AUTO REIT CNI2 LP SER 2003-1 CL A1 (		03/25/2014	Paydown		1,532,473	1,532,473	1,532,064	1,532,458		15		15		1,532,473			0	12,101	03/25/2021	1FE
14912L 5Q 0	CATERPILLAR FINL SVCS CORP SR UNSECD MTN		03/12/2014	Wells Fargo		4,036,582	4,300,000	3,998,443	4,002,706		5,787		5,787		4,008,493		28,089	28,089	61,454	03/01/2023	1FE
14987B AD 5	CC HLDGS GS V LLC SR SECD BD 2.381% 12		03/17/2014	MORGAN STANLEY & CO		5,038,500	5,000,000	5,000,000	5,000,000				0		5,000,000		38,500	38,500	31,416	12/15/2017	2FE
15089Q AD 6	CELANESE US HLDGS LLC SR UNSECD BD 4.6		01/15/2014	Various		1,886,650	1,940,000	1,940,000	1,940,000				0		1,940,000		(53,350)	(53,350)	31,404	11/15/2022	3FE
151020 AH 7	CELGENE CORP SR UNSECD BD 3.250% 08/15		03/11/2014	BANK OF AMERICA		5,822,160	6,000,000	5,800,380	5,803,900		3,899		3,899		5,807,798		14,362	14,362	113,208	08/15/2022	2FE
15132E GV 4	CENDANT MTG CAP LLC SER 2003-9 CL 1B1		03/01/2014	Paydown		160,149	160,149	141,883	141,883		18,267		18,267		160,149			0		11/25/2033	1FM
15132E GV 4	CENDANT MTG CAP LLC SER 2003-9 CL 1B1		03/25/2014	Capital Distribution		30,340		30,340	30,340				0		30,340			0		11/25/2033	1FM
15132E GW 2	CENDANT MTG CAP LLC SER 2003-9 CL 1B2		02/01/2014	Paydown		13,364	13,364	939	939		12,425		12,425		13,364			0		11/25/2033	1FM
15132E GW 2	CENDANT MTG CAP LLC SER 2003-9 CL 1B2		02/25/2014	Capital Distribution		2,875		2,875	2,875				0		2,875			0		11/25/2033	1FM
15132E GX 0	CENDANT MTG CAP LLC SER 2003-9 CL 1B3		03/01/2014	Paydown			11,989	413	413		(413)		(413)					0		11/25/2033	6FM
15132E GY 8	CENDANT MTG CAP LLC SER 2003-9 CL 2B1		03/01/2014	Paydown		31,669	31,669	30,824	31,241		428		428		31,669			0	253	11/25/2018	1FM
15132E GZ 5	CENDANT MTG CAP LLC SER 2003-9 CL 2B2		03/01/2014	Paydown		2,513	2,513	2,343	2,395		119		119		2,513			0	20	11/25/2018	1FM
15132E HA 9	CENDANT MTG CAP LLC SER 2003-9 CL 2B3		03/01/2014	Paydown		2,011	2,011	733	733		1,277		1,277		2,011			0		11/25/2018	1FM
15132E HA 9	CENDANT MTG CAP LLC SER 2003-9 CL 2B3		03/25/2014	Capital Distribution		330		330	330				0		330			0		11/25/2018	1FM
152314 DP 2	CENTEX HOME EQ LN TR SER 2001-B CL A5		03/01/2014	Paydown		25,176	25,176	22,818	22,818		2,358		2,358		25,176			0		07/25/2032	1FM
152314 DP 2	CENTEX HOME EQ LN TR SER 2001-B CL A5		03/25/2014	Capital Distribution		80,349		80,349	80,349				0		80,349			0		07/25/2032	1FM
152314 JY 7	CENTEX HOME EQ LN TR SER 2004-B CL M4		03/25/2014	Capital Distribution		3,792		3,792	3,792				0		3,792			0		03/25/2034	1FM
152314 JZ 4	CENTEX HOME EQ LN TR SER 2004-B CL M5		03/25/2014	Capital Distribution		3,937		3,937	3,937				0		3,937			0		03/25/2034	1FM
15722* AA 3	CGA LSE-BACKED PASSTHRU TR SER 2014 CTL-		03/10/2014	Redemption 100.0000		3,678	3,678	3,678					0		3,678			0	16	01/10/2041	1Z
161546 DU 7	CHASE FDG MTG LN SER 2002-4 CL 1A5 5.8		03/01/2014	Paydown		420,075	420,075	420,073	419,073		1,002		1,002		420,075			0	4,571	08/25/2032	2AM
161546 EK 8	CHASE FDG MTG LN SER 2003-1 CL IA5 5.9		02/01/2014	Paydown		191,852	191,852	191,839	191,603		248		248		191,852			0	1,120	10/25/2032	2AM
161546 FA 9	CHASE FDG MTG LN SER 2003-2 CL 1A5 5.3		03/01/2014	Paydown		418,531	418,531	420,150	419,555		(1,024)		(1,024)		418,531			0	4,784	01/25/2033	3AM
161546 HK 5	CHASE FDG MTG LN SER 2003-6 CL 2M2 1.2		03/25/2014	Paydown		8,993	8,993	2,677	2,677		6,316		6,316		8,993			0		11/25/2034	1FM
161546 HK 5	CHASE FDG MTG LN SER 2003-6 CL 2M2 1.2		03/25/2014	Capital Distribution		1,937		1,937	1,937				0		1,937			0		11/25/2034	1FM
161629 AA 8	CHASE MTG FIN TR SER 2007-S4 CL A1 6.0		03/01/2014	Paydown		4,330,066	3,947,566	3,126,499	3,126,499		1,203,566		1,203,566		4,330,066			0		06/25/2037	1FM
161629 AA 8	CHASE MTG FIN TR SER 2007-S4 CL A1 6.0		03/25/2014	Capital Distribution		1,704,351		1,704,351	1,704,351				0		1,704,351			0		06/25/2037	1FM
161629 AB 6	CHASE MTG FIN TR SER 2007-S4 CL A2 6.0		03/01/2014	Paydown		348,209	363,917	279,934	279,934		68,275		68,275		348,209			0		06/25/2037	1FM
161629 AB 6	CHASE MTG FIN TR SER 2007-S4 CL A2 6.0		03/25/2014	Capital Distribution		138,072		138,072	138,072				0		138,072			0		06/25/2037	1FM
16162T T6 3	CHASE MTG FIN TR SER 2002-S4 CL A23 6		03/01/2014	Paydown		881	881	861	860		22		22		881			0	(601)	03/25/2032	1FM
16162W BK 4	CHASE MTG FIN TR SER 2003-S11 CL 3A1 5		03/01/2014	Paydown		9,074	9,074	9,207	9,144		(70)		(70)		9,074			0	114	10/25/2033	1FM
16162W CW 7	CHASE MTG FIN TR SER 2003-S13 CL A12 5		03/01/2014	Paydown		2,067,169	2,067,169	2,062,647	2,059,751		7,417		7,417		2,067,169			0	19,879	11/25/2033	1FM
16162W MC 0	CHASE MTG FIN TR SER 2005-S2 CL A16 5		03/25/2014	Capital Distribution		82,500		82,500	82,500				0		82,500			0		10/25/2035	3FM
16162W PG 8	CHASE MTG FIN TR SER 2005-A1 CL 2A4 2		03/01/2014	Paydown		728,556	728,556	623,486	623,486		105,069		105,069		728,556			0		12/25/2035	1FM
16162W PG 8	CHASE MTG FIN TR SER 2005-A1 CL 2A4 2		03/25/2014	Capital Distribution		93,807		93,807	93,807				0		93,807			0		12/25/2035	1FM
16162W PZ 6	CHASE MTG FIN TR SER 2005-A2 CL 1A5 2		03/01/2014	Paydown		1,376,193	1,422,530	1,095,906	1,095,906		280,287		280,287		1,376,193			0		01/25/2036	1FM
16162W PZ 6	CHASE MTG FIN TR SER 2005-A2 CL 1A5 2		03/25/2014	Capital Distribution		307,010		307,010	307,010				0		307,010			0		01/25/2036	1FM
16163C AC 6	CHASE MTG FIN TR SER 2006-A1 CL 1A3 2		03/01/2014	Paydown		580,634	581,343	465,898	465,898		114,737		114,737		580,634			0		09/25/2036	1FM
16163C AC 6	CHASE MTG FIN TR SER 2006-A1 CL 1A3 2		03/25/2014	Capital Distribution		145,928		145,928	145,928				0		145,928			0		09/25/2036	1FM
16163H AE 1	CHASE MTG FIN TR SER 2007-S3 CL 1A5 6		03/01/2014	Paydown		93,854	98,843	78,430	78,430		15,424		15,424		93,854			0		05/25/2037	1FM
16163H AE 1	CHASE MTG FIN TR SER 2007-S3 CL 1A5 6		03/26/2014	Capital Distribution		50,319		50,319	50,319				0		50,319			0		05/25/2037	1FM
16163H AT 8	CHASE MTG FIN TR SER 2007-S3 CL 1A18 6		03/01/2014	Paydown		104,311	103,753	92,453			11,857		11,857		104,311			0		05/25/2037	3FM
16163H AU 5	CHASE MTG FIN TR SER 2007-S3 CL 1A19 6		03/01/2014	Paydown		596,011	596,011	465,401	465,401		130,610		130,610		596,011			0		05/25/2037	1FM
16163H AU 5	CHASE MTG FIN TR SER 2007-S3 CL 1A19 6		03/26/2014	Various		319,616		319,616	319,616				0		319,616			0		05/25/2037	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
16163L AA 0	CHASE MTG FIN TR SER 2007-A2 CL 1A1 2		03/01/2014	Paydown		88,402	88,402	87,767	87,877		525		525		88,402			0	353	07/25/2037	1FM
16165T BB 8	CHASEFLEX TR SER 2005-2 CL 3A1 6.000%		03/01/2014	Paydown		226,490	226,490	185,334	185,334		41,156		41,156		226,490			0		06/25/2035	1FM
16165T BB 8	CHASEFLEX TR SER 2005-2 CL 3A1 6.000%		03/25/2014	Capital Distribution		135,042		135,042	135,042				0		135,042			0		06/25/2035	1FM
16165Y AB 8	CHASEFLEX TR SER 2007-M1 CL 1A2 0.384%		03/25/2014	Paydown		301,401	382,746	230,380	230,380		71,021		71,021		301,401			0		08/25/2037	1FM
16165Y AB 8	CHASEFLEX TR SER 2007-M1 CL 1A2 0.384%		03/25/2014	Capital Distribution		13,671		13,671	13,671				0		13,671			0		08/25/2037	1FM
163536 A* 6	CHEM RX CORP 2ND LIEN SR SECD CR FAC 16.		02/10/2014	Redemption 4.6767		56,348	1,204,878						0				56,348	56,348		10/26/2014	6*
165258 AB 0	CHESAPEAKE OIL OPER LLC SR UNSECD BD 6.		02/24/2014	J.P. MORGAN SEC INC		903,000	840,000	840,000	840,000				0		840,000		63,000	63,000	15,768	11/15/2019	3FE
16551# AA 3	CHESTER/BRUNDAGE PTNRS LP PROM NT (WALGR		03/01/2014	Various		44,303	44,303	44,303	44,303				0		44,303			0	619	08/01/2014	2
17025T BE 0	CHL MTG PASSTHRU TR SER 2007-15 CL 1A29		03/01/2014	Paydown		901,495	919,517	847,528	606,627		53,966		53,966		901,495			0		09/25/2037	1FM
17025T BE 0	CHL MTG PASSTHRU TR SER 2007-15 CL 1A29		03/25/2014	Capital Distribution		370,187		370,187	204,704				0		370,187			0		09/25/2037	1FM
171855 AA 7	CINCAP V LLC NT SER VA CL A (ABS) 9.23		03/05/2014	Paydown		379,741	379,741	379,741	379,741				0		379,741			0	5,876	11/05/2016	2AM
172967 GK 1	CITIGROUP INC BD 4.050% 07/30/22		03/24/2014	Various		25,154,000	25,000,000	25,000,000	25,000,000				0		25,000,000		154,000	154,000	663,750	07/30/2022	2FE
172973 WZ 8	CITICORP MTG SECS INC SER 2004-3 CL A5		03/01/2014	Paydown		33,568	33,568	32,052	32,834		734		734		33,568			0	347	05/25/2034	1FM
17306S AA 1	CITIGROUP MTG LN TR SER 2006-AR3 CL 1A1A		03/01/2014	Paydown		55,811	56,229	41,323	41,323		14,488		14,488		55,811			0		06/25/2036	1FM
17306S AA 1	CITIGROUP MTG LN TR SER 2006-AR3 CL 1A1A		03/25/2014	Capital Distribution		29,429		29,429	29,429				0		29,429			0		06/25/2036	1FM
17307G T8 1	CITIGROUP MTG LN TR SER 2005-10 CL 1A4A		03/01/2014	Paydown		53,879	53,879	41,994	41,994		11,885		11,885		53,879			0		12/25/2035	1FM
17307G T8 1	CITIGROUP MTG LN TR SER 2005-10 CL 1A4A		03/25/2014	Capital Distribution		78,971		78,971	78,971				0		78,971			0		12/25/2035	1FM
17309F AH 1	CITIGROUP MTG LN TR SER 2006-AR5 CL 1A5A		03/01/2014	Paydown		301,310	342,546	293,162			8,148		8,148		301,310			0		07/25/2036	1FM
17309F AH 1	CITIGROUP MTG LN TR SER 2006-AR5 CL 1A5A		03/25/2014	Capital Distribution		21,840		21,840					0		21,840			0		07/25/2036	1FM
173104 AJ 9	CITICORP MTG SECS TR SER 2007-7 CL B1		03/01/2014	Paydown			198,201						0					0	1,174	08/25/2037	1FM
17310B AU 8	CITICORP MTG SECS TR SER 2006-3 CL 1A19		03/01/2014	Paydown		969,889	969,889	659,182	655,340		310,706		310,706		969,889			0	(827)	06/25/2036	1FM
17310B AU 8	CITICORP MTG SECS TR SER 2006-3 CL 1A19		03/25/2014	Capital Distribution		107,306		107,306	106,544				0		107,306			0		06/25/2036	1FM
17310F AL 9	CITICORP MTG SECS TR SER 2006-5 CL 1A11		01/25/2014	Paydown		5,897	5,897	4,376	4,376		1,521		1,521		5,897			0		10/25/2036	1FM
17310F AL 9	CITICORP MTG SECS TR SER 2006-5 CL 1A11		03/25/2014	Capital Distribution		611		611	611				0		611			0		10/25/2036	1FM
185401 AD 8	CLEAVER BROOKS INC SR SECD BD 8.750% 1..		01/14/2014	Various		1,268,010	1,158,000	1,150,600	1,151,415		38		38		1,151,453		116,557	116,557	9,007	12/15/2019	4FE
18683K AB 7	CLIFFS NAT RES INC SR UNSUB NT 4.800%		02/18/2014	Various		5,451,606	5,505,600	5,407,834	5,432,347		787		787		5,433,133		18,473	18,473	89,218	10/01/2020	2FE
18683K AD 3	CLIFFS NAT RES INC SR UNSUB NT 4.875%		03/13/2014	Various		4,826,460	5,000,000	4,994,850	4,996,088		86		86		4,996,174		(169,714)	(169,714)	108,604	04/01/2021	2FE
191216 AR 1	COCA COLA CO SR UNSECD NT 3.150% 11/15...		03/14/2014	CANTOR FITZGERALD		5,179,350	5,000,000	4,984,700	4,988,981		307		307		4,989,288		190,062	190,062	54,250	11/15/2020	1FE
19122T AE 9	COCA COLA ENTERPRISES INC SR UNSUB NT		03/24/2014	SUSQUEHANNA-EXE		999,390	1,000,000	982,460	986,087		368		368		986,454		12,936	12,936	19,590	08/19/2021	2FE
194196 CE 9	COLLATERALIZED MTG SECS CORP SER N CL 3.		02/25/2014	Paydown		1,126	1,126	1,149	1,127		(2)		(2)		1,126			0	23	08/25/2017	1
194196 CP 4	COLLATERALIZED MTG SECS CORP SER U CL 4.		02/20/2014	Paydown		1,058	1,058	970	1,041		17		17		1,058			0	(21)	10/20/2018	1
20030N BJ 9	COMCAST CORP BD 3.600% 03/01/24		03/17/2014	J.P. MORGAN SEC INC		8,017,120	8,000,000	7,954,080			223		223		7,954,303		62,817	62,817	19,200	03/01/2024	1FE
20030N BK 6	COMCAST CORP SR UNSECD BD 4.750% 03/01.		03/05/2014	Various		19,197,410	19,000,000	18,831,660			48		48		18,831,708		365,702	365,702	27,576	03/01/2044	1FE
20035C AA 8	COMERICA BK NT 5.700% 06/01/14		03/28/2014	US BANK		2,017,260	2,000,000	2,037,640	2,002,027		(1,195)		(1,195)		2,000,832		16,428	16,428	38,000	06/01/2014	1FE
202795 HZ 6	COMWLTH EDISON CO SECD MTG BD 3.400% 0		03/12/2014	BARCLAYS SEC		2,044,360	2,000,000	1,999,340	1,999,467		13		13		1,999,480		44,880	44,880	37,022	09/01/2021	1FE
209615 BZ 5	CONSOLIDATED NAT GAS CO UNSECD SR NT 5		03/01/2014	Maturity		3,000,000	3,000,000	2,980,770	2,999,609		391		391		3,000,000			0	75,000	03/01/2014	2FE
21075W BX 2	CONTIMTG HOME EQ LN TR SER 1995-4 CL A9		03/01/2014	Paydown		24,541	24,541	13,057	13,057		11,484		11,484		24,541			0		03/15/2027	1FM
21075W BX 2	CONTIMTG HOME EQ LN TR SER 1995-4 CL A9		03/17/2014	Capital Distribution		3,257		3,257	3,257				0		3,257			0		03/15/2027	1FM
210805 AT 4	CONTINENTAL AIRLS INC SER 1996-2C CTF 1		01/02/2014	Redemption 100.0000		29	29	21	21				0		21		8	8	1	04/02/2014	4FE
210805 BV 8	CONTINENTAL AIRLS INC SER 1997-4B PASSTH		01/02/2014	Redemption 100.0000		18,595	18,595	7,136	7,136				0		7,136		11,460	11,460		10/01/2033	3FE
210805 BV 8	CONTINENTAL AIRLS INC SER 1997-4B PASSTH		01/02/2014	Capital Distribution		2,281		2,281	2,281				0		2,281			0		10/01/2033	3FE
210805 CQ 8	CONTINENTAL AIRLS INC SER 1999-1A PASSTH		02/02/2014	Paydown		160,622	160,622	149,570	157,204		3,418		3,418		160,622			0	5,256	02/02/2019	2FE
212015 AH 4	CONTINENTAL RES INC BD 5.000% 09/15/22		03/25/2014	BANK OF AMERICA		6,292,500	6,000,000	6,138,787	6,120,591		(3,992)		(3,992)		6,116,599		175,901	175,901	160,833	09/15/2022	2FE
212168 AA 6	CONTINENTAL WIND LLC SR SECD BD 6.000%		02/28/2014	Redemption 100.0000		1,879,943	1,879,943	1,879,943	1,879,943				0		1,879,943			0	47,312	02/28/2033	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
216871 AE 3	COOPER US INC SR NT 3.875% 12/15/20		03/14/2014	BARCLAYS SEC		1,759,869	1,667,000	1,705,461	1,696,415		(826)		(826)		1,695,588		64,280	64,280	16,867	12/15/2020	2FE
221470 AA 5	COSO GEOTHERMAL PWR HLDGS PASSTHRU CTF		01/15/2014	Various		684,454	684,454	677,952	420,939	258,633	41		258,674		679,613		4,841	4,841	23,956	07/15/2026	6FE
221643 AF 6	COTT BEVERAGES INC SR UNSECD NT 8.125%		03/13/2014	Various		3,786,254	3,551,000	3,785,029	3,715,855		(16,939)		(16,939)		3,698,916		87,338	87,338	157,884	09/01/2018	4FE
22536# AA 1	CR LSE-BACK PASSTHRU TR CTFS SER 2012 CT		03/10/2014	Various		631,545	631,545	603,558	604,362		132		132		604,494		27,051	27,051	4,180	12/10/2035	2
22540A 3Z 9	CSFB MTG SECS CORP SER 2001-3 CL 1B1 6		03/01/2014	Paydown		2,813	2,813	2,777	2,783		30		30		2,813			0	32	08/21/2031	1FM
22540A 4A 3	CSFB MTG SECS CORP SER 2001-3 CL 1B2 6		03/01/2014	Paydown		1,205	1,205	1,163	1,172		33		33		1,205			0	14	08/21/2031	1FM
22540A Q2 7	CSFB MTG SECS CORP SER 2001-1 CL M1 6		03/01/2014	Paydown		4,002	4,002	3,921	3,952		50		50		4,002			0	46	06/25/2031	1FM
22540A Q3 5	CSFB MTG SECS CORP SER 2001-1 CL M2 6		03/01/2014	Paydown		1,580	1,580	1,520	1,545		35		35		1,580			0	18	06/25/2031	1FM
22541L AM 5	CSFB USA INC NT 5.125% 01/15/14		01/15/2014	Various		6,000,000	6,000,000	5,773,390	5,998,861		1,139		1,139		6,000,000			0	153,750	01/15/2014	1FE
22541Q AP 7	CSFB MTG SECS CORP SER 2003-11 CL 1A4		03/01/2014	Paydown		165,430	165,430	171,402	171,355		(5,925)		(5,925)		165,430			0	1,071	06/25/2033	1FM
22541Q G9 7	CSFB MTG SECS CORP SER 2003-6 CL M2 2		03/25/2014	Paydown		103,886	103,886	103,929	103,886				0		103,886			0	368	03/25/2034	1FM
22541Q PY 2	CSFB MTG SECS CORP SER 2003-21 CL 3A3		03/01/2014	Paydown		662,951	662,951	655,078	657,599		5,352		5,352		662,951			0	6,273	08/25/2033	1FM
22541Q QJ 4	CSFB MTG SECS CORP SER 2003-21 CL CB1		03/01/2014	Paydown		55,749	55,749	52,616	52,630		3,119		3,119		55,749			0	458	09/25/2033	1FM
22541Q QK 1	CSFB MTG SECS CORP SER 2003-21 CL CB2		03/01/2014	Paydown		23,586	23,586	21,742	19,799	1,950	1,837		3,787		23,586			0	194	09/25/2033	3FM
22541Q R7 9	CSFB MTG SECS CORP SER 2003-27 CL CB1		03/01/2014	Paydown		95,164	95,164	92,356	92,707		2,456		2,456		95,164			0	822	11/25/2033	2FM
22541S AF 5	CSFB MTG SECS CORP SER 2004-C1 CL C 4		01/01/2014	Paydown		5,000,000	5,000,000	5,025,000	4,991,020		8,980		8,980		5,000,000			0	20,281	01/15/2037	1FM
22541S AJ 7	CSFB MTG SECS CORP SER 2004-1 CL 1A3 5		03/01/2014	Paydown		42,755	42,755	43,230	42,746		9		9		42,755			0	409	02/25/2034	1FM
22541S GR 3	CSFB MTG SECS CORP SER 2004-3 CL 3A4 5		03/01/2014	Paydown		127,543	127,543	127,204	127,080		463		463		127,543			0	1,675	04/25/2034	1FM
22541S VN 5	CSFB MTG SECS CORP SER 2004-4 CL CB3 5		03/01/2014	Paydown		13,362	13,362	3,417	3,417		9,945		9,945		13,362			0		09/25/2034	1FM
22541S VN 5	CSFB MTG SECS CORP SER 2004-4 CL CB3 5		03/26/2014	Capital Distribution		7,029		7,029	7,029				0		7,029			0		09/25/2034	1FM
22541S Y8 5	CSFB MTG SECS CORP SER 2004-8 CL B1 5		03/01/2014	Paydown		45,124	45,124	38,601	38,601		6,523		6,523		45,124			0		12/25/2034	4FM
22541S Y8 5	CSFB MTG SECS CORP SER 2004-8 CL B1 5		03/25/2014	Capital Distribution		9,429		9,429	9,429				0		9,429			0		12/25/2034	4FM
22541S Y9 3	CSFB MTG SECS CORP SER 2004-8 CL B2 5		02/01/2014	Paydown		13,517	13,517	2,049	2,511		11,006		11,006		13,517			0	205	12/25/2034	6FM
22544Q AH 2	CR SUISSE COML MTG TR SER 2007-C3 CL AJ		03/18/2014	Various		567,812		567,812	567,812				0		567,812			0		06/15/2039	1FM
225458 BM 9	CSFB MTG SECS CORP SER 2005-1 CL 2A3 5		03/01/2014	Paydown		460,506	460,506	427,422	427,422		33,084		33,084		460,506			0		02/25/2035	1FM
225458 BM 9	CSFB MTG SECS CORP SER 2005-1 CL 2A3 5		03/25/2014	Capital Distribution		136,813		136,813	136,813				0		136,813			0		02/25/2035	1FM
225458 CX 4	CSFB MTG SECS CORP SER 2005-1 CL 1M6 5		03/01/2014	Paydown		126,954	126,954	126,716	126,503		451		451		126,954			0	1,169	06/25/2035	1FM
225458 F8 6	CSFB MTG SECS CORP SER 2005-7 CL 2A5 5		03/01/2014	Paydown		61,137	85,225	36,037	36,037		25,100		25,100		61,137			0		08/25/2035	1FM
225458 F8 6	CSFB MTG SECS CORP SER 2005-7 CL 2A5 5		03/25/2014	Capital Distribution		42,191		42,191	42,191				0		42,191			0		08/25/2035	1FM
225458 FG 8	CSFB MTG SECS CORP SER 2005-2 CL 4A2 5		03/01/2014	Paydown		141,657	141,657	137,430	139,459		2,199		2,199		141,657			0	966	02/25/2020	1FM
225458 FM 5	CSFB MTG SECS CORP SER 2005-2 CL 5A4 6		03/01/2014	Paydown		251,782	251,782	238,041	238,041		13,741		13,741		251,782			0		03/25/2035	1FM
225458 FM 5	CSFB MTG SECS CORP SER 2005-2 CL 5A4 6		03/25/2014	Capital Distribution		169,147		169,147	169,147				0		169,147			0		03/25/2035	1FM
225458 JD 1	CSFB MTG SECS CORP SER 2005-2 CL M6 0		03/25/2014	Paydown		446,784	446,784	447,210	446,794		(10)		(10)		446,784			0	1,013	07/25/2035	1FM
225458 JE 9	CSFB MTG SECS CORP SER 2005-2 CL M7 1		03/25/2014	Capital Distribution		9,091		9,091	9,091				0		9,091			0		07/25/2035	4FM
225458 LR 7	CSFB MTG SECS CORP SER 2005-3 CL CB1 5		03/01/2014	Paydown		60,211	60,211	31,217	31,217		28,995		28,995		60,211			0		07/25/2035	1FM
225458 LR 7	CSFB MTG SECS CORP SER 2005-3 CL CB1 5		03/25/2014	Various		114,214		114,214	114,214				0		114,214			0		07/25/2035	1FM
225458 LS 5	CSFB MTG SECS CORP SER 2005-3 CL CB2 5		03/01/2014	Paydown			247,778						0					0		07/25/2035	6FM
225458 RC 4	CSFB MTG SECS CORP SER 2005-4 CL CB1 5		01/01/2014	Paydown		11,355	11,355				11,355		11,355		11,355			0	51	06/25/2035	1FM
225458 RD 2	CSFB MTG SECS CORP SER 2005-4 CL CB2 5		03/01/2014	Paydown			328,078						0					0		06/25/2035	1FM
22545D AD 9	CREDIT SUISSE COML MTG TR SER 2006-C3 CL.		03/01/2014	Paydown		111,333	111,333	112,116	111,395		(62)		(62)		111,333			0	1,100	06/15/2038	1FM
22545M AD 9	CR SUISSE COML MTG TR SER 2006-C4 CL A3		03/01/2014	Paydown		193,527	193,527	188,538	192,025		1,502		1,502		193,527			0	1,823	09/15/2039	1FM
225470 UH 4	CSFB MTG SECS CORP SER 2006-1 CL 1A1 1		03/25/2014	Paydown		571,424	704,700	596,955	590,003	6,952	(25,531)		(18,579)		571,424			0		02/25/2036	1FM
225470 UH 4	CSFB MTG SECS CORP SER 2006-1 CL 1A1 1		03/25/2014	Capital Distribution		77,690		77,690	77,690				0		77,690			0		02/25/2036	1FM
2254W0 JD 8	CSFB MTG ACCEPT CORP SER 2004-6 CL CB1		03/01/2014	Paydown		84,884	84,884	83,735	83,735		1,150		1,150		84,884			0		10/25/2034	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
2254W0 JD 8	CSFB MTG ACCEPT CORP SER 2004-6 CL CB1		03/25/2014	Capital Distribution		46,856		46,856	46,856				0		46,856			0		10/25/2034	4FM
2254W0 JE 6	CSFB MTG ACCEPT CORP SER 2004-6 CL CB2		03/01/2014	Paydown		27,734	27,734	11,199	11,199		16,536		16,536		27,734			0		10/25/2034	5FM
2254W0 JE 6	CSFB MTG ACCEPT CORP SER 2004-6 CL CB2		03/25/2014	Capital Distribution		20,144		20,144	20,144				0		20,144			0		10/25/2034	5FM
2254W0 JW 6	CSFB MTG ACCEPT CORP SER 2004-7 CL 2A3		03/01/2014	Paydown		292,957	292,957	300,544	294,460		(1,503)		(1,503)		292,957			0	2,840	11/25/2034	1FM
2254W0 JW 6	CSFB MTG ACCEPT CORP SER 2004-7 CL 2A3		03/01/2014	Paydown		333,239	333,239	344,537	335,762		(2,523)		(2,523)		333,239			0	3,230	11/25/2034	2FM
226829 AA 7	CROCKETT COGENERATION SR SECD NT 5.869		03/30/2014	Redemption 100.0000		202,475	202,475	202,475	202,475				0		202,475			0	2,971	03/30/2025	2FE
228189 AB 2	CROWN AMERS CAP CORP IV SR UNSECD BD 4		01/16/2014	FIRST BOSTON CORP		668,288	710,000	710,000	710,000				0		710,000		(41,713)	(41,713)	16,596	01/15/2023	3FE
228227 BD 5	CROWN CASTLE INTL CORP SR UNSECD BD 5.		02/20/2014	Various		2,518,313	2,475,000	2,475,000	2,475,000				0		2,475,000		43,313	43,313	79,406	01/15/2023	3FE
22959# AA 9	CSOLAR IV SOUTH LLC SR SECD NT 5.371%		03/31/2014	Redemption 100.0000		78,511	78,511	78,511	78,511				0		78,511			0	1,054	09/30/2038	2FE
23245F AC 7	CWALT LN TR SER 2006-OC10 CL 2A2A 0.33		03/25/2014	Paydown		77,623	82,824	49,301	49,301		28,322		28,322		77,623			0		11/25/2036	1FM
23245F AC 7	CWALT LN TR SER 2006-OC10 CL 2A2A 0.33		03/25/2014	Capital Distribution		2,316		2,316	2,316				0		2,316			0		11/25/2036	1FM
23305Y AU 3	DBUBS MTG TR SER 2011-LC3A CL PM1 4.45		03/01/2014	Paydown		94,786	94,786	95,713	95,472		(686)		(686)		94,786			0	748	05/10/2044	1FM
23335J AA 4	DSC FLOORPLAN MASTR OWNR TR SER 2011-1 C		03/15/2014	Various		56,000,000	56,000,000	55,998,449	55,999,812		188		188		56,000,000			0	547,400	03/15/2014	1FE
23335J AB 2	DSC FLOORPLAN MASTR OWNR TR SER 2011-1 C		03/15/2014	Various		8,592,500	8,592,500	8,592,131	8,592,422		78		78		8,592,500			0	174,213	03/15/2014	2AM
235851 AM 4	DANAHER CORP SR NT 3.900% 06/23/21		03/18/2014	Various		7,433,580	7,000,000	7,412,020	7,326,490		(8,789)		(8,789)		7,317,701		115,879	115,879	66,733	06/23/2021	1FE
237194 AH 8	DARDEN RESTAURANTS INC SR UNSECD NT 6.		03/12/2014	Various		15,561,684	14,700,000	15,814,513	15,761,947		(3,718)		(3,718)		15,758,229		(196,545)	(196,545)	366,123	10/15/2037	2FE
241912 AA 2	DEAN WITTER MTG CAP CORP SER 1 CL P-O		03/01/2014	Paydown		361	361	359	359		2		2		361			0	4	12/01/2016	1
24240X AT 4	DEAN WITTER DISCOVER & CO MTN 7.070% 0.		02/10/2014	Maturity		2,150,000	2,150,000	2,171,593	2,150,362		(362)		(362)		2,150,000			0	54,468	02/10/2014	1FE
24422E RH 4	DEERE JOHN CAP CORP SR UNSUB EMTN 3.15		03/12/2014	J.P. MORGAN SEC INC		2,018,000	2,000,000	1,988,940	1,991,102		208		208		1,991,310		26,690	26,690	26,600	10/15/2021	1FE
24422E SD 2	DEERE JOHN CAP CORP BD 1.050% 10/11/16		03/24/2014	BARCLAYS SEC		2,006,160	2,000,000	1,998,640	1,998,741		103		103		1,998,844		7,316	7,316	9,625	10/11/2016	1FE
247109 BS 9	DELMARVA PWR & LT CO BD 3.500% 11/15/2		03/11/2014	Wells Fargo		4,977,900	5,000,000	4,964,200	4,964,501		620		620		4,965,121		12,779	12,779	57,847	11/15/2023	1FE
250854 AF 3	DETRIOT EDISION SEC FDG LLC SER 2001-1 C		03/01/2014	Paydown		2,567,696	2,567,696	2,567,305	2,567,354		341		341		2,567,696			0	84,991	03/01/2016	1FE
25150N AB 0	DEUTSCHE ALT A SECS MTG TR SER 2006-AR5		03/25/2014	Paydown		1,561,832	1,561,832	880,548	880,548		681,284		681,284		1,561,832			0		10/25/2036	1FM
25150N AB 0	DEUTSCHE ALT A SECS MTG TR SER 2006-AR5		03/25/2014	Various		84,435		84,435	84,435				0		84,435			0		10/25/2036	1FM
25150P AA 7	DEUTSCHE ALT A SECS MTG TR SER 2006-AR4		03/25/2014	Paydown		364,680	364,680	227,050	227,050		137,630		137,630		364,680			0		12/25/2036	1FM
25150P AA 7	DEUTSCHE ALT A SECS MTG TR SER 2006-AR4		03/25/2014	Capital Distribution		28,070		28,070	28,070				0		28,070			0		12/25/2036	1FM
25150Q AA 5	DEUTSCHE ALT A SECS MTG LN TR SER 2006-O.		03/25/2014	Paydown		126,172	126,172	95,156	95,156		31,016		31,016		126,172			0		02/25/2047	1FM
25150Q AA 5	DEUTSCHE ALT A SECS MTG LN TR SER 2006-O.		02/25/2014	Capital Distribution		9,216		9,216	9,216				0		9,216			0		02/25/2047	1FM
25150R AF 2	DEUTSCHE ALT A MTG LN TR SER 2006-AR6 CL		03/25/2014	Paydown		1,010,768	1,170,142	865,567	865,567		145,200		145,200		1,010,768			0		02/25/2037	1FM
25150R AF 2	DEUTSCHE ALT A MTG LN TR SER 2006-AR6 CL		03/25/2014	Capital Distribution		98,204		98,204	98,204				0		98,204			0		02/25/2037	1FM
25150V AC 0	DEUTSCHE ALT A MTG LN TR SER 2007-AR3 CL		03/25/2014	Paydown		838,764	838,764	387,258	387,258		451,506		451,506		838,764			0		06/25/2037	1FM
25150V AC 0	DEUTSCHE ALT A MTG LN TR SER 2007-AR3 CL		03/25/2014	Capital Distribution		29,061		29,061	29,061				0		29,061			0		06/25/2037	1FM
25150W AA 2	DEUTSCHE ALT A SECS MTG LN TR SER 2007-O.		03/25/2014	Paydown		147,861	147,861	126,144			21,717		21,717		147,861			0	56	07/25/2047	1FM
251510 ML 4	DEUTSCHE ALT A SECS INC SER 2006-AB1 CL		03/01/2014	Paydown		823,587	823,587	822,114	821,556		2,031		2,031		823,587			0	7,212	02/25/2036	4FM
251510 NC 3	DEUTSCHE ALT A SECS INC SER 2006-AF1 CL		03/25/2014	Paydown			159,131	69,255	69,255		(69,255)		(69,255)					0		04/25/2036	1FM
251510 NC 3	DEUTSCHE ALT A SECS INC SER 2006-AF1 CL		03/25/2014	Capital Distribution		21,221		21,221	21,221				0		21,221			0		04/25/2036	1FM
251511 AD 3	DEUTSCHE ALT B MTG LN TR SER 2006-AB2 CL		03/01/2014	Paydown		117,860	136,357	68,142	68,142		49,718		49,718		117,860			0		06/25/2036	1FM
251511 AD 3	DEUTSCHE ALT B MTG LN TR SER 2006-AB2 CL		03/25/2014	Capital Distribution		72,067		72,067	72,067				0		72,067			0		06/25/2036	1FM
251511 AE 1	DEUTSCHE ALT B MTG LN TR SER 2006-AB2 CL		03/01/2014	Paydown		257,525	298,118	150,195	150,195		107,330		107,330		257,525			0		06/25/2036	1FM
251511 AE 1	DEUTSCHE ALT B MTG LN TR SER 2006-AB2 CL		03/25/2014	Various		152,652		152,652	152,652				0		152,652			0		06/25/2036	1FM
25151A AA 9	DEUTSCHE ALT A MTG LN TR SER 2006-AR3 CL		03/25/2014	Paydown		199,272	246,009	188,243	188,243		11,029		11,029		199,272			0		08/25/2036	1FM
25151A AA 9	DEUTSCHE ALT A MTG LN TR SER 2006-AR3 CL		03/25/2014	Capital Distribution		10,816		10,816	10,816				0		10,816			0		08/25/2036	1FM
25151R AA 2	DEUTSCHE ALT A SECS MTG LN TR SER 2007-A.		03/25/2014	Paydown		372,981	729,067	470,698	461,407	9,291	(97,717)		(88,426)		372,981			0		01/25/2047	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
25151R AA 2	DEUTSCHE ALT A SECS MTG LN TR SER 2007-A.		03/25/2014	Capital Distribution		11,051		11,051	11,051				0		11,051			0		01/25/2047	1FM
25151U AD 9	DEUTSCHE ALT A MTG LN TR SER 2007-AR2 CL..		03/25/2014	Paydown		489,823	879,286	545,905	545,905		(56,082)		(56,082)		489,823			0		03/25/2037	1FM
25151U AD 9	DEUTSCHE ALT A MTG LN TR SER 2007-AR2 CL..		03/25/2014	Capital Distribution		16,339		16,339	16,339				0		16,339			0		03/25/2037	1FM
25151Y AC 3	DEUTSCHE ALT A MTG LN TR SER 2007-1 CL 1....		03/25/2014	Paydown		1,323,976	1,589,684	1,227,665	1,227,665		96,311		96,311		1,323,976			0		08/25/2037	1FM
25151Y AC 3	DEUTSCHE ALT A MTG LN TR SER 2007-1 CL 1....		02/25/2014	Capital Distribution		15,405		15,405	15,405				0		15,405			0		08/25/2037	1FM
25151Y AG 4	DEUTSCHE ALT A MTG LN TR SER 2007-1 CL 1....		03/25/2014	Paydown		3,822	928,175	496,977	496,872	104	(493,154)		(493,050)		3,822			0		08/25/2037	1FM
25151Y AG 4	DEUTSCHE ALT A MTG LN TR SER 2007-1 CL 1....		03/25/2014	Capital Distribution		99,608		99,608	99,608				0		99,608			0		08/25/2037	1FM
251563 DW 9	DEUTSCHE MTG SECS INC SER 2004-3 CL 1A5....		03/01/2014	Paydown		429,515	429,515	429,436	428,219		1,297		1,297		429,515			0	3,939	03/25/2034	1FM
251563 GA 4	DEUTSCHE MTG SECS INC SER 2004-5 CL A5A...		01/01/2014	Paydown		68,708	68,708	68,689	68,708				0		68,708			0	288	07/25/2034	1FM
25157G BB 7	DEUTSCHE MTG SECS TR SER 2006-PR1 CL 5AF		03/15/2014	Paydown		563,188	563,188	563,188	563,188				0		563,188			0	472	04/15/2036	4FM
25158H AA 7	DEUTSCHE MTG SECS INC SER 2009-RS6 CL A1.		03/18/2014	JEFFRIES & COMPANY		4,793,080	4,727,341	4,669,726	4,697,400		2,537		2,537		4,699,937		93,143	93,143	39,500	08/25/2037	1FM
25158H AA 7	DEUTSCHE MTG SECS INC SER 2009-RS6 CL A1.		02/01/2014	Paydown		651,088	651,088	643,152	646,964		4,124		4,124		651,088			0	2,097	08/25/2037	1FM
25468P CN 4	DISNEY WALT CO SR UNSECD NT 2.750% 08/....		02/11/2014	J.P. MORGAN SEC INC.		1,783,422	1,795,000	1,771,970	1,776,826		254		254		1,777,080		6,342	6,342	24,407	08/16/2021	1FE
25654# AA 0	DODGER TKTS LLC SER A SECD NT (ABS) 5.....		03/31/2014	Various		1,106,525	1,106,525	1,106,525	1,106,525				0		1,106,525			0	62,629	03/31/2030	2AM
25654# AB 8	DODGER TKTS LLC SECD NT SER 2007-A (ABS)..		03/31/2014	Redemption 100.0000		763,580	763,580	763,580	763,580				0		763,580			0	46,349	03/31/2032	2AM
25755T AC 4	DOMINOS PIZZA MASTR ISSUER LLC SER 2012-.		01/25/2014	Paydown		123,750	123,750	123,750	123,750				0		123,750			0	1,650	01/25/2042	2AM
25857F AA 5	DOUBLE DIAMOND FDG III LLC MTG BACKED NT		03/01/2014	Redemption 100.0000		1,411,676	1,411,676	1,411,676	1,411,676				0		1,411,676			0	14,550	05/01/2022	1FE
25858# AA 4	DOUBLE DIAMOND FDG IV LLC SER 2013 MTG B.		03/01/2014	Redemption 100.0000		686,922	686,922	686,922	686,922				0		686,922			0	6,178	03/01/2021	1FE
260543 BE 2	DOW CHEM CO DEB 7.375% 03/01/23		03/10/2014	SOGEN-SWISS INTL		4,813,880	4,000,000	5,020,600	4,640,399		(10,727)		(10,727)		4,629,672		184,208	184,208	157,333	03/01/2023	2FE
260543 CC 5	DOW CHEM CO SR UNSECD NT 4.250% 11/15/...		02/03/2014	DAIN-RAUSCHER		3,208,770	3,000,000	3,198,552	3,197,148		(2,661)		(2,661)		3,194,487		14,283	14,283	28,688	11/15/2020	2FE
260543 CG 6	DOW CHEM CO SR UNSECD BD 4.375% 11/15/...		03/10/2014	SUN TRUST EQTB		3,133,200	3,500,000	3,126,900	3,129,866		1,126		1,126		3,130,992		2,208	2,208	50,191	11/15/2042	2FE
26190N AH 7	DREXEL BURNHAM LAMBERT CMO TR SER Y CL 3		03/01/2014	Paydown		521	521	258	425		96		96		521			0		01/01/2019	1
263534 CK 3	DU PONT DE NEMOURS CO BD 2.800% 02/15/....		01/06/2014	BARCLAYS SEC		2,497,797	2,700,000	2,699,055	2,699,128		2		2		2,699,130		(201,333)	(201,333)	30,240	02/15/2023	1FE
26858@ AA 4	EIG MGMT CO LLC SR SECD NT 7.880% 07/1.....		01/15/2014	Various		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	29,550	07/15/2018	3FE
26884A AZ 6	ERP OPER LP SR UNSUB NT 4.625% 12/15/2.....		03/13/2014	Wells Fargo		1,625,460	1,500,000	1,626,195	1,607,289		(2,548)		(2,548)		1,604,741		20,719	20,719	17,922	12/15/2021	2FE
28621U AA 1	ELEVATE HOLDCO FDG LLC SR SECD BD 5.35..		03/31/2014	Redemption 100.0000		467,407	467,407	467,407	467,407				0		467,407			0	6,252	12/31/2032	2FE
290408 AB 9	ELWOOD ENERGY LLC SR SECD BD 8.159% 07.		01/05/2014	Redemption 100.0000		194,900	194,900	194,900	194,900				0		194,900			0	7,951	07/05/2026	3FE
29265A AS 5	ENERGEN CORP MTN 7.125% 02/15/28		01/13/2014	Various		916,929	829,800	827,793	828,475		2		2		828,477		88,452	88,452	24,799	02/15/2028	2FE
29265N AS 7	ENERGEN CORP SR UNSECD NT 4.625% 09/01.		03/28/2014	Various		4,290,976	4,323,000	4,322,481	4,322,733		6		6		4,322,738		(31,762)	(31,762)	106,785	09/01/2021	2FE
29273R AH 2	ENERGY TRANSFER PTNRS LP SR UNSECD NT..		03/25/2014	GOLDMAN SACHS & CO		1,864,080	1,600,000	1,711,680	1,664,010		(3,013)		(3,013)		1,660,996		203,084	203,084	79,507	07/01/2018	2FE
29364G AE 3	ENTERGY CORP SR UNSUB NT 3.625% 09/15/...		03/25/2014	J.P. MORGAN SEC INC.		517,730	500,000	519,225	516,574		(2,251)		(2,251)		514,323		3,407	3,407	9,667	09/15/2015	2FE
29409# AA 0	ENVIROTEST SYS HLDGS CORP SECD JR SUB PR		02/28/2014	Redemption 100.0000		447,266	447,266	295,047		295,047			295,047		295,047		152,220	152,220	31,145	12/31/2019	6
29439@ AA 6	EQT PRODUCTION CO GTD SR NT 7.760% 02/...		02/28/2014	Redemption 100.0000		487,620	487,620	491,324	489,861		(291)		(291)		489,570		(1,950)	(1,950)	18,920	02/28/2016	2
294751 DW 9	EQUITY ONE ABS INC SER 2004-1 CL M2 5.....		03/25/2014	Capital Distribution		58,700		58,700	58,700				0		58,700			0		04/25/2034	5FM
294754 AY 2	EQUITY ONE TR SER 2002-2 CL AF4 7.039%.....		03/01/2014	Paydown		62,566	62,566	44,601	44,601		17,965		17,965		62,566			0		10/25/2032	1FM
294754 AY 2	EQUITY ONE TR SER 2002-2 CL AF4 7.039%.....		03/25/2014	Capital Distribution		59,108		59,108	59,108				0		59,108			0		10/25/2032	1FM
29483@ AA 1	ERICSSON STAT TR - 1999 SECD NT (PLANO).....		03/29/2014	Various		217,426	214,939	214,939	214,939				0		214,939		2,487	2,487	2,583	12/29/2020	2
30219G AF 5	EXPRESS SCRIPTS HLDG CO BD 3.900% 02/1....		02/28/2014	MORGAN STANLEY & CO		2,577,025	2,500,000	2,450,308	2,454,810		806		806		2,455,617		121,408	121,408	54,167	02/15/2022	2FE
30225A BW 2	EXTENDED STAY AMER TR SER 2013-ESH7 CL D		03/07/2014	Capital Distribution		54,736		54,736	54,736				0		54,736			0		12/05/2031	1FM
30251T AA 7	FNBC TR SER 1993-A PASS THRU CTF 8.080.....		01/05/2014	Various		1,273,808	1,273,808	1,401,401	1,297,196		(120)		(120)		1,297,076		(23,269)	(23,269)	51,462	01/05/2018	1FE
30253M AR 3	FIRST NATIONWIDE TR SER 2001-2 CL 1B1.....		03/01/2014	Paydown		5,879	5,879	5,804	5,816		63		63		5,879			0	67	07/21/2031	1FM
30253M AS 1	FIRST NATIONWIDE TR SER 2001-2 CL 1B2.....		03/01/2014	Paydown		2,519	2,519	2,432	2,451		69		69		2,519			0	29	07/21/2031	1FM
30256Y AA 1	FPL ENERGY MARCUS HOOK LP SR SECD NT 7		01/10/2014	Various		898,819	898,819	898,819	898,819				0		898,819			0	34,110	07/10/2018	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
30257G AA 9	FPL ENERGY NATL WIND LLC SR SECD BD - OP.		02/07/2014	Call 100.0000		3,962,327	3,962,327	3,951,491	3,955,331		6,996		6,996		3,962,327			0	90,735	03/10/2024	3FE
30257G AA 9	FPL ENERGY NATL WIND LLC SR SECD BD - OP.		03/10/2014	Redemption 100.0000		272,032	272,032	272,032	272,032				0		272,032			0	7,628	03/10/2024	3FE
30283F AA 9	FWCT2 ESCROW CORP SR SECD BD 5.125% 08		03/04/2014	Tax Free Exchange		88,000	88,000	88,000					0		88,000			0	464	08/01/2021	3FE
30283F AB 7	FWCT2 ESCROW CORP SR UNSECD BD 6.875%		03/04/2014	Tax Free Exchange		2,954,074	2,865,000	2,954,944			(870)		(870)		2,954,074			0	20,244	02/01/2022	4FE
31331F AF 8	FED EXPRESS SER 1993-1 CL C2 7.960% 03		03/28/2014	Various		502,528	502,528	521,711	505,702		(494)		(494)		505,209		(2,680)	(2,680)	20,001	03/28/2017	2FE
31331F AK 7	FED EXPRESS SER 1995-1 CL A1 7.630% 01		01/05/2014	Various		536,518	536,518	557,018	536,543		(25)		(25)		536,518			0	20,468	01/05/2014	2FE
31331F AN 1	FED EXPRESS SER 1995-1 CL B2 7.110% 01		01/02/2014	Redemption 100.0000		146,834	146,834	149,779	146,834				0		146,834			0	5,220	01/02/2014	2FE
31331F AQ 4	FED EXPRESS SER 1996 CL A1 7.850% 01/3		01/30/2014	Various		3,035,149	3,035,149	3,131,269	3,038,271		(880)		(880)		3,037,391		(2,242)	(2,242)	119,130	01/30/2015	2FE
31331F AT 8	FED EXPRESS SER 1996 CL B2 7.840% 01/3		01/30/2014	Redemption 100.0000		1,090,405	1,090,405	1,258,088	1,131,372		(1,183)		(1,183)		1,130,189		(39,784)	(39,784)	42,744	01/30/2018	2FE
31331F AY 7	FED EXPRESS SER 1998 CL 1B 6.845% 01/1		01/15/2014	Various		222,418	222,418	224,235	223,020		1		1		223,021		(603)	(603)	7,612	01/15/2019	2FE
31331F BA 8	FED EXPRESS SER 1999 CL 1A 7.650% 01/1		01/15/2014	Redemption 100.0000		62,014	62,014	67,435	64,844		(16)		(16)		64,829		(2,815)	(2,815)	2,372	01/15/2022	1FE
31331F BB 6	FED EXPRESS SER 1997-1 CL B 7.900% 01/		01/15/2014	Redemption 100.0000		29,534	29,534	29,534	29,534				0		29,534			0	1,167	01/15/2020	2FE
31331F BC 4	FED EXPRESS SER 1997 CL C 8.250% 01/15		01/15/2014	Redemption 100.0000		144,242	144,242	147,308	144,729		1		1		144,730		(488)	(488)	5,950	01/15/2019	2FE
31428X AT 3	FEDEX CORP SR UNSECD BD 3.875% 08/01/4		01/14/2014	USLIFE Insurance Co.		675,635	800,000	669,664			52		52		669,716		5,919	5,919	14,294	08/01/2042	2FE
31659E AC 2	FIELDSTONE MTG INVT TR SER 2006-2 CL 2A2		03/25/2014	Paydown		1,096,976	1,096,976	441,040	441,040		655,936		655,936		1,096,976			0		07/25/2036	1FM
31659E AC 2	FIELDSTONE MTG INVT TR SER 2006-2 CL 2A2		03/25/2014	Capital Distribution		44,334		44,334	44,334				0		44,334			0		07/25/2036	1FM
316817 AA 3	FIFTY SEVENTH ST ASSOC LLC BD 7.125% 0		03/01/2014	Redemption 100.0000		116,564	116,564	121,090	117,630		(25)		(25)		117,605		(1,041)	(1,041)	1,387	06/01/2017	1FE
31788* AA 1	FINLAY CHRISTOPHER C PROM NT (USPS) (CTL.		03/01/2014	Paydown		18,021	18,021	18,021	18,021				0		18,021			0	248	01/01/2016	1
32027N A2 7	FIRST FRANKLIN MTG LN TR SER 2006-FF2 CL		03/25/2014	Paydown		756,768	756,768	591,462	598,235		158,533		158,533		756,768			0	503	02/25/2036	1FM
32027N GD 7	FIRST FRANKLIN MTG LN TR SER 2004-FF1 CL		02/25/2014	Paydown									0					0		11/25/2034	4FM
320516 AA 5	FIRST HORIZON MTG PASSTHRU TR SER 2006-A		03/01/2014	Paydown		40,869	300,079	219,288	219,288		(178,419)		(178,419)		40,869			0		06/25/2036	1FM
320516 AA 5	FIRST HORIZON MTG PASSTHRU TR SER 2006-A		03/25/2014	Capital Distribution		69,924		69,924	69,924				0		69,924			0		06/25/2036	1FM
32051D T6 9	FIRST HORIZON MTG PASSTHRU TR SER 2004-1		03/01/2014	Paydown		200,747	200,747	208,930	208,863		(8,116)		(8,116)		200,747			0	1,113	03/25/2034	1FM
32051G F9 1	FIRST HORIZON MTG PASSTHRU TR SER 2005-F		03/01/2014	Paydown		57,073	57,073	52,581	52,581		4,491		4,491		57,073			0		12/25/2020	1FM
32051G F9 1	FIRST HORIZON MTG PASSTHRU TR SER 2005-F		03/25/2014	Capital Distribution		19,032		19,032	19,032				0		19,032			0		12/25/2020	1FM
32051G GK 5	FIRST HORIZON MTG PASSTHRU TR SER 2005-A		03/01/2014	Paydown			190,180						0					0	775	03/25/2035	1FM
32051G HP 3	FIRST HORIZON MTG PASSTHRU TR SER 2005-A		03/01/2014	Paydown			372,950						0					0	1,329	04/25/2035	1FM
32051G J4 8	FIRST HORIZON MTG PASSTHRU TR SER 2005-A		03/01/2014	Paydown		116,961	116,961	92,098	92,098		24,863		24,863		116,961			0		01/25/2036	1FM
32051G J4 8	FIRST HORIZON MTG PASSTHRU TR SER 2005-A		03/25/2014	Capital Distribution		37,351		37,351	37,351				0		37,351			0		01/25/2036	1FM
32051G J5 5	FIRST HORIZON MTG PASSTHRU TR SER 2005-A		03/01/2014	Paydown		145,521	145,521	117,613	117,613		27,908		27,908		145,521			0		01/25/2036	1FM
32051G J5 5	FIRST HORIZON MTG PASSTHRU TR SER 2005-A		03/25/2014	Capital Distribution		46,471		46,471	46,471				0		46,471			0		01/25/2036	1FM
32051G J8 9	FIRST HORIZON MTG PASSTHRU TR SER 2005-A		03/01/2014	Paydown		415,572	415,572	353,695	353,695		61,877		61,877		415,572			0		02/25/2036	1FM
32051G J8 9	FIRST HORIZON MTG PASSTHRU TR SER 2005-A		03/25/2014	Various		75,045		75,045	75,045				0		75,045			0		02/25/2036	1FM
32051G JT 3	FIRST HORIZON MTG PASSTHRU TR SER 2005-F		03/01/2014	Paydown		84,479	84,479	78,461	78,461		6,018		6,018		84,479			0		03/25/2020	1FM
32051G JT 3	FIRST HORIZON MTG PASSTHRU TR SER 2005-F		03/25/2014	Capital Distribution		27,919		27,919	27,919				0		27,919			0		03/25/2020	1FM
32051G JV 8	FIRST HORIZON MTG PASSTHRU TR SER 2005-F		03/01/2014	Paydown			939,025						0					0	2,409	04/25/2035	1FM
32051G LJ 2	FIRST HORIZON MTG PASSTHRU TR SER 2005-2		01/01/2014	Paydown		83,616	83,616	67,780	67,780		15,836		15,836		83,616			0		05/25/2035	1FM
32051G LJ 2	FIRST HORIZON MTG PASSTHRU TR SER 2005-2		03/25/2014	Capital Distribution		20,132		20,132	20,132				0		20,132			0		05/25/2035	1FM
32051G LL 7	FIRST HORIZON MTG PASSTHRU TR SER 2005-2		03/01/2014	Paydown			268,661	237	237		(237)		(237)					0		05/25/2035	6FM
32051G LQ 6	FIRST HORIZON MTG PASSTHRU TR SER 2005-A		03/01/2014	Paydown		117,564	117,564	102,870	102,870		14,695		14,695		117,564			0		05/25/2035	1FM
32051G LQ 6	FIRST HORIZON MTG PASSTHRU TR SER 2005-A		03/25/2014	Capital Distribution		101,688		101,688	101,688				0		101,688			0		05/25/2035	1FM
32051G LV 5	FIRST HORIZON MTG PASSTHRU TR SER 2005-A		03/01/2014	Paydown			45,174						0					0	166	05/25/2035	1FM
32051G QP 3	FIRST HORIZON MTG PASSTHRU TR SER 2005-A		03/01/2014	Paydown		608,820	608,820	605,593	605,711		3,110		3,110		608,820			0	5,538	08/25/2035	1FM
32051G TX 3	FIRST HORIZON MTG PASSTHRU TR SER 2005-A		03/01/2014	Paydown		67,327	67,327	54,398	54,398		12,929		12,929		67,327			0		10/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
32051G TX 3	FIRST HORIZON MTG PASSTHRU TR SER 2005-A		03/25/2014	Capital Distribution		46,577		46,577	46,577				0		46,577			0		10/25/2035	1FM
32051G UK 9	FIRST HORIZON MTG PASSTHRU TR SER 2005-5		03/01/2014	Paydown		238,956	238,956	231,930	231,930		7,026		7,026		238,956			0		10/25/2035	1FM
32051G UK 9	FIRST HORIZON MTG PASSTHRU TR SER 2005-5		03/25/2014	Capital Distribution		59,365		59,365	59,365				0		59,365			0		10/25/2035	1FM
32051G W7 6	FIRST HORIZON MTG PASSTHRU TR SER 2006-A		03/01/2014	Paydown		197,630	604,028	431,346	431,346		(233,716)		(233,716)		197,630			0		05/25/2036	1FM
32051G W7 6	FIRST HORIZON MTG PASSTHRU TR SER 2006-A		03/25/2014	Capital Distribution		429,057		429,057	429,057				0		429,057			0		05/25/2036	1FM
32051G XF 7	FIRST HORIZON MTG PASSTHRU TR SER 2005-A		03/01/2014	Paydown		233,256	293,109	211,091	211,091		22,165		22,165		233,256			0		11/25/2035	1FM
32051G XF 7	FIRST HORIZON MTG PASSTHRU TR SER 2005-A		03/25/2014	Capital Distribution		161,264		161,264	161,264				0		161,264			0		11/25/2035	1FM
32051G Y7 4	FIRST HORIZON MTG PASSTHRU TR SER 2006-A		03/01/2014	Paydown		9,667	9,667	8,194	8,194		1,473		1,473		9,667			0		04/25/2036	1FM
32051G Y7 4	FIRST HORIZON MTG PASSTHRU TR SER 2006-A		03/25/2014	Various		87,264		87,264	87,264				0		87,264			0		04/25/2036	1FM
32052F AJ 5	FIRST HORIZON MTG PASSTHRU TR SER 2006-F		03/01/2014	Paydown		76,343	101,062	64,020	64,020		12,323		12,323		76,343			0		11/25/2036	1FM
32052F AJ 5	FIRST HORIZON MTG PASSTHRU TR SER 2006-F		03/25/2014	Capital Distribution		78,678		78,678	78,678				0		78,678			0		11/25/2036	1FM
32052U AK 9	FIRST HORIZON MTG PASSTHRU TR SER 2006-4		03/01/2014	Paydown		11,805	30,049	26,092	26,092		(14,287)		(14,287)		11,805			0		02/25/2037	1FM
32052U AK 9	FIRST HORIZON MTG PASSTHRU TR SER 2006-4		03/25/2014	Capital Distribution		34,282		34,282	34,282				0		34,282			0		02/25/2037	1FM
32053A AB 2	FIRST HORIZON MTG PASSTHRU TR SER 2006-A		03/01/2014	Paydown		90,655	170,572	147,164	147,164		(56,509)		(56,509)		90,655			0		01/25/2037	1FM
32053A AB 2	FIRST HORIZON MTG PASSTHRU TR SER 2006-A		03/25/2014	Capital Distribution		47,905		47,905	47,905				0		47,905			0		01/25/2037	1FM
32055G AE 1	FIRST HORIZON MTG PASSTHRU TR SER 2007-A		03/01/2014	Paydown		293,974	294,051	188,719	188,719		105,255		105,255		293,974			0		07/25/2037	1FM
32055G AE 1	FIRST HORIZON MTG PASSTHRU TR SER 2007-A		03/25/2014	Various		110,600		110,600	110,600				0		110,600			0		07/25/2037	1FM
32055W AE 6	FIRST HORIZON MTG PASSTHRU TR SER 2007-3		03/01/2014	Paydown		97,940	175,277	93,478	93,478		4,461		4,461		97,940			0		06/25/2037	1FM
32055W AE 6	FIRST HORIZON MTG PASSTHRU TR SER 2007-3		03/25/2014	Capital Distribution		151,745		151,745	151,745				0		151,745			0		06/25/2037	1FM
32056C AG 4	FIRST HORIZON MTG PASSTHRU TR SER 2007-4		03/01/2014	Paydown		194,475	225,104	181,324	181,324		13,151		13,151		194,475			0		08/25/2037	1FM
32056C AG 4	FIRST HORIZON MTG PASSTHRU TR SER 2007-4		03/25/2014	Capital Distribution		69,107		69,107	69,107				0		69,107			0		08/25/2037	1FM
32056C AJ 8	FIRST HORIZON MTG PASSTHRU TR SER 2007-4		03/01/2014	Paydown		99,722	115,428	87,592	87,592		12,130		12,130		99,722			0		08/25/2037	1FM
32056C AJ 8	FIRST HORIZON MTG PASSTHRU TR SER 2007-4		03/25/2014	Capital Distribution		35,436		35,436	35,436				0		35,436			0		08/25/2037	1FM
33632* TH 0	FIRST SEC BK NA (WELLS FARGO) NT SER A (		01/01/2014	Various		623,318	623,318	611,105	623,318				0		623,318			0	19,136	01/01/2014	2
33632* TP 2	FIRST SEC BK NA (WELLS FARGO) NT SER B (		01/01/2014	Various		707,601	707,601	720,986	707,601				0		707,601			0	25,934	01/01/2014	2
33632* TW 7	FIRST SEC BK NA (WELLS FARGO) PASS THRU		03/10/2014	Various		137,228	137,228	137,228	137,228				0		137,228			0	1,753	01/01/2023	2
33632* TZ 0	FIRST SEC BK NA (WELLS FARGO) PASS THRU		03/05/2014	Redemption 100.0000		115,446	115,446	115,446	115,446				0		115,446			0	1,606	03/05/2020	1
33632* UB 1	FIRST SEC BK NA (WELLS FARGO) PASS THRU		03/10/2014	Various		70,835	70,835	70,835	70,835				0		70,835			0	969	01/10/2023	2
33632* UC 9	FIRST SEC BK NA (WELLS FARGO) PROM NT BA		03/31/2014	Various		144,982	144,982	144,982	144,982				0		144,982			0	1,946	05/31/2015	1
33632* UD 7	FIRST SEC BK NA (WELLS FARGO) PROM NT RA		03/31/2014	Redemption 100.0000		132,728	132,728	132,728	132,728				0		132,728			0	1,781	05/31/2015	1
33632* UE 5	FIRST SEC BK NA (WELLS FARGO) PTC (BAKER		03/28/2014	Redemption 100.0000		728,741	728,741	728,741	728,741				0		728,741			0	29,281	09/28/2015	1
33632* UR 6	FIRST SEC BK NA (WELLS FARGO) PARTN (INT		03/28/2014	Redemption 100.0000		1,769,211	1,769,211	1,769,211	1,769,211				0		1,769,211			0	4,638	05/28/2014	3
33903* DC 0	FLEET NATL BK SECD NT (CHEVRONTEXACO)		01/02/2014	Various		735,940	735,940	735,940	735,940				0		735,940			0	26,383	01/02/2018	1
348609 AG 3	FT SAM HOUSTON MILIT HSG BD 6.075% 03/		03/15/2014	Call 100.0000		45,000	45,000	45,000	45,000				0		45,000			0	1,367	09/15/2049	1FE
35086# AA 7	450 REMAINDER PASSTHRU TR CTF SER 2013-1		03/10/2014	Redemption 100.0000		223,416	223,416	223,416	223,416				0		223,416			0	2,162	09/10/2063	1FE
361561 AA 1	GCIC FDG CORP BD 5.129% 01/15/14		01/15/2014	Redemption 100.0000		2,023,746	2,023,746	2,006,264	2,023,493		253		253		2,023,746			0	51,899	01/15/2014	2FE
36159G AN 7	GE BUS LN TR SER 2004-1 CL B (ABS) 0.8		03/17/2014	Paydown		367,512	367,512	367,512	367,512				0		367,512			0	343	05/15/2032	1FE
36159G AP 2	GE BUS LN TR SER 2004-1 CL C (ABS) 1.3		03/17/2014	Paydown		229,695	229,695	229,695	229,695				0		229,695			0	339	05/15/2032	3AM
36170U AG 6	G FORCE LLC SER 2005-RRA CL E 5.671% 0		01/01/2014	Paydown			(1,094)						0					0		08/22/2036	6FE
36170U AG 6	G FORCE LLC SER 2005-RRA CL E 5.671% 0		03/19/2014	Various		2,761		2,761	35				0		2,761			0		08/22/2036	6FE
361849 XR 8	GMAC CMS INC SER 2003-C1 CL K 5.000% 0		03/01/2014	Paydown		74,809	74,809	56,691	74,809				0		74,809			0	566	05/10/2036	1FM
361856 CV 7	GMACM HOME EQ LN TR SER 2004-HE1 CL A3		03/25/2014	Paydown		1,150,001	1,150,001	656,407	656,407		493,593		493,593		1,150,001			0		06/25/2034	1FM
361856 CV 7	GMACM HOME EQ LN TR SER 2004-HE1 CL A3		03/25/2014	Capital Distribution		81,654		81,654	81,654				0		81,654			0		06/25/2034	1FM
36185M CB 6	GMACM MTG LN TR SER 2005-J1 CL A5 5.50		03/25/2014	Capital Distribution		32,025		32,025	32,025				0		32,025			0		12/25/2035	1FM
36185M CP 5	GMACM MTG LN TR SER 2005-J1 CL A17 5.5		03/25/2014	Capital Distribution		89,364		89,364	89,364				0		89,364			0		12/25/2035	3FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36185M DS 8	GMACM MTG LN TR SER 2006-AR1 CL 3A1 4		03/01/2014	Paydown		237,437	244,627	193,738	193,738		43,699		43,699		237,437			0		04/19/2036	1FM
36185M DS 8	GMACM MTG LN TR SER 2006-AR1 CL 3A1 4		03/25/2014	Various		124,844		124,844	124,844				0		124,844			0		04/19/2036	1FM
36185M EG 3	GMACM MTG LN TR SER 2006-J1 CL A6 5.75		03/01/2014	Paydown		229,721	229,721	222,479	222,479		7,243		7,243		229,721			0		04/25/2036	2FM
36185M EG 3	GMACM MTG LN TR SER 2006-J1 CL A6 5.75		03/25/2014	Capital Distribution		83,025		83,025	83,025				0		83,025			0		04/25/2036	2FM
36185N 7P 9	GMACM MTG LN TR SER 2005-AR3 CL M1 3.5		03/01/2014	Paydown		12,342	144,321	2,071	2,071		10,272		10,272		12,342			0		06/19/2035	1FM
36185N 7P 9	GMACM MTG LN TR SER 2005-AR3 CL M1 3.5		02/19/2014	Capital Distribution		16,010		16,010	16,010				0		16,010			0		06/19/2035	1FM
36185N G8 7	GMACM MTG LN TR SER 2003-AR2 CL M1 3.1		03/01/2014	Paydown		47,806	47,806	46,412	46,592		1,214		1,214		47,806			0	216	12/19/2033	3FM
36185N H7 8	GMACM MTG LN TR SER 2003-J8 CL A 5.250		03/01/2014	Paydown		11,566	11,566	11,620	11,596		(29)		(29)		11,566			0	92	12/25/2033	1FM
36185N V5 6	GMACM MTG LN TR SER 2004-J1 CL A20 5.5		03/01/2014	Paydown		151,747	151,747	153,265	151,826		(79)		(79)		151,747			0	1,309	04/25/2034	1FM
36185N XR 6	GMACM MTG LN TR SER 2003-GH1 CL A5 5.6		03/01/2014	Paydown		461,648	461,648	461,482	460,497		1,152		1,152		461,648			0	4,178	07/25/2034	1FM
362256 AA 7	GSAA HOME EQ TR SER 2006-16 CL A1 0.21		03/25/2014	Paydown		77,958	77,958	39,378	39,378		38,580		38,580		77,958			0		10/25/2036	1FM
362256 AA 7	GSAA HOME EQ TR SER 2006-16 CL A1 0.21		03/25/2014	Capital Distribution		6,081		6,081	6,081				0		6,081			0		10/25/2036	1FM
36228C AU 7	GS MTG SECS CORP II SER 1997-GL CL G 6		03/01/2014	Paydown		111,689	111,689	106,735	111,223		466		466		111,689			0	1,496	07/13/2030	1FM
36228F 4S 2	GS MTG SECS CORP SER 2004-7 CL 4A1 4.6		03/01/2014	Paydown		233,554	233,554	222,460	224,468		9,086		9,086		233,554			0	1,490	06/25/2034	1FM
36228F G7 5	GS MTG SECS CORP SER 2004-3F CL 2A4 5		03/01/2014	Paydown		211,595	211,595	211,570	210,912		682		682		211,595			0	1,925	02/25/2034	1FM
36228F ZA 7	GS MTG SECS CORP SER 2003-13 CL B1 2.5		03/01/2014	Paydown		88,277	88,277	85,558	85,558		2,719		2,719		88,277			0	450	10/25/2033	1FM
36228F ZB 5	GS MTG SECS CORP SER 2003-13 CL B2 2.5		03/01/2014	Paydown		22,069	22,069	19,871	20,125		1,944		1,944		22,069			0	113	10/25/2033	1FM
36228F ZX 7	GS MTG SECS CORP SER 2003-13 CL B2 5.0		02/01/2014	Paydown		616,087	616,087	599,452	616,087				0		616,087			0	6,667	07/27/2033	1FM
362290 AC 2	GSR MTG LN TR SER 2007-AR1 CL 2A1 2.61		03/01/2014	Paydown		633,716	808,570	571,084	571,084		62,632		62,632		633,716			0		03/25/2047	1FM
362290 AC 2	GSR MTG LN TR SER 2007-AR1 CL 2A1 2.61		03/25/2014	Capital Distribution		228,948		228,948	228,948				0		228,948			0		03/25/2047	1FM
3622EA AE 0	GSAA HOME EQ TR SER 2007-3 CL A4A 0.37		03/26/2014	Paydown		347,382	347,382	194,953	194,953		152,428		152,428		347,382			0		03/25/2047	1FM
3622EA AE 0	GSAA HOME EQ TR SER 2007-3 CL A4A 0.37		03/26/2014	Various		29,120		29,120	29,120				0		29,120			0		03/25/2047	1FM
3622EB AA 6	GSAA HOME EQ TR SER 2007-4 CL A1 0.254		03/25/2014	Paydown		141,789	141,789	70,992	70,992		70,797		70,797		141,789			0		03/25/2037	1FM
3622EB AA 6	GSAA HOME EQ TR SER 2007-4 CL A1 0.254		03/25/2014	Capital Distribution		15,328		15,328	15,328				0		15,328			0		03/25/2037	1FM
3622EB AB 4	GSAA HOME EQ TR SER 2007-4 CL A2 0.354		03/25/2014	Paydown		75,818	75,818	38,169	38,169		37,649		37,649		75,818			0		03/25/2037	1FM
3622EB AB 4	GSAA HOME EQ TR SER 2007-4 CL A2 0.354		03/25/2014	Capital Distribution		6,116		6,116	6,116				0		6,116			0		03/25/2037	1FM
3622EC AB 2	GSAA HOME EQ TR SER 2007-5 CL 2A1A 0.2		03/25/2014	Paydown		109,404	109,404	70,802	70,802		38,602		38,602		109,404			0		04/25/2047	1FM
3622EC AB 2	GSAA HOME EQ TR SER 2007-5 CL 2A1A 0.2		02/25/2014	Capital Distribution		6,614		6,614	6,614				0		6,614			0		04/25/2047	1FM
3622MS AA 0	GS MTG SECS TR SER 2007-GKK1 CL A1 5.3		03/01/2014	Paydown		37,604	1,748,828	326,368	326,368		(288,764)		(288,764)		37,604			0		12/20/2049	6FE
3622MS AA 0	GS MTG SECS TR SER 2007-GKK1 CL A1 5.3		03/25/2014	Various		114,062		114,062	114,062				0		114,062			0		12/20/2049	6FE
3622N6 AA 7	GS MTG LN TR SER 2007-AR2 CL 1A1 2.844		03/01/2014	Paydown		425,544	520,124	449,535			(23,991)		(23,991)		425,544			0		05/25/2037	1FM
3622N6 AA 7	GS MTG LN TR SER 2007-AR2 CL 1A1 2.844		03/25/2014	Capital Distribution		93,688		93,688					0		93,688			0		05/25/2037	1FM
3622NA AD 2	GSR MTG LN TR SER 2007-OA1 CL 2A2 0.39		03/25/2014	Paydown		918,073	918,073	501,338	501,338		416,735		416,735		918,073			0		05/25/2037	1FM
3622NA AD 2	GSR MTG LN TR SER 2007-OA1 CL 2A2 0.39		03/25/2014	Capital Distribution		40,746		40,746	40,746				0		40,746			0		05/25/2037	1FM
3622NA AX 8	GSR MTG LN TR SER 2007-OA1 CL 2A4 0.39		03/25/2014	Paydown		951,073	951,073	582,549	575,255	7,294	368,524		375,818		951,073			0		05/25/2037	1FM
3622NA AX 8	GSR MTG LN TR SER 2007-OA1 CL 2A4 0.39		03/25/2014	Capital Distribution		42,211		42,211	42,211				0		42,211			0		05/25/2037	1FM
362320 AZ 6	GTE CORP DEB 6.840% 04/15/18		03/19/2014	Call 119.6850		2,393,700	2,000,000	2,368,630	2,242,989		150,711		150,711		2,393,700			0	58,520	04/15/2018	2FE
362334 BS 2	GS MTG SECS CORP SER 2006-3 CL A3 0.45		03/25/2014	Paydown		481,111	481,111	305,318	305,318		175,793		175,793		481,111			0		03/25/2036	1FM
362334 BS 2	GS MTG SECS CORP SER 2006-3 CL A3 0.45		03/25/2014	Capital Distribution		25,139		25,139	25,139				0		25,139			0		03/25/2036	1FM
362341 4D 8	GS MTG SECS CORP SER 2006-AR1 CL 2A4 2		03/01/2014	Paydown		734	51,176	44,782	44,763		(44,048)		(44,048)		734			0		01/25/2036	1FM
362341 4D 8	GS MTG SECS CORP SER 2006-AR1 CL 2A4 2		03/25/2014	Capital Distribution		93,696		93,696	93,657				0		93,696			0		01/25/2036	1FM
362341 7P 8	GS MTG SECS CORP SER 2006-1F CL 2A15 6		03/01/2014	Paydown		333,507	419,847	279,215	279,215		54,291		54,291		333,507			0		02/25/2036	1FM
362341 7P 8	GS MTG SECS CORP SER 2006-1F CL 2A15 6		03/25/2014	Capital Distribution		145,402		145,402	145,402				0		145,402			0		02/25/2036	1FM
362341 D8 9	GS MTG SECS CORP SER 2005-15 CL 2A3 0		03/25/2014	Paydown		674,400	674,400	491,413	491,413		182,988		182,988		674,400			0		01/25/2036	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
362341 D8 9	GS MTG SECS CORP SER 2005-15 CL 2A3 0		03/25/2014	Capital Distribution		45,946		45,946	45,946				0		45,946			0		01/25/2036	1FM
362341 EN 5	GS MTG SECS CORP SER 2005-6F CL 3A19 5		03/01/2014	Paydown		163,252	163,252	161,848	161,848		1,403		1,403		163,252			0		07/25/2035	1FM
362341 EN 5	GS MTG SECS CORP SER 2005-6F CL 3A19 5		03/01/2014	Paydown		378,482	378,482	382,480	382,480		(3,998)		(3,998)		378,482			0		07/25/2035	2FM
362341 EN 5	GS MTG SECS CORP SER 2005-6F CL 3A19 5		03/25/2014	Capital Distribution		43,324		43,324	43,324				0		43,324			0		07/25/2035	1FM
362341 EN 5	GS MTG SECS CORP SER 2005-6F CL 3A19 5		03/25/2014	Capital Distribution		100,443		100,443	100,443				0		100,443			0		07/25/2035	2FM
362341 FR 5	GS MTG SECS CORP SER 2005-AR4 CL 6A1 5		03/01/2014	Paydown		266,173	266,173	258,188	256,939		9,234		9,234		266,173			0	(16,361)	07/25/2035	1FM
362341 L4 9	GS MTG SECS CORP SER 2005-WMC3 CL A2B		03/25/2014	Paydown		82,046	82,046	67,587	67,587		14,459		14,459		82,046			0		12/25/2035	1FM
362341 L4 9	GS MTG SECS CORP SER 2005-WMC3 CL A2B		03/25/2014	Capital Distribution		5,328		5,328	5,328				0		5,328			0		12/25/2035	1FM
362341 S7 5	GS MTG SECS CORP SER 2005-9F CL 2A6 6		03/01/2014	Paydown		96,211	96,211	87,924	87,924		8,287		8,287		96,211			0		01/25/2036	1FM
362341 S7 5	GS MTG SECS CORP SER 2005-9F CL 2A6 6		03/25/2014	Capital Distribution		41,645		41,645	41,645				0		41,645			0		01/25/2036	1FM
362341 UA 5	GS MTG SECS CORP SER 2005-MTR1 CL A2 0		02/25/2014	Paydown		1,104,084	1,104,084	1,070,962	1,103,792		292		292		1,104,084			0	568	10/25/2035	1FM
362341 ZV 4	GS MTG SECS CORP SER 2005-14 CL 2A3 0		03/25/2014	Paydown		617,994	617,994	504,332	504,332		113,663		113,663		617,994			0		12/25/2035	1FM
362341 ZV 4	GS MTG SECS CORP SER 2005-14 CL 2A3 0		03/25/2014	Capital Distribution		34,299		34,299	34,299				0		34,299			0		12/25/2035	1FM
36237# AA 3	GWD VENTURES LLC PROM NT (BI LO) (CTL)		02/01/2014	Various		201,375	201,375	201,375	201,375				0		201,375			0	6,641	09/01/2014	4
36242D 4W 0	GS MTG SECS CORP SER 2005-AR3 CL 6A1 2		03/01/2014	Paydown		89,899	89,899	85,573			4,326		4,326		89,899			0		05/25/2035	1FM
36242D 4W 0	GS MTG SECS CORP SER 2005-AR3 CL 6A1 2		03/25/2014	Capital Distribution		22,607		22,607					0		22,607			0		05/25/2035	1FM
36242D A6 0	GS MTG SECS CORP SER 2005-HE2 CL M2 0		03/25/2014	Capital Distribution		42,074		42,074	42,074				0		42,074			0		03/25/2035	1FM
36242D EL 3	GS MTG SECS CORP SER 2004-10F CL 1A4 4		03/01/2014	Paydown		67,718	67,718	65,570	66,961		757		757		67,718			0	518	08/25/2019	1FM
36242D EZ 2	GS MTG SECS CORP SER 2004-10F CL 7A1 5		03/01/2014	Paydown		56,294	56,294	55,089	55,158		1,136		1,136		56,294			0	347	09/25/2034	1FM
36242D QY 2	GS MTG SECS CORP SER 2004-15F CL 2A2 5		03/01/2014	Paydown		10,397	10,397	10,085	10,187		210		210		10,397			0	119	12/25/2034	1FM
36242D U3 5	GS MTG SECS CORP SER 2005-RP2 CL 2A1 3		03/01/2014	Paydown		40,155	40,155	31,312	31,312		8,843		8,843		40,155			0		03/25/2035	1FM
36242D U3 5	GS MTG SECS CORP SER 2005-RP2 CL 2A1 3		03/25/2014	Capital Distribution		18,996		18,996	18,996				0		18,996			0		03/25/2035	1FM
36242D YH 0	GS MTG SECS CORP SER 2005-2F CL 3A1 0		02/25/2014	Paydown		12,824	12,824	11,744	11,744		1,079		1,079		12,824			0		03/25/2035	1FM
36242D YH 0	GS MTG SECS CORP SER 2005-2F CL 3A1 0		03/25/2014	Capital Distribution		1,386		1,386	1,386				0		1,386			0		03/25/2035	1FM
362437 AD 7	GSAMP TR SER 2006-HE5 CL A2C 0.304% 08		03/25/2014	Paydown		244,483	244,483	108,602	108,602		135,880		135,880		244,483			0		08/25/2036	1FM
362437 AD 7	GSAMP TR SER 2006-HE5 CL A2C 0.304% 08		03/25/2014	Capital Distribution		10,628		10,628	10,628				0		10,628			0		08/25/2036	1FM
36244K AD 7	GSAMP TR SER 2006-HE3 CL A2C 0.314% 05		03/25/2014	Paydown		2,722,546	2,722,546	1,590,224	1,590,224		1,132,322		1,132,322		2,722,546			0		05/25/2046	1FM
36244K AD 7	GSAMP TR SER 2006-HE3 CL A2C 0.314% 05		03/25/2014	Capital Distribution		45,041		45,041	45,041				0		45,041			0		05/25/2046	1FM
36245E AF 5	GSAMP TR SER 2006-HE7 CL M1 0.404% 10/		03/25/2014	Capital Distribution		10,126		10,126	10,126				0		10,126			0		10/25/2046	1FM
36246L AE 1	GS MTG SECS TR SER 2007-GG10 CL A4 5.8		03/01/2014	Paydown		133,192	133,192	126,678	130,302		2,891		2,891		133,192			0	1,920	08/10/2045	1FM
36249K AE 0	GS MTG SECS TR SER 2010-C1 CL X (IO) 1		02/01/2014	Various		(267)		36,758	26,449		774		774		27,223		(27,490)	(27,490)	79,920	08/10/2043	3FE
362669 AS 2	GSR MTG LN TR SER 2007-4F CL 4A1 0.604		03/25/2014	Paydown		208,009	254,385	158,473	158,473		49,537		49,537		208,009			0		07/25/2037	1FM
362669 AS 2	GSR MTG LN TR SER 2007-4F CL 4A1 0.604		03/25/2014	Capital Distribution		8,910		8,910	8,910				0		8,910			0		07/25/2037	1FM
36298N BA 1	GSR MTG LN TR SER 2006-7F CL 4A3 6.200		03/01/2014	Paydown		730,894	850,368	658,901	658,901		71,993		71,993		730,894			0		08/25/2036	1FM
36298N BA 1	GSR MTG LN TR SER 2006-7F CL 4A3 6.200		03/25/2014	Capital Distribution		251,624		251,624	251,624				0		251,624			0		08/25/2036	1FM
36298Y AC 4	GSAA HOME EQ TR SER 2006-14 CL A3A 0.4		03/25/2014	Paydown		786,178	786,178	489,374	405,597		296,804		296,804		786,178			0		09/25/2036	1FM
36298Y AC 4	GSAA HOME EQ TR SER 2006-14 CL A3A 0.4		03/25/2014	Various		67,092		67,092	53,542				0		67,092			0		09/25/2036	1FM
36804P AF 3	GATX FINL CORP PASS THRU CTFS (ABS) 5		01/02/2014	Redemption 100.0000		277,947	277,947	277,947	277,947				0		277,947			0	7,917	01/02/2025	2FE
36828Q HJ 8	GE COML MTG CORP SER 2004-C2 CL A4 4.8		01/01/2014	Paydown		745,817	745,817	788,730	747,195		(1,378)		(1,378)		745,817			0	3,010	03/10/2040	1FM
36828Q KP 0	GE COML MTG CORP SER 2005-C1 CL A3 4.5		03/01/2014	Paydown		415,605	415,605	410,394	414,851		754		754		415,605			0	4,940	06/10/2048	1FM
368771 AA 9	GEN AMER RAILCAR CORP SER 1997-1 PASSTHR		03/20/2014	Various		2,706,882	2,706,882	2,748,339	2,720,343		(916)		(916)		2,719,427		(12,545)	(12,545)	30,365	08/20/2016	3FE
36877P AA 6	GEN AMER RAILCAR SER 1998-1 PASSTHRU (AB		01/20/2014	Call 111.3208		7,159,556	6,431,465	6,431,465	6,431,465		728,091		728,091		7,159,556			0	(4,037)	09/20/2017	3FE
36877P AA 6	GEN AMER RAILCAR SER 1998-1 PASSTHRU (AB		01/20/2014	Redemption 100.0000		273,599	273,599	273,599	273,599				0		273,599			0	(172)	09/20/2017	3FE
37048@ AB 0	GEN PARTS INTL INC GTD SR NT B 8.480%		01/02/2014	Call 108.1561		12,978,727	12,000,000	12,000,000	12,000,000		978,727		978,727		12,978,727			0	172,427	11/01/2016	3FE
37331N AD 3	GEORGIA PAC LLC BD 3.734% 07/15/23		03/25/2014	DEUTSCHE BANK EUROCLEAR		14,031,759	14,085,000	13,878,655	13,887,023		4,151		4,151		13,891,174		140,585	140,585	404,677	07/15/2023	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
37447@ AA 9	GIANT EAGLE INC & RISER FOODS 1ST MTG NT.		03/28/2014	Redemption 100.0000		249,673	249,673	249,673	249,673				0		249,673			0	2,980	08/31/2014	2
37447@ AB 7	GIANT EAGLE INC & RISER FOODS 1ST MTG NT.		03/30/2014	Redemption 100.0000		111,591	111,591	111,591	111,591				0		111,591			0	1,385	06/30/2023	2
37875* AA 2	GLENN POOL OIL & GAS TR II SR SECD NT		03/01/2014	Redemption 100.0000		297,449	297,449	295,962	296,308		12		12		296,320		1,128	1,128	3,107	08/02/2021	2AM
37877@ AA 8	GLENN POOL OIL & GAS TR I SR SECD TERM L...		03/01/2014	Various		2,660,237	2,660,237	2,660,237	2,660,237				0		2,660,237			0	20,777	08/01/2016	2FE
38012E AC 9	GMACM HOME EQ LN TR SER 2006-HE5 CL 2A2..		03/25/2014	Paydown		117,755	117,755	104,749	104,749		13,007		13,007		117,755			0		02/25/2037	1FM
38012E AC 9	GMACM HOME EQ LN TR SER 2006-HE5 CL 2A2..		03/25/2014	Capital Distribution		1,454		1,454	1,454				0		1,454			0		02/25/2037	1FM
38012U AB 5	GMACM HOME EQ LN TR SER 2006-HE4 CL A2....		03/25/2014	Paydown		490,160	490,160	325,229	325,229		164,931		164,931		490,160			0		12/25/2036	1FM
38012U AB 5	GMACM HOME EQ LN TR SER 2006-HE4 CL A2....		03/25/2014	Various		11,166		11,166	11,166				0		11,166			0		12/25/2036	1FM
38143U AB 7	GOLDMAN SACHS GRP INC BD 5.150% 01/15/....		01/15/2014	Maturity		500,000	500,000	501,540	500,009		(9)		(9)		500,000			0	12,875	01/15/2014	1FE
39278* AA 1	GREEN COUNTRY ENERGY LLC SR SECD NT 7.		02/10/2014	Redemption 100.0000		249,216	249,216	249,216	249,216				0		249,216			0	4,492	02/10/2024	2FE
393505 XD 9	GREEN TREE FINL CORP SER 1997-6 CL A7 (A....		03/15/2014	Paydown		35,425	35,425	35,408	35,423		2		2		35,425			0	432	01/15/2029	1FE
39538B AB 0	GREENPOINT MTG FDG TR SER 2006-AR6 CL A2		03/25/2014	Paydown		905,568	1,362,306	965,502	965,502		(59,934)		(59,934)		905,568			0		10/25/2046	1FM
39538B AB 0	GREENPOINT MTG FDG TR SER 2006-AR6 CL A2		03/25/2014	Capital Distribution		11,397		11,397	11,397				0		11,397			0		10/25/2046	1FM
39538B AE 4	GREENPOINT MTG FDG TR SER 2006-AR6 CL A3		03/25/2014	Paydown			834,993	295,685	295,685		(295,685)		(295,685)					0		10/25/2046	1FM
39538B AE 4	GREENPOINT MTG FDG TR SER 2006-AR6 CL A3		03/25/2014	Capital Distribution		23,129		23,129	23,129				0		23,129			0		10/25/2046	1FM
39539F AC 8	GREENPOINT MTG FDG TR SER 2006-AR4 CL A2		03/25/2014	Paydown		3,200,201	4,347,488	3,392,280	3,392,280		(192,079)		(192,079)		3,200,201			0		09/25/2046	1FM
39539F AC 8	GREENPOINT MTG FDG TR SER 2006-AR4 CL A2		03/25/2014	Capital Distribution		27,459		27,459	27,459				0		27,459			0		09/25/2046	1FM
39539H AC 4	GREENPOINT MTG FDG TR SER 2006-AR8 CL 1A		03/25/2014	Paydown		1,168,073	1,552,174	1,164,349	1,164,349		3,724		3,724		1,168,073			0		01/25/2047	1FM
39539H AC 4	GREENPOINT MTG FDG TR SER 2006-AR8 CL 1A		03/25/2014	Capital Distribution		10,197		10,197	10,197				0		10,197			0		01/25/2047	1FM
39539K AG 8	GREENPOINT MTG FDG TR SER 2007-AR1 CL 3A		03/25/2014	Paydown		79,325	255,744	190,784	190,784		(111,458)		(111,458)		79,325			0		02/25/2037	1FM
39539K AG 8	GREENPOINT MTG FDG TR SER 2007-AR1 CL 3A		03/25/2014	Capital Distribution		11,197		11,197	11,197				0		11,197			0		02/25/2037	1FM
396782 CY 8	GREENWICH CAP ACCEP INC SER 1994-AR5 CL.		03/01/2014	Paydown		644	644	491	491		153		153		644			0		06/25/2024	1FM
396782 CY 8	GREENWICH CAP ACCEP INC SER 1994-AR5 CL.		03/25/2014	Capital Distribution		326		326	326				0		326			0		06/25/2024	1FM
396782 CZ 5	GREENWICH CAP ACCEP INC SER 1994-AR5 CL.		03/01/2014	Paydown		773	773	349	349		423		423		773			0		06/25/2024	1FM
396782 CZ 5	GREENWICH CAP ACCEP INC SER 1994-AR5 CL.		03/25/2014	Capital Distribution		391		391	391				0		391			0		06/25/2024	1FM
396789 EE 5	GREENWICH CAP COML FDG CORP SER 2003-C1		03/01/2014	Paydown		67,631	67,631	52,266	67,631				0		67,631			0	376	07/05/2035	1FM
396789 LN 7	GREENWICH CAP COML FDG CORP SER 2005-GG5		03/12/2014	Capital Distribution		260,935		260,935	260,935				0		260,935			0		04/10/2037	1FM
39678A AA 4	C		03/01/2014	Paydown			346,691						0					0	2,797	03/18/2049	6FE
39678Y AB 0	C		01/01/2014	Paydown			1,334,895						0					0		03/17/2051	6FE
39808@ AA 8	GREYSTONE GRP EUCLID PROM NT (WALGREEN)		03/01/2014	Paydown		42,001	42,001	42,001	42,001				0		42,001			0	544	11/01/2014	2
40149@ AJ 5	GUARDSMARK LLC SR SUB NT 15.000% 01/19/...		03/19/2014	Various		146,218	146,215	147,868	145,128		2		2		146,218			0	5,503	01/19/2015	5
40521@ AD 6	HAIGHTS CROSS OPER CO SR SECD NT 13.000.		02/28/2014	Various		1,086,292	1,030,331	1,030,331	1,030,331				0		1,030,331		55,961	55,961	33,866	06/15/2015	6
40521W AG 0	HAIGHTS CROSS OPER CO SR SECD NT 13.000.		02/28/2014	Various		2,351,829	2,351,829	2,330,224	2,255,400		21,605		21,605		2,351,829			0	135,103	06/15/2015	6
406216 AZ 4	HALLIBURTON CO SR UNSECD NT 3.250% 11/...		01/15/2014	DEUTSCHE BANK EUROCLEAR		3,002,370	3,000,000	2,990,100	2,991,951		50		50		2,992,001		10,369	10,369	17,875	11/15/2021	1FE
41043F AJ 8	HANGER ORTHO GRP INC SR UNSECD NT 7.12		03/28/2014	Various		4,040,973	3,796,000	3,874,557	3,868,836		(9,421)		(9,421)		3,859,415		181,558	181,558	100,388	11/15/2018	4FE
41161P JX 2	HARBORVIEW MTG LN TR SER 2004-11 CL 1A.....		02/19/2014	Capital Distribution		115		115	115				0		115			0		01/19/2035	1FM
41161P SJ 3	HARBORVIEW MTG LN TR SER 2005-9 CL 1A.....		03/03/2014	Paydown		347,107	347,107	324,003	327,366		19,742		19,742		347,107			0	875	06/20/2035	1FM
41162N AC 1	HARBORVIEW MTG LN TR SER 2006-14 CL 2A1A.		03/19/2014	Paydown		676,223	676,223	479,514	479,514		196,709		196,709		676,223			0		01/25/2047	1FM
41162N AC 1	HARBORVIEW MTG LN TR SER 2006-14 CL 2A1A.		03/25/2014	Various		37,347		37,347	37,347				0		37,347			0		01/25/2047	1FM
411640 AB 1	HARBORVIEW MTG LN TR SER 2007-7 CL 2A1A...		03/25/2014	Paydown		547,137	547,137	490,541	471,490		75,647		75,647		547,137			0	(19,752)	10/25/2037	1FM
41165B AC 4	HARBORVIEW MTG LN TR SER 2007-6 CL 2A1A...		03/19/2014	Paydown		701,350	701,350	572,477	577,497		123,854		123,854		701,350			0	389	08/19/2037	1FM
411707 AA 0	HARDEES CARLS JR FDG LLC SER 2013-1A CL...		03/20/2014	Paydown		25,013	25,013	25,013	25,013				0		25,013			0	280	03/20/2043	2AM
413875 AM 7	HARRIS CORP NT 4.400% 12/15/20		01/13/2014	Wells Fargo		2,664,930	2,526,000	2,674,983	2,642,355		(611)		(611)		2,641,744		23,186	23,186	9,571	12/15/2020	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
42026# AA 6	HAWKINS S A LP PROM NT (WALGREEN) (CTL)		03/01/2014	Redemption 100.0000		35,765	35,765	35,765	35,765				0		35,765			0	493	03/01/2015	2
42026# AB 4	HAWKINS S A LP PROM NT (BK AMER) (CTL)		03/01/2014	Paydown		12,081	12,081	12,081	12,081				0		12,081			0	166	08/01/2014	1
42026@ AA 8	HAWKINS SMITH FAIRPARK PROM NT (WALGREEN		03/01/2014	Paydown		36,777	36,777	36,777	36,777				0		36,777			0	507	09/01/2015	2
421933 AH 5	HLTH MGMT ASSOCS INC NT 6.125% 04/15/1		01/27/2014	Call 111.8130		1,118,130	1,000,000	998,020	999,432		118,698		118,698		1,118,130			0	17,354	04/15/2016	3FE
421933 AL 6	HLTH MGMT ASSOCS INC SR UNSECD BD 7.37.		01/27/2014	Various		12,789,975	11,008,000	11,421,882	11,397,958		1,392,017		1,392,017		12,789,975			0	432,981	01/15/2020	4FE
42280# AC 3	HEICO COS LLC SR C SR NT 6.250% 03/15/		03/15/2014	Various		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	62,500	03/15/2015	2
428236 BP 7	HEWLETT PACKARD CO SR UNSUB NT 3.000%.		03/14/2014	Wells Fargo		2,088,920	2,000,000	1,995,680	1,997,578		183		183		1,997,761		91,159	91,159	30,667	09/15/2016	2FE
428236 BX 0	HEWLETT PACKARD CO BD 4.050% 09/15/22		02/27/2014	Various		4,835,978	4,750,000	4,776,743	4,773,223		(381)		(381)		4,772,842		63,135	63,135	90,186	09/15/2022	2FE
437076 BC 5	HOME DEPOT INC SR UNSECD BD 3.750% 02/		03/25/2014	WARBURG SECURITIES		4,900,139	4,805,000	4,835,887	4,835,682		(545)		(545)		4,835,137		65,002	65,002	98,603	02/15/2024	1FE
437084 AW 6	HOME EQ ASSET TR SER 2004-1 CL M2 1.35		03/25/2014	Capital Distribution		7,358		7,358	7,358				0		7,358			0		06/25/2034	1FM
43739E AJ 6	HOMEBANC MTG TR SER 2004-2 CL A1 0.524		03/25/2014	Paydown		513,842	513,842	412,198	419,178		94,665		94,665		513,842			0	671	12/25/2034	1FM
43739E AP 2	HOMEBANC MTG TR SER 2005-1 CL A1 0.404		03/25/2014	Paydown		1,015,779	1,015,779	870,300	870,300		145,479		145,479		1,015,779			0		03/25/2035	1FM
43739E AP 2	HOMEBANC MTG TR SER 2005-1 CL A1 0.404		03/25/2014	Various		49,413		49,413	49,413				0		49,413			0		03/25/2035	1FM
43739E BC 0	HOMEBANC MTG TR SER 2005-2 CL M3 0.834		02/25/2014	Paydown									0					0		05/25/2025	4FM
43739E BS 5	HOMEBANC MTG TR SER 2005-4 CL A1 0.424		03/25/2014	Paydown		336,395	336,395	290,561	294,488		41,907		41,907		336,395			0	228	10/25/2035	1FM
43739E CB 1	HOMEBANC MTG TR SER 2005-5 CL A1 0.414		03/25/2014	Paydown		2,325,276	2,325,276	1,743,712	1,743,712		581,564		581,564		2,325,276			0		01/25/2036	1FM
43739E CB 1	HOMEBANC MTG TR SER 2005-5 CL A1 0.414		03/25/2014	Various		108,371		108,371	108,371				0		108,371			0		01/25/2036	1FM
43739E CT 2	HOMEBANC MTG TR SER 2006-1 CL 4A1 5.47		03/01/2014	Paydown		1,836	25,066	16,663	16,663		(14,827)		(14,827)		1,836			0		04/25/2037	1FM
43739E CT 2	HOMEBANC MTG TR SER 2006-1 CL 4A1 5.47		03/25/2014	Capital Distribution		29,202		29,202	29,202				0		29,202			0		04/25/2037	1FM
43739H AA 8	HOMEBANC MTG TR SER 2006-2 CL A1 0.334		03/25/2014	Paydown		864,945	864,945	735,204	740,340		124,605		124,605		864,945			0	439	12/25/2036	1FM
437609 AN 0	HOMESIDE MTG SECS SER 1998-1 CL M 6.75		03/01/2014	Paydown		7,809	7,809	7,661	7,716		92		92		7,809			0	88	02/25/2028	1FM
441060 AL 4	HOSPIRA INC SR UNSUB NT 5.600% 09/15/4		01/17/2014	Various		11,301,966	11,700,000	11,365,284	11,380,403		303		303		11,380,707		(78,741)	(78,741)	232,960	09/15/2040	3FE
444454 AA 0	HUGHES SATELLITE SYS CORP SR UNSECD NT.		01/10/2014	Various		1,276,330	1,132,000	1,232,358	1,219,163		(361)		(361)		1,218,802		57,528	57,528	7,193	06/15/2021	4FE
44643T AC 1	HUNTINGTON NATL BK MTN 4.900% 01/15/14		01/15/2014	Various		18,875,000	18,875,000	18,449,214	18,872,813		2,187		2,187		18,875,000			0	462,438	01/15/2014	2FE
44668* AF 8	HUNTINGTON NATL BK NON-RECOURSE NT (APC/		03/28/2014	Redemption 100.0000		27,939	27,939	27,856	27,894		3		3		27,897		42	42	238	04/28/2017	2
44668* AG 6	HUNTINGTON NATL BK NON-RECOURSE NT (APC/		03/28/2014	Redemption 100.0000		49,801	49,801	49,666	49,738		6		6		49,743		58	58	381	06/28/2016	2
44903# AA 0	HYDROSERVE WESTLAKE LLC SR SECD NT 7.3		03/10/2014	Redemption 100.0000		300,000	300,000	300,000	300,000				0		300,000			0	5,475	12/10/2017	2FE
44923Q AA 2	HYUNDAI CAP AMER SR UNSECD NT 3.750% 0		01/31/2014	BANK OF TOKYO		3,151,020	3,000,000	2,993,790	2,997,292		110		110		2,997,403		153,617	153,617	37,188	04/06/2016	2FE
44923Q AB 0	HYUNDAI CAP AMER SR UNSECD NT 4.000% 0		03/04/2014	HSBC EM		4,270,040	4,000,000	3,982,040	3,988,324		570		570		3,988,894		281,146	281,146	39,556	06/08/2017	2FE
45112A AA 5	ICON BRAND HLDGS LLC SER 2012-1A CL A2 (		01/25/2014	Various		962,500	962,500	962,500	962,500				0		962,500			0	10,176	01/25/2020	2AM
452308 AP 4	ILLINOIS TOOL WKS INC SR UNSECD BD 3.3		02/03/2014	Various		1,943,271	1,889,000	1,881,165	1,882,335		75		75		1,882,410		60,861	60,861	24,970	09/15/2021	1FE
45254N EJ 2	IMPAC CMB TR SER 2003-4 CL 3M1 5.304%		03/01/2014	Paydown		80,270	80,270	80,470	80,263		6		6		80,270			0	539	07/25/2033	1FM
45254N JN 8	IMPAC CMB TR SER 2004-5 CL 1M4 1.254%		03/25/2014	Paydown		46,498	46,498	46,504	46,498		1		1		46,498			0	242	10/25/2034	2FM
45254N JN 8	IMPAC CMB TR SER 2004-5 CL 1M4 1.254%		01/01/2014	Paydown									0					0	(1,252)	10/25/2034	3FM
45254N JP 3	IMPAC CMB TR SER 2004-5 CL 1M5 1.454%		03/25/2014	Paydown		22,200	22,200	22,203	22,200				0		22,200			0	135	10/25/2034	2FM
45254N JP 3	IMPAC CMB TR SER 2004-5 CL 1M5 1.454%		01/01/2014	Paydown									0					0	(692)	10/25/2034	3FM
45254N KA 4	IMPAC CMB TR SER 2004-6 CL M4 1.879% 1		03/25/2014	Paydown		24,666	24,666	15,010	15,010		9,657		9,657		24,666			0		10/25/2034	1FM
45254N KA 4	IMPAC CMB TR SER 2004-6 CL M4 1.879% 1		03/26/2014	Capital Distribution		3,589		3,589	3,589				0		3,589			0		10/25/2034	1FM
45254N KB 2	IMPAC CMB TR SER 2004-6 CL M5 2.104% 1		03/25/2014	Paydown		39,466	39,466	18,363	18,363		21,103		21,103		39,466			0		10/25/2034	1FM
45254N KB 2	IMPAC CMB TR SER 2004-6 CL M5 2.104% 1		03/25/2014	Capital Distribution		6,428		6,428	6,428				0		6,428			0		10/25/2034	1FM
45254N KC 0	IMPAC CMB TR SER 2004-6 CL M6 2.479% 1		03/25/2014	Paydown		39,466	39,466	40	40		39,426		39,426		39,466			0	71	10/25/2034	1FM
45254N KC 0	IMPAC CMB TR SER 2004-6 CL M6 2.479% 1		01/27/2014	Capital Distribution		2,586		2,586	2,586				0		2,586			0		10/25/2034	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
45254N KQ 9	IMPAC CMB TR SER 2004-8 CL 1A 0.874% 1		03/25/2014	Paydown		315,929	139,830	84,756	84,756		231,173		231,173		315,929			0		10/25/2034	1FM
45254N KQ 9	IMPAC CMB TR SER 2004-8 CL 1A 0.874% 1		03/25/2014	Capital Distribution		7,189		7,189	7,189				0		7,189			0		10/25/2034	1FM
45254N MB 0	IMPAC CMB TR SER 2004-11 CL 2A1 0.814%		03/25/2014	Paydown		135,388	135,388	105,476	107,449		27,939		27,939		135,388			0	245	03/25/2035	1FM
45254N ML 8	IMPAC CMB TR SER 2005-1 CL 1A1 0.674%		03/25/2014	Paydown		264,987	264,987	229,188	229,188		35,798		35,798		264,987			0		04/25/2035	1FM
45254N ML 8	IMPAC CMB TR SER 2005-1 CL 1A1 0.674%		03/25/2014	Various		20,199		20,199	20,199				0		20,199			0		04/25/2035	1FM
45254N MY 0	IMPAC CMB TR SER 2005-2 CL 1A1 0.414%		03/25/2014	Paydown		434,935	434,935	362,348	362,348		72,587		72,587		434,935			0		04/25/2035	1FM
45254N MY 0	IMPAC CMB TR SER 2005-2 CL 1A1 0.414%		03/25/2014	Capital Distribution		33,580		33,580	33,580				0		33,580			0		04/25/2035	1FM
45254N NP 8	IMPAC CMB TR SER 2005-3 CL A1 0.394% 0		03/25/2014	Paydown		200,108	200,108	172,471	172,471		27,636		27,636		200,108			0		08/25/2035	1FM
45254N NP 8	IMPAC CMB TR SER 2005-3 CL A1 0.394% 0		03/25/2014	Capital Distribution		14,341		14,341	14,341				0		14,341			0		08/25/2035	1FM
45254N PU 5	IMPAC CMB TR SER 2005-5 CL A1 0.474% 0		03/25/2014	Paydown		55,004	55,004	47,828	47,828		7,176		7,176		55,004			0		08/25/2035	1FM
45254N PU 5	IMPAC CMB TR SER 2005-5 CL A1 0.474% 0		03/25/2014	Capital Distribution		6,788		6,788	6,788				0		6,788			0		08/25/2035	1FM
45254N RG 4	IMPAC CMB TR SER 2005-8 CL 1A 0.414% 0		03/25/2014	Paydown		294,929	294,929	247,750	249,819		45,110		45,110		294,929			0	185	02/25/2036	1FM
45254T NY 6	IMPAC SECD ASSETS CORP SER 2004-1 CL A6		03/01/2014	Paydown		206,394	206,394	206,282	205,971		424		424		206,394			0	1,277	03/25/2034	1FM
45254T PW 8	IMPAC SECD ASSETS CORP SER 2004-3 CL 1A3		01/27/2014	Paydown		1	1	1	1				0		1			0		11/25/2034	1FM
45254T RU 0	IMPAC SECD ASSETS CORP SER 2005-1 CL 5A3		03/25/2014	Paydown		331,186	331,186	152,478	152,478		178,707		178,707		331,186			0		07/25/2035	1FM
45254T RU 0	IMPAC SECD ASSETS CORP SER 2005-1 CL 5A3		03/26/2014	Capital Distribution		8,711		8,711	8,711				0		8,711			0		07/25/2035	1FM
45254T SM 7	IMPAC SECD ASSETS CORP SER 2005-2 CL A1		03/25/2014	Paydown		1,076,088	1,284,507	667,227	667,227		408,861		408,861		1,076,088			0		03/25/2036	1FM
45254T SM 7	IMPAC SECD ASSETS CORP SER 2005-2 CL A1		03/25/2014	Capital Distribution		45,152		45,152	45,152				0		45,152			0		03/25/2036	1FM
45255R AB 3	IMPAC SECD ASSETS CORP SER 2006-3 CL A2		03/25/2014	Paydown		942,881	1,756,415	778,676	778,676		164,205		164,205		942,881			0		11/25/2036	1FM
45255R AB 3	IMPAC SECD ASSETS CORP SER 2006-3 CL A2		03/25/2014	Capital Distribution		64,316		64,316	64,316				0		64,316			0		11/25/2036	1FM
45256V AA 5	IMPAC SECD ASSETS CORP SER 2006-2 CL 1A1		03/25/2014	Paydown		361,518	361,518	234,681	234,681		126,837		126,837		361,518			0		08/25/2036	1FM
45256V AA 5	IMPAC SECD ASSETS CORP SER 2006-2 CL 1A1		03/25/2014	Capital Distribution		20,894		20,894	20,894				0		20,894			0		08/25/2036	1FM
452570 AC 8	IMPAC SECD ASSET TR SER 2007-2 CL 1A1C		03/25/2014	Paydown		817,162	817,162	541,903	541,903		275,259		275,259		817,162			0		05/25/2037	1FM
452570 AC 8	IMPAC SECD ASSET TR SER 2007-2 CL 1A1C		03/25/2014	Capital Distribution		48,851		48,851	48,851				0		48,851			0		05/25/2037	1FM
45257E AB 0	IMPAC SECD ASSETS TR SER 2006-5 CL 1A1B		03/25/2014	Paydown		1,112,087	1,112,087	633,198	633,198		478,889		478,889		1,112,087			0		02/25/2037	1FM
45257E AB 0	IMPAC SECD ASSETS TR SER 2006-5 CL 1A1B		03/25/2014	Capital Distribution		51,728		51,728	51,728				0		51,728			0		02/25/2037	1FM
45257E AC 8	IMPAC SECD ASSETS TR SER 2006-5 CL 1A1C		03/25/2014	Paydown		119,168	119,168	68,306	68,306		50,863		50,863		119,168			0		02/25/2037	1FM
45257E AC 8	IMPAC SECD ASSETS TR SER 2006-5 CL 1A1C		03/25/2014	Capital Distribution		6,622		6,622	6,622				0		6,622			0		02/25/2037	1FM
45660K AA 9	INDYMAC INDX MTG LN TR SER 2006-AR39 CL		03/25/2014	Paydown		345,483	345,483	277,676	273,365	4,311	67,807		72,118		345,483			0		02/25/2037	1FM
45660K AA 9	INDYMAC INDX MTG LN TR SER 2006-AR39 CL		03/25/2014	Capital Distribution		14,583		14,583	14,583				0		14,583			0		02/25/2037	1FM
45660L EF 2	INDYMAC MBS INC SER 2005-AR4 CL 1A1 0		03/25/2014	Paydown		75,993	75,993	58,131	58,131		17,862		17,862		75,993			0		03/25/2035	1FM
45660L EF 2	INDYMAC MBS INC SER 2005-AR4 CL 1A1 0		03/25/2014	Capital Distribution		14,934		14,934	14,934				0		14,934			0		03/25/2035	1FM
45660L W9 6	INDYMAC MBS INC SER 2005-AR31 CL 5A1 0		03/25/2014	Paydown		665,955	1,037,026	598,842	598,842		67,112		67,112		665,955			0		01/25/2036	1FM
45660L W9 6	INDYMAC MBS INC SER 2005-AR31 CL 5A1 0		03/25/2014	Various		41,923		41,923	41,923				0		41,923			0		01/25/2036	1FM
45660N NQ 4	INDYMAC MBS INC SER 2003-A2 CL A9 5.75		03/01/2014	Paydown		416,563	416,563	421,562	417,016		(454)		(454)		416,563			0	(33,011)	05/25/2033	1FM
45660N S2 2	INDYMAC MBS INC SER 2004-AR5 CL 1A1 0		03/27/2014	Paydown		77,904	104,898	86,209	86,209		(8,305)		(8,305)		77,904			0		08/25/2034	1FM
45660N S2 2	INDYMAC MBS INC SER 2004-AR5 CL 1A1 0		03/27/2014	Capital Distribution		57,999		57,999	57,999				0		57,999			0		08/25/2034	1FM
456610 AA 2	INDYMAC INDX MTG LN TR SER 2006-AR15 CL		03/26/2014	Paydown		222,630	237,136	178,076	178,076		44,554		44,554		222,630			0		07/25/2036	1FM
456610 AA 2	INDYMAC INDX MTG LN TR SER 2006-AR15 CL		03/26/2014	Capital Distribution		12,999		12,999	12,999				0		12,999			0		07/25/2036	1FM
45661E DC 5	INDYMAC MBS INC SER 2006-AR7 CL 4A1 2		03/01/2014	Paydown		89,644	241,630	160,088	160,082	6	(70,444)		(70,438)		89,644			0		05/25/2036	1FM
45661E DC 5	INDYMAC MBS INC SER 2006-AR7 CL 4A1 2		03/25/2014	Capital Distribution		130,048		130,048	130,048				0		130,048			0		05/25/2036	1FM
45661F AB 7	INDYMAC RESI MBS LN TR SER 2006-L2 CL A2		02/25/2014	Paydown		8,079,646	8,079,646				8,079,646		8,079,646		8,079,646			0	3	07/25/2014	6FE
45661H AE 7	INDYMAC INDX MTG LN TR SER 2006-AR25 CL		03/01/2014	Paydown		70,306	149,174	91,151	91,151		(20,845)		(20,845)		70,306			0		09/25/2036	1FM
45661H AE 7	INDYMAC INDX MTG LN TR SER 2006-AR25 CL		03/01/2014	Paydown		24,243	51,439	39,898	39,898		(15,655)		(15,655)		24,243			0		09/25/2036	2FM
45661H AE 7	INDYMAC INDX MTG LN TR SER 2006-AR25 CL		03/25/2014	Capital Distribution		72,671		72,671	72,671				0		72,671			0		09/25/2036	1FM

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
45661H AE 7	INDYMAC INDX MTG LN TR SER 2006-AR25 CL		03/26/2014	Capital Distribution		25,059		25,059	25,059				0		25,059			0		09/25/2036	2FM
45661L AB 4	INDYMAC INDX MTG LN TR SER 2006-AR27 CL		03/25/2014	Paydown		928,498	928,498	461,588	461,588		466,910		466,910		928,498			0		10/25/2036	1FM
45661L AB 4	INDYMAC INDX MTG LN TR SER 2006-AR27 CL		03/25/2014	Capital Distribution		51,172		51,172	51,172				0		51,172			0		10/25/2036	1FM
45662F AA 8	INDYMAC INDA MTG LN TR SER 2006-AR3 CL 1		03/01/2014	Paydown		63,397	77,772	69,016			(5,619)		(5,619)		63,397			0		12/25/2036	1FM
45662F AA 8	INDYMAC INDA MTG LN TR SER 2006-AR3 CL 1		03/25/2014	Capital Distribution		29,653		29,653					0		29,653			0		12/25/2036	1FM
45662F AD 2	INDYMAC INDA MTG LN TR SER 2006-AR3 CL 2		03/01/2014	Paydown		48,753	48,753	36,239	36,239		12,514		12,514		48,753			0		12/25/2036	1FM
45662F AD 2	INDYMAC INDA MTG LN TR SER 2006-AR3 CL 2		03/01/2014	Paydown		14,504	14,504	12,648			1,856		1,856		14,504			0		12/25/2036	1FM
45662F AD 2	INDYMAC INDA MTG LN TR SER 2006-AR3 CL 2		03/26/2014	Capital Distribution		117,014		117,014	117,014				0		117,014			0		12/25/2036	1FM
45662F AD 2	INDYMAC INDA MTG LN TR SER 2006-AR3 CL 2		03/26/2014	Capital Distribution		42,053		42,053					0		42,053			0		12/25/2036	1FM
45667Q AC 5	INDYMAC INDX MTG LN TR SER 2006-AR31 CL		03/01/2014	Paydown		120,613	130,631	122,315			(1,703)		(1,703)		120,613			0		11/25/2036	3FM
45667Q AC 5	INDYMAC INDX MTG LN TR SER 2006-AR31 CL		03/25/2014	Capital Distribution		97,691		97,691					0		97,691			0		11/25/2036	3FM
456680 AC 1	INDYMAC MTG LN TR SER 2007-AR5 CL 2A1		03/01/2014	Paydown		10,188	10,188	5,645	5,645		4,543		4,543		10,188			0		09/25/2037	1FM
456680 AC 1	INDYMAC MTG LN TR SER 2007-AR5 CL 2A1		03/25/2014	Various		175,330		175,330	175,330				0		175,330			0		09/25/2037	1FM
456680 AE 7	INDYMAC MTG LN TR SER 2007-AR5 CL 3A1		03/01/2014	Paydown		1,735,095	1,928,909	1,440,704	1,440,704		294,391		294,391		1,735,095			0		09/25/2037	1FM
456680 AE 7	INDYMAC MTG LN TR SER 2007-AR5 CL 3A1		03/25/2014	Various		442,861		442,861	442,861				0		442,861			0		09/25/2037	1FM
45669B AA 0	INDYMAC INDX MTG LN TR SER 2007-AR1 CL 1		03/01/2014	Paydown		1,309,004	1,575,180	1,128,040	1,128,040		180,965		180,965		1,309,004			0		04/25/2037	1FM
45669B AA 0	INDYMAC INDX MTG LN TR SER 2007-AR1 CL 1		03/25/2014	Capital Distribution		78,546		78,546	78,546				0		78,546			0		04/25/2037	1FM
45669J AC 9	INDYMAC INDX MTG LN TR SER 2007-AR15 CL		03/01/2014	Paydown		44,136	96,853	67,852	67,852		(23,716)		(23,716)		44,136			0		08/25/2037	1FM
45669J AC 9	INDYMAC INDX MTG LN TR SER 2007-AR15 CL		03/25/2014	Capital Distribution		69,244		69,244	69,244				0		69,244			0		08/25/2037	1FM
45670B AQ 2	INDYMAC INDX MTG LN TR SER 2007-AR21 CL		03/01/2014	Paydown		1,026,487	1,082,886	960,335			66,152		66,152		1,026,487			0		09/25/2037	1FM
45670B AQ 2	INDYMAC INDX MTG LN TR SER 2007-AR21 CL		03/25/2014	Capital Distribution		72,260		72,260					0		72,260			0		09/25/2037	1FM
460146 CE 1	INTL PAPER CO SR UNSECD NT 7.500% 08/1		03/12/2014	DEUTSCHE BANK EUROCLEAR		3,133,050	2,500,000	3,088,975	3,075,785		(13,260)		(13,260)		3,062,525		70,525	70,525	110,417	08/15/2021	2FE
466157 AC 8	J G WENTWORTH RCVBLS V SER 2001-A CL A2		03/15/2014	Paydown		102,793	102,793	102,793	102,793				0		102,793			0	1,164	08/15/2026	1FE
466247 BE 2	JPMORGAN MTG TR SER 2003-A2 CL B1 2.37		03/01/2014	Paydown		19,370	19,370	19,081	19,120		250		250		19,370			0	77	11/25/2033	1FM
466247 BF 9	JPMORGAN MTG TR SER 2003-A2 CL B2 2.37		03/01/2014	Paydown		9,325	9,325	9,105	9,105		220		220		9,325			0	37	11/25/2033	1FM
466247 BG 7	JPMORGAN MTG TR SER 2003-A2 CL B3 2.37		03/01/2014	Paydown		5,738	5,738	3,938	3,938		1,800		1,800		5,738			0		11/25/2033	1FM
466247 BG 7	JPMORGAN MTG TR SER 2003-A2 CL B3 2.37		03/25/2014	Capital Distribution		2,263		2,263	2,263				0		2,263			0		11/25/2033	1FM
466247 BW 2	JPMORGAN MTG TR SER 2004-A1 CL B1 2.32		03/01/2014	Paydown		46,247	46,247	46,774	46,541		(294)		(294)		46,247			0	122	02/25/2034	2FM
466247 CP 6	JPMORGAN MTG TR SER 2004-A2 CL B1 3.14		03/01/2014	Paydown		22,544	22,544	22,100	22,110		434		434		22,544			0	118	05/25/2034	1FM
466247 DF 7	JPMORGAN MTG TR SER 2004-A3 CL 1B1 3.1		03/01/2014	Paydown		62,695	62,695	61,445	61,424		1,271		1,271		62,695			0	285	07/25/2034	1FM
466247 EC 3	JPMORGAN MTG TR SER 2004-A4 CL B1 2.64		03/01/2014	Paydown		149,131	149,131	145,333	145,078		4,053		4,053		149,131			0	1,028	09/25/2034	1FM
466247 EC 3	JPMORGAN MTG TR SER 2004-A4 CL B1 2.64		01/01/2014	Paydown					(338)		338		338					0	(9,628)	09/25/2034	3FM
466247 ED 1	JPMORGAN MTG TR SER 2004-A4 CL B2 2.64		02/01/2014	Paydown		47,543	47,543	20,454	20,454		27,090		27,090		47,543			0		09/25/2034	1FM
466247 ED 1	JPMORGAN MTG TR SER 2004-A4 CL B2 2.64		02/25/2014	Capital Distribution		7,780		7,780	7,780				0		7,780			0		09/25/2034	1FM
466247 EE 9	JPMORGAN MTG TR SER 2004-A4 CL B3 2.64		03/01/2014	Paydown			672,383	391	391		(391)		(391)					0	5,320	09/25/2034	1FM
466247 EE 9	JPMORGAN MTG TR SER 2004-A4 CL B3 2.64		02/27/2014	Capital Distribution		2,195		2,195	2,195				0		2,195			0		09/25/2034	1FM
466247 GY 3	JPMORGAN MTG TR SER 2004-A6 CL 4A1 5.4		03/01/2014	Paydown		55,434	55,434	55,144	55,173		261		261		55,434			0	499	12/25/2034	1FM
466247 HN 6	JPMORGAN MTG TR SER 2004-S2 CL 1A2 4.5		03/01/2014	Paydown		111,108	111,108	106,733	109,551		1,557		1,557		111,108			0	742	11/25/2019	1FM
466247 K3 6	JPMORGAN MTG TR SER 2006-A2 CL 3A3 5.1		03/01/2014	Paydown		339,570	361,758	301,010	301,010		38,560		38,560		339,570			0		04/25/2036	1FM
466247 K3 6	JPMORGAN MTG TR SER 2006-A2 CL 3A3 5.1		03/25/2014	Capital Distribution		117,476		117,476	117,476				0		117,476			0		04/25/2036	1FM
466247 KE 2	JPMORGAN MTG TR SER 2004-S2 CL 1B2 5.0		03/01/2014	Paydown		20,407	20,407	15,960	15,960		4,447		4,447		20,407			0		11/25/2019	1FM
466247 KE 2	JPMORGAN MTG TR SER 2004-S2 CL 1B2 5.0		03/25/2014	Capital Distribution		3,193		3,193	3,193				0		3,193			0		11/25/2019	1FM
466247 KF 9	JPMORGAN MTG TR SER 2004-S2 CL 1B3 5.0		03/01/2014	Paydown		10,204	10,204				10,204		10,204		10,204			0	87	11/25/2019	1FM
466247 NK 5	JPMORGAN MTG TR SER 2005-A2 CL 1A1 2.5		03/01/2014	Paydown		288,432	288,432	257,224	257,224		31,208		31,208		288,432			0	1,088	04/25/2035	1FM

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466247 TQ 6	JPMORGAN MTG TR SER 2005-A6 CL 2A1 2.7		03/01/2014	Paydown		425,563	425,563	370,343	370,343		55,220		55,220		425,563			0		08/25/2035	1FM
466247 TQ 6	JPMORGAN MTG TR SER 2005-A6 CL 2A1 2.7		03/25/2014	Capital Distribution		60,796		60,796	60,796				0		60,796			0		08/25/2035	1FM
466247 VB 6	JPMORGAN MTG TR SER 2005-S2 CL 2A9 5.5		01/01/2014	Paydown		28,309	28,309	28,079	28,202		107		107		28,309			0	130	09/25/2035	1FM
466247 VH 3	JPMORGAN MTG TR SER 2005-S2 CL 2A15 6		03/01/2014	Paydown		51,599	51,599	50,264	50,264		1,335		1,335		51,599			0		09/25/2035	2FM
466247 VH 3	JPMORGAN MTG TR SER 2005-S2 CL 2A15 6		03/25/2014	Capital Distribution		13,561		13,561	13,561				0		13,561			0		09/25/2035	2FM
466247 VH 3	JPMORGAN MTG TR SER 2005-S2 CL 2A15 6		03/28/2014	Capital Distribution									0					0		09/25/2035	1FM
466247 WK 5	JPMORGAN MTG TR SER 2005-A7 CL 1A3 2.5		03/01/2014	Paydown		819,156	819,156	775,989	775,989		43,166		43,166		819,156			0		10/25/2035	1FM
466247 WK 5	JPMORGAN MTG TR SER 2005-A7 CL 1A3 2.5		03/25/2014	Capital Distribution		119,537		119,537	119,537				0		119,537			0		10/25/2035	1FM
466247 YP 2	JPMORGAN MTG TR SER 2005-A8 CL 2A3 2.4		03/01/2014	Paydown		869,545	869,545	639,338	639,338		230,207		230,207		869,545			0		11/25/2035	1FM
466247 YP 2	JPMORGAN MTG TR SER 2005-A8 CL 2A3 2.4		03/25/2014	Various		143,311		143,311	143,311				0		143,311			0		11/25/2035	1FM
46625H HP 8	JPMORGAN CHASE CO SR NT 3.700% 01/20/1		03/10/2014	J.P. MORGAN SEC INC.		15,407,550	15,000,000	15,034,500	15,007,365		(1,351)		(1,351)		15,006,015		401,535	401,535	359,208	01/20/2015	1FE
46625M CW 7	CL		03/01/2014	Paydown		304,498	304,498	306,021	303,897		602		602		304,498			0	4,095	04/15/2035	1FM
46625M V8 9	B		03/01/2014	Paydown		5,280,000	5,280,000	5,287,418	5,269,294		10,706		10,706		5,280,000			0	31,513	01/15/2038	1FM
46625Y JG 9	JPMORGAN CHASE CMS CORP SER 2005-CB11 CL		03/01/2014	Paydown		111,115	111,115	115,469	111,896		(781)		(781)		111,115			0	998	08/12/2037	1FM
466275 AA 2	JPMORGAN ALT LN TR SER 2007-S1 CL A1 0		03/25/2014	Paydown		104,205	104,205	87,220	87,220		16,985		16,985		104,205			0		04/25/2047	1FM
466275 AA 2	JPMORGAN ALT LN TR SER 2007-S1 CL A1 0		03/25/2014	Capital Distribution		3,838		3,838	3,838				0		3,838			0		04/25/2047	1FM
466287 AC 3	JPMORGAN ALT LN TR SER 2007-A1 CL 1A3A		03/25/2014	Paydown		507,887	577,137	432,519	432,519		75,368		75,368		507,887			0		03/25/2037	1FM
466287 AC 3	JPMORGAN ALT LN TR SER 2007-A1 CL 1A3A		03/25/2014	Capital Distribution		5,439		5,439	5,439				0		5,439			0		03/25/2037	1FM
46628G AN 9	JPMORGAN ALT LN TR SER 2006-A2 CL 4A1		03/01/2014	Paydown		32,104	43,142	27,243	27,243		4,861		4,861		32,104			0		05/25/2036	1FM
46628G AN 9	JPMORGAN ALT LN TR SER 2006-A2 CL 4A1		03/25/2014	Capital Distribution		11,934		11,934	11,934				0		11,934			0		05/25/2036	1FM
46628K AC 4	JPMORGAN MTG TR SER 2006-A3 CL 2A1 2.7		03/01/2014	Paydown		81,608	97,600	70,462	70,462		11,147		11,147		81,608			0		05/25/2036	1FM
46628K AC 4	JPMORGAN MTG TR SER 2006-A3 CL 2A1 2.7		03/26/2014	Capital Distribution		18,860		18,860	18,860				0		18,860			0		05/25/2036	1FM
46629M AF 2	JPMORGAN CHASE CMS TR SER 2006-LDP8 CL A		02/01/2014	Paydown		49,851	49,851	48,636	49,441		409		409		49,851			0	449	05/15/2045	1FM
46629R AB 0	JPMORGAN CHASE CMS TR SER 2006-FL2A CL A		03/15/2014	Paydown		885	885	885	885				0		885			0		11/15/2018	1FM
46630G AH 8	JP MORGAN MTG TR SER 2007-A1 CL 3A2 2		03/01/2014	Paydown		1,689,151	1,689,151	1,454,481	1,454,481		234,670		234,670		1,689,151			0		07/25/2035	1FM
46630G AH 8	JP MORGAN MTG TR SER 2007-A1 CL 3A2 2		03/25/2014	Various		219,721		219,721	219,721				0		219,721			0		07/25/2035	1FM
46630J CQ 0	JPMORGAN CHASE CMS TR SER 2007-LDPX CL A		03/19/2014	Capital Distribution		92,013		92,013	92,013				0		92,013			0		01/15/2049	1FM
46630R AW 1	JPMORGAN MTG TR SER 2007-S1 CL 2A17 0		03/25/2014	Paydown		414,946	444,653	281,568	281,568		133,378		133,378		414,946			0		03/25/2037	1FM
46630R AW 1	JPMORGAN MTG TR SER 2007-S1 CL 2A17 0		03/25/2014	Capital Distribution		19,350		19,350	19,350				0		19,350			0		03/25/2037	1FM
46630U AL 8	JPMORGAN MTG TR SER 2007-A3 CL 3A1 4.8		03/01/2014	Paydown		479,871	520,049	489,019			(9,147)		(9,147)		479,871			0		05/25/2037	3FM
46630U AL 8	JPMORGAN MTG TR SER 2007-A3 CL 3A1 4.8		03/25/2014	Capital Distribution		91,532		91,532					0		91,532			0		05/25/2037	3FM
46630V AL 6	JPMORGAN CHASE CMS TR SER 2007-CB19 CL A		03/12/2014	Capital Distribution		89,161		89,161	89,161				0		89,161			0		02/12/2049	1FM
46631B AC 9	JPMORGAN CHASE CMS TR SER 2007-LD11 CL A		03/17/2014	Paydown		2,824,510	2,824,510	2,824,510	2,824,510				0		2,824,510			0	1,813	06/15/2049	1FM
46631Q BB 7	JPMORGAN CHASE CMS TR SER 2007-CB20 CL J		02/13/2014	MORGAN STANLEY & CO.		324,225	5,895,000						0				324,225	324,225	112,944	02/12/2051	1FM
46637E AL 7	JPMORGAN CHASE CMS TR SER 2011-PLSD CL C		03/12/2014	JEFFRIES & COMPANY		5,401,172	5,000,000	5,551,563	5,414,831		(29,894)		(29,894)		5,384,937		16,235	16,235	69,999	11/13/2044	1FM
46648@ AL 3	JM HUBER CORP SR NT A 5.710% 01/06/14		01/06/2014	Various		15,000,000	15,000,000	13,704,300	14,993,699		6,301		6,301		15,000,000			0	428,250	01/06/2014	3
475070 AD 0	JEFFERSON PILOT CORP SR UNSECD NT 4.75		01/17/2014	Wells Fargo		2,745,386	2,743,000	2,737,596	2,742,894		80		80		2,742,974		2,412	2,412	62,613	01/30/2014	2FE
478045 AA 5	J SEVIER COMB CYCLE GEN LLC SECD NT 4		01/15/2014	Various		267,126	267,126	295,071	293,849		(42)		(42)		293,808		(26,682)	(26,682)	6,179	01/15/2042	1FE
478366 BA 4	JOHNSON CTLS INC SR UNSECD NT 3.750% 1		03/25/2014	US BANK		3,102,510	3,000,000	2,979,480	2,983,136		424		424		2,983,560		118,950	118,950	35,938	12/01/2021	2FE
48020U AA 6	JONES GRP HLDG INC SR UNSUB NT 6.875%		02/18/2014	Various		3,832,875	3,686,800	3,656,688	3,667,434		480		480		3,667,914		164,960	164,960	109,836	03/15/2019	4FE
485260 BH 5	KANSAS GAS ELEC CO BD 5.647% 03/29/21		03/29/2014	Redemption 100.0000		136,085	136,085	136,085	136,085				0		136,085			0	3,842	03/21/2021	1FE
48666K AP 4	KB HOME SR UNSUB NT 9.100% 09/15/17		03/20/2014	Various		5,373,720	4,554,000	5,013,875	4,937,846		(21,383)		(21,383)		4,916,463		457,257	457,257	218,719	09/15/2017	4FE
487836 BD 9	KELLOGG CO SR UNSECD NT 4.000% 12/15/2		03/10/2014	Call 107.3060		790,845	737,000	711,065	717,781		73,065		73,065		790,845			0	6,961	12/15/2020	2FE
488360 AF 5	KEMET CORP SR SECD NT 10.500% 05/01/18		02/05/2014	Various		4,380,698	4,222,000	4,435,044	4,365,496		(5,650)		(5,650)		4,359,846		20,852	20,852	117,636	05/01/2018	5FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
49228R AC 7	KERN RIVER FDG CORP GTD SR NT 6.676% 0...		03/31/2014	Various		764,706	764,706	779,900	768,959		(251)		(251)		768,708		(4,002)	(4,002)	8,509	07/15/2016	1FE
49228R AE 3	KERN RIVER FDG CORP SR NT 4.893% 04/30		03/31/2014	Various		269,063	269,063	269,520	269,225				0		269,225		(162)	(162)	2,194	04/30/2018	1FE
49238# AB 3	KERR MCGEE/BOOMVANG PL STAT TR SECD NON		01/30/2014	Redemption 100.0000		1,499,299	1,499,299	1,499,299	1,499,299				0		1,499,299			0	55,249	01/30/2019	2
49240# AA 1	KERR MCGEE/NANSEN PLAT STAT TR SECD NON		01/30/2014	Various		12,247,198	10,305,013	10,305,013	10,305,013		1,942,185		1,942,185		12,247,198			0	374,587	01/30/2020	2
49240# AA 1	KERR MCGEE/NANSEN PLAT STAT TR SECD NON		01/30/2014	Various		4,728,738	4,728,738	4,728,738	4,728,738				0		4,728,738			0	171,890	01/30/2020	2
49240# AB 9	KERR MCGEE/NANSEN PLAT STAT TR SECD NON		01/30/2014	Various		11,448,411	10,010,695	10,010,695	10,010,695		1,437,716		1,437,716		11,448,411			0	361,386	01/30/2018	2
49240# AB 9	KERR MCGEE/NANSEN PLAT STAT TR SECD NON		01/30/2014	Various		1,328,542	1,328,542	1,328,542	1,328,542				0		1,328,542			0	47,960	01/30/2018	2
493918 A* 7	KIDDER PEABODY ACCEP CORP I SER 1993-1 C.		03/01/2014	Paydown		83	83	62	64		19		19		83			0	1	08/25/2023	1FM
494580 AB 9	KINDRED HLTHCARE INC SR UNSECD NT 8.25..		03/28/2014	Various		10,374,312	9,675,000	9,851,859	9,839,155		(12,843)		(12,843)		9,826,313		548,000	548,000	266,063	06/01/2019	4FE
49725V AB 8	KIOWA PWR PTNRS LLC SR SECD NT SER B 5..		03/30/2014	Various		877,044	877,044	878,330	877,468		(29)		(29)		877,439		(395)	(395)	12,579	03/30/2021	2FE
50075N AT 1	MONDELEZ INTERNATIONAL SR UNSUB NT 6.8.		01/07/2014	Various		6,144,350	5,000,000	5,173,890	5,162,892		(68)		(68)		5,162,824		981,526	981,526	151,823	02/01/2038	2FE
50075N AW 4	MONDELEZ INTERNATIONAL SR UNSECD NT 6.		01/06/2014	DEUTSCHE BANK EUROCLEAR		6,664,195	5,360,000	5,288,327	5,294,377		21		21		5,294,398		1,369,798	1,369,798	166,849	01/26/2039	2FE
50075N AZ 7	MONDELEZ INTERNATIONAL SR UNSUB NT 6.5.		01/06/2014	Various		6,879,378	5,686,000	5,908,249	5,899,023		(73)		(73)		5,898,950		980,428	980,428	153,996	02/09/2040	2FE
50076Q AE 6	KRAFT FOODS GRP INC BD 5.000% 06/04/42		03/04/2014	NOMURA SECURITY CO		12,379,440	12,000,000	12,275,400	12,274,258		(815)		(815)		12,273,444		105,996	105,996	155,000	06/04/2042	2FE
50177A AV 1	LB COML MTG TR SER 2007-C3 CL AJFL 0.5		03/17/2014	Capital Distribution		127,316		127,316	127,316				0		127,316			0		07/15/2044	1FM
50180J AD 7	LB UBS COML MTG TR SER 2007-C2 CL A3 5		03/11/2014	Paydown		10,073	10,073	9,792	9,956		118		118		10,073			0	109	02/15/2040	1FM
50218# AA 7	LSI OATES LP PROM NT (WALGREEN) (CTL)		03/01/2014	Paydown		53,174	53,174	53,174	53,174				0		53,174			0	744	11/01/2016	2
50540R AH 5	LAB CORP AMER HLDGS NT 3.125% 05/15/16		03/25/2014	Various		520,070	500,000	518,535	516,705		(1,626)		(1,626)		515,079		4,991	4,991	5,729	05/15/2016	2FE
516806 AC 0	LAREDO PETE INC BD 5.625% 01/15/22		01/13/2014	BANK OF AMERICA		1,614,025	1,610,000	1,610,000					0		1,610,000		4,025	4,025		01/15/2022	4Z
52108M AR 4	LB UBS COML MTG TR SER 2005-C7 CL G 5		03/17/2014	Various		167,187		167,187	167,187				0		167,187			0		11/15/2040	6FM
52109P AE 5	LB UBS COML MTG TR SER 2007-C6 CL A4 5		03/11/2014	Paydown		6,201	6,201	6,185	6,192		9		9		6,201			0	64	07/15/2040	1FM
521615 AA 2	LEA PWR PTNRS LLC SR SECD NT 6.595% 06		03/15/2014	Various		503,286	503,286	503,286	503,286				0		503,286			0	8,298	06/15/2033	3FE
52465# AD 7	LEGG MASON MTG CAP CORP SER 1998 CL-4 (H		03/05/2014	Redemption 100.0000		28,358	28,358	28,358	28,358				0		28,358			0	344	12/05/2020	2
52465# AQ 8	LEGG MASON MTG CAP CORP SER 2000 CL 7 (A.		03/15/2014	Various		299,196	299,196	299,196	299,196				0		299,196			0	4,234	04/15/2022	2
52465# AW 5	LEGG MASON MTG CAP CORP SER 2001 CL 1 (S.		03/10/2014	Redemption 100.0000		246,623	246,623	246,559	246,603		1		1		246,604		19	19	3,248	06/10/2016	2
52465# AZ 8	LEGG MASON MTG CAP CORP BD 7.560% 06/0..		01/08/2014	Redemption 100.0000		47,363	47,363	47,363	47,363				0		47,363			0	298	06/08/2021	5Z
52465# AZ 8	LEGG MASON MTG CAP CORP BD 7.560% 06/0..		01/16/2014	Tax Free Exchange		16,318,188	16,318,188	16,318,188	16,318,188				0		16,318,188			0	130,219	06/08/2021	5Z
52465# TS 4	LEGG MASON MTG CAP CORP SER 2001 CL 3 (F.		03/08/2014	Redemption 100.0000		95,622	95,622	95,622					0		95,622			0	905	06/08/2021	5Z
52467@ BB 0	LEGG MASON MTG CAP CORP SER 2003 CL 10 (.		03/15/2014	Redemption 100.0000		82,510	82,510	85,876	84,683		(19)		(19)		84,664		(2,155)	(2,155)	903	04/15/2028	2
52467@ BH 7	LEGG MASON MTG CAP CORP SER 2003 CL 18 (.		03/15/2014	Redemption 100.0000		105,324	105,324	113,749	110,732		(46)		(46)		110,685		(5,361)	(5,361)	1,245	05/15/2028	2
52467@ BZ 7	LEGG MASON MTG CAP CORP SER 2004 CL 14 (.		03/05/2014	Redemption 100.0000		223,527	223,527	223,527	223,527				0		223,527			0	1,876	08/05/2020	1
525170 BL 9	LEHMAN ABS CORP SER 2003-1 CL A1 5.000		03/01/2014	Paydown		465,251	465,251	474,847	474,783		(9,531)		(9,531)		465,251			0	4,885	12/25/2033	1FM
52519B BP 4	LEHMAN MTG TR SER 2007-7 CL 5A7 6.500%		03/01/2014	Paydown		124,677	423,704	271,805	271,805		(147,128)		(147,128)		124,677			0		08/25/2037	1FM
52519B BP 4	LEHMAN MTG TR SER 2007-7 CL 5A7 6.500%		03/25/2014	Capital Distribution		937,586		937,586	937,586				0		937,586			0		08/25/2037	1FM
52520M AJ 2	LEHMAN MTG TR SER 2005-1 CL 3A1 5.443%		03/01/2014	Paydown		108,855	110,752	94,063			14,792		14,792		108,855			0		11/25/2035	6FE
52520M AJ 2	LEHMAN MTG TR SER 2005-1 CL 3A1 5.443%		03/25/2014	Capital Distribution		99,896		99,896					0		99,896			0		11/25/2035	6FE
52521V AB 8	LEHMAN BROS SM BAL COML MTG TR SER 2007-		03/25/2014	Paydown		1,651,255	1,651,255	346,119	1,068,257		582,998		582,998		1,651,255			0	1,114	06/25/2037	1FE
525221 AC 1	LEHMAN XS TR SER 2005-3 CL 1A3 0.994%		03/25/2014	Paydown		426,712	426,712	328,835	367,538		59,174		59,174		426,712			0	668	09/25/2035	1FM
525221 FQ 5	LEHMAN XS TR SER 2005-10 CL 1A4 0.504%		03/25/2014	Paydown		219,948	551,694	270,236	270,236		(50,289)		(50,289)		219,948			0		01/25/2036	1FM
525221 FQ 5	LEHMAN XS TR SER 2005-10 CL 1A4 0.504%		03/25/2014	Capital Distribution		38,493		38,493	38,493				0		38,493			0		01/25/2036	1FM
525228 AH 5	LEHMAN XS TR SER 2006-GP3 CL 3A2A 0.31		02/25/2014	Paydown		1,203	1,087	459	459		745		745		1,203			0		06/25/2046	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
525228 AH 5	LEHMAN XS TR SER 2006-GP3 CL 3A2A 0.31		01/27/2014	Capital Distribution									0					0		06/25/2046	1FM
525228 AK 8	LEHMAN XS TR SER 2006-GP3 CL 3A3A 0.36		03/25/2014	Paydown		737,133	2,274,730	1,675,249	1,675,249		(938,116)		(938,116)		737,133			0		06/25/2046	1FM
52522H AE 2	LEHMAN XS TR SER 2006-8 CL 2A3 0.314%		03/25/2014	Paydown		617,047	645,651	491,057	491,057		125,990		125,990		617,047			0		06/25/2036	1FM
52522H AE 2	LEHMAN XS TR SER 2006-8 CL 2A3 0.314%		03/25/2014	Capital Distribution		6,858		6,858	6,858				0		6,858			0		06/25/2036	1FM
52522W AC 3	LEHMAN XS TR SER 2006-11 CL 1A3 0.424%		03/25/2014	Paydown			341,029	87,258	87,258		(87,258)		(87,258)					0		06/25/2046	1FM
52522W AC 3	LEHMAN XS TR SER 2006-11 CL 1A3 0.424%		03/25/2014	Capital Distribution		28,791		28,791	28,791				0		28,791			0		06/25/2046	1FM
525237 AB 9	LEHMAN XS TR SER 2007-10H CL 1A2 0.374		03/25/2014	Paydown			776,524	145,925	145,925		(145,925)		(145,925)					0		07/25/2037	1FM
525237 AB 9	LEHMAN XS TR SER 2007-10H CL 1A2 0.374		03/25/2014	Capital Distribution		32,716		32,716	32,716				0		32,716			0		07/25/2037	1FM
52523M AD 2	LEHMAN XS TR SER 2006-15 CL A4 0.324%		03/25/2014	Paydown		168,898	373,405	282,746	282,746		(113,849)		(113,849)		168,898			0		10/25/2036	1FM
52523M AD 2	LEHMAN XS TR SER 2006-15 CL A4 0.324%		03/25/2014	Capital Distribution		12,807		12,807	12,807				0		12,807			0		10/25/2036	1FM
52523Q AC 5	LEHMAN XS TR SER 2006-20 CL A3 0.394%		03/25/2014	Paydown			690,311	172,071	172,071		(172,071)		(172,071)					0		01/25/2037	1FM
52523Q AC 5	LEHMAN XS TR SER 2006-20 CL A3 0.394%		03/25/2014	Capital Distribution		29,831		29,831	29,831				0		29,831			0		01/25/2037	1FM
52524Y AK 9	LEHMAN XS TR SER 2007-12N CL 3A1 0.334		03/25/2014	Paydown		121,356	121,356	93,643	93,627		27,693		27,693		121,356			0	39	07/25/2037	1FM
529043 AB 7	LEXINGTON RLTY TR BD 4.250% 06/15/23		03/11/2014	Various		14,862,896	15,000,000	14,853,900	14,860,613		2,283		2,283		14,862,896			0	152,292	06/15/2023	2FE
53079E AC 8	LIBERTY MUT GRP INC SR UNSEC D NT 5.75		03/15/2014	Maturity		2,760,000	2,760,000	2,854,061	2,765,152		(5,152)		(5,152)		2,760,000			0	79,350	03/15/2014	2FE
53117C AQ 5	LIBERTY PPTY LP BD 4.400% 02/15/24		02/03/2014	Wells Fargo		2,525,425	2,500,000	2,492,475	2,492,555		30		30		2,492,585		32,840	32,840	39,417	02/15/2024	2FE
53224W AB 4	LIGHT FDG LLC SER 2012-1 CL A2 2.234%		03/24/2014	Paydown		17,692,179	17,692,179	16,807,570	17,305,772		386,407		386,407		17,692,179			0	100,439	03/23/2015	1FE
53238# AA 7	LILCO INC PROM NT (TOYS R US) (CTL) 8		03/01/2014	Paydown		114,836	114,836	94,739	110,098		4,737		4,737		114,836			0	1,708	10/01/2015	4
534187 AP 4	LINCOLN NATL CORP NT 4.750% 02/15/14		02/15/2014	Maturity		2,000,000	2,000,000	1,957,240	1,999,315		685		685		2,000,000			0	47,500	02/15/2014	2FE
536022 AF 3	LINN ENERGY LLC SR UNSECD NT 7.750% 02		03/07/2014	Various		3,821,225	3,530,000	3,849,465	3,800,435		(14,444)		(14,444)		3,785,991		35,234	35,234	134,223	02/01/2021	4FE
53615@ AA 2	LINWOOD DEV CORP NT (AHOLD) (CTL) 9.00		03/01/2014	Redemption 100.0000		128,829	128,829	128,829	128,829				0		128,829			0	1,937	06/01/2019	2
539830 AY 5	LOCKHEED MARTIN CORP SR UNSECD NT 3.35		03/10/2014	GOLDMAN SACHS & CO		9,115,830	9,000,000	8,975,700	8,980,650		431		431		8,981,081		134,749	134,749	149,075	09/15/2021	1FE
542512 AD 0	LONG BEACH MTG LN TR SER 2006-11 CL 2A3		03/25/2014	Paydown		538,467	538,467	182,713	182,713		355,754		355,754		538,467			0		12/25/2036	1FM
542512 AD 0	LONG BEACH MTG LN TR SER 2006-11 CL 2A3		03/25/2014	Capital Distribution		34,646		34,646	34,646				0		34,646			0		12/25/2036	1FM
542514 EX 8	LONG BEACH MTG LN TR SER 2004-1 CL M4		03/25/2014	Paydown		31,176	31,176	31,176	31,176				0		31,176			0	83	02/25/2034	1FM
542514 KC 7	LONG BEACH MTG LN TR SER 2005-1 CL M4		03/25/2014	Capital Distribution		17,733		17,733	17,733				0		17,733			0		02/25/2035	1FM
54251Y AC 2	LONG BEACH MTG LN TR SER 2006-10 CL 2A2		03/25/2014	Paydown		150,483	150,483	56,435	56,435		94,048		94,048		150,483			0		11/25/2036	1FM
54251Y AC 2	LONG BEACH MTG LN TR SER 2006-10 CL 2A2		03/25/2014	Capital Distribution		9,407		9,407	9,407				0		9,407			0		11/25/2036	1FM
548661 CT 2	LOWES COS INC SR UNSECD NT 3.750% 04/1		03/24/2014	JEFFRIES & COMPANY		4,750,920	4,500,000	4,498,200	4,498,574		39		39		4,498,614		252,306	252,306	75,469	04/15/2021	1FE
54910E AE 5	LSTREET II LLC SER 2012-3 CL A-1 (CDO)		03/06/2014	Paydown		12,418,330	12,418,330	17,021,733	17,021,733		(4,603,403)		(4,603,403)		12,418,330			0	18,685	01/31/2045	1FE
54910E AG 0	LSTREET II LLC SER 2012-4 CL A (CDO) 0		03/10/2014	Paydown		6,265,107	6,265,107	8,939,070	8,939,070		(2,673,963)		(2,673,963)		6,265,107			0	8,102	06/11/2042	1FE
54910E AL 9	LSTREET II LLC SER 2012-6 CL A-1 (CDO)		03/05/2014	Paydown		514,952	514,952	1,453,372	1,453,372		(938,420)		(938,420)		514,952			0	658	12/05/2042	1FE
54910E AN 5	LSTREET II LLC SER 2012-7 CL A-1 (CDO)		02/05/2014	Paydown		2,560,892	2,560,892	3,306,059	3,306,059		(745,167)		(745,167)		2,560,892			0	3,323	05/05/2041	1FE
54910E AS 4	LSTREET II LLC SER 2012-9 CL A (CDO) 0		03/10/2014	Paydown		13,048,411	13,048,411	19,234,649	19,234,649		(6,186,238)		(6,186,238)		13,048,411			0	11,062	07/11/2040	1Z
54910E AU 9	LSTREET II LLC SER 2012-10 CL A-1 (CDO)		03/06/2014	Paydown		8,493,060	8,493,060	12,761,573	12,761,573		(4,268,513)		(4,268,513)		8,493,060			0	9,350	05/06/2039	1FE
54910E BA 2	LSTREET II LLC SER 2012-13 CL A-1 (CDO)		02/07/2014	Paydown		5,001,871	5,001,871	6,854,845	6,854,845		(1,852,975)		(1,852,975)		5,001,871			0	6,234	02/11/2042	1FE
54910E BE 4	LSTREET II LLC SER 2012-15 CL A (CDO)		03/10/2014	Paydown		3,313,095	3,313,095	4,401,930	4,401,930		(1,088,836)		(1,088,836)		3,313,095			0	3,950	12/10/2045	1Z
54910E BQ 7	LSTREET II LLC TRANCHE # TR 00039 (CDO)		02/07/2014	Paydown		5,616,149	5,616,149	5,725,795	5,725,795		(109,646)		(109,646)		5,616,149			0	7,000	02/09/2042	1FE
54910E BR 5	LSTREET II LLC TRANCHE # TR 00040 (CDO)		03/05/2014	Paydown		8,217,948	8,217,948	8,397,516	8,397,516		(179,568)		(179,568)		8,217,948			0	6,559	12/05/2040	1FE
54910E BS 3	LSTREET II LLC SER 2012-2 CL A-2 (CDO)		03/10/2014	Paydown		2,513,803	2,513,803	2,562,034	2,562,034		(48,231)		(48,231)		2,513,803			0	2,202	04/10/2040	1FE
54910E BT 1	LSTREET II LLC SER 2012-10 CL-A-2 (CDO)		03/06/2014	Paydown		8,867,640	8,867,640	9,055,604	9,055,604		(187,964)		(187,964)		8,867,640			0	9,762	05/06/2039	1FE
54910E BU 8	LSTREET II LLC SER 2012-8 CL A-2 (CDO)		03/10/2014	Paydown		2,966,578	2,966,578	3,020,711	3,020,711		(54,133)		(54,133)		2,966,578			0	2,133	10/10/2040	1FE
54910E BV 6	LSTREET II LLC SER 2012-6 CL A-2 (CDO)		03/05/2014	Paydown		8,953,844	8,953,844	9,151,922	9,151,922		(198,077)		(198,077)		8,953,844			0	11,445	12/05/2042	1FE
54910E BW 4	LSTREET II LLC SER 2012-4 CL A-2 (CDO)		03/10/2014	Paydown		9,189,299	9,189,299	9,390,249	9,390,249		(200,950)		(200,950)		9,189,299			0	11,884	06/08/2042	1FE
550279 AA 1	LUMINENT MTG TR SER 2005-1 CL A1 0.414		03/25/2014	Paydown		505,356	505,356	419,446	411,840		93,516		93,516		505,356			0	(4,540)	11/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
55027Y AD 0	LUMINENT MTG TR SER 2006-6 CL A1 0.354		03/25/2014	Paydown		21,435	21,435	18,290	18,289		3,146		3,146		21,435			0	8	10/25/2046	1FM
55028B AA 5	LUMINENT MTG TR SER 2006-7 CL 1A1 0.33		03/25/2014	Paydown		149,632	279,639	215,685	213,519	2,167	(66,053)		(63,886)		149,632			0		12/25/2036	1FM
55028B AA 5	LUMINENT MTG TR SER 2006-7 CL 1A1 0.33		03/26/2014	Capital Distribution		9,009		9,009	9,009				0		9,009			0		12/25/2036	1FM
55265K 2V 0	MASTR ASSET SECURITIZATION TR SER 2003-1.		03/01/2014	Paydown		235,885	235,885	232,948	232,948		2,938		2,938		235,885			0		12/25/2033	1FM
55265K 2V 0	MASTR ASSET SECURITIZATION TR SER 2003-1.		03/25/2014	Capital Distribution		96,003		96,003	96,003				0		96,003			0		12/25/2033	1FM
55265K NC 9	MASTR ASSET SECURITIZATION TR SER 2002-7.		03/01/2014	Paydown		32,970	32,970	32,990	32,993		(24)		(24)		32,970			0	393	12/25/2032	1FM
55265K WU 9	MASTR ASSET SECURITIZATION TR SER 2003-4.		03/01/2014	Paydown		54,002	54,002	54,160	54,080		(78)		(78)		54,002			0	350	05/25/2033	2FM
55265W AS 2	MASTR SEASONED SECS TR SER 2003-1 CL B1.		03/01/2014	Paydown		103,879	103,879	104,156	104,158		(278)		(278)		103,879			0	652	02/25/2033	1FM
5526J0 AA 6	MDC HLDGS INC MTN 5.375% 12/15/14		03/25/2014	Call 103.6470		7,255,290	7,000,000	6,991,550	6,999,036		256,254		256,254		7,255,290			0	104,514	12/15/2014	3FE
55275R AC 6	MASTR ABS TR SER 2006-NC3 CL A3 0.254%		03/25/2014	Paydown		59,709	59,709	31,620	31,620		28,089		28,089		59,709			0		10/25/2036	1FM
55275R AC 6	MASTR ABS TR SER 2006-NC3 CL A3 0.254%		03/25/2014	Capital Distribution		2,483		2,483	2,483				0		2,483			0		10/25/2036	1FM
55312V AC 2	ML CFC COML MTG TR SER 2006-4 CL A2FL		01/12/2014	Paydown		7,744	7,744	7,744	7,744				0		7,744			0	2	12/12/2049	1FM
55312Y AR 3	ML CFC COML MTG TR SER 2007-5 CL AJFL		03/17/2014	Capital Distribution		1,362,500		1,362,500	1,362,500				0		1,362,500			0		08/12/2048	1FM
55448Q AJ 5	MACK CALI RLTY LP NT 5.125% 02/15/14		02/15/2014	Various		10,000,000	10,000,000	10,118,150	10,001,800		(1,800)		(1,800)		10,000,000			0	256,250	02/15/2014	2FE
564759 K# 4	MFTRS & TRADERS TR CO PROM NT (CVS) (CTL		03/15/2014	Various		153,581	153,581	153,581	153,581				0		153,581			0	1,846	01/15/2020	2
56602# AA 8	MARBETH LEASE FIN TR PASSTHRU CTF (CTL)		03/17/2014	Redemption 100.0000		140,676	140,676	140,676	140,676				0		140,676			0	2,009	11/17/2022	2
570506 AQ 8	MARKWEST ENERGY PTNRS LP SR UNSECD BD		02/06/2014	Various		837,165	833,000	839,248	838,351		(75)		(75)		838,276		(1,111)	(1,111)	22,398	02/15/2023	3FE
571628 AA 4	MARRIOTT VAC CLUB OWNER TR SER 2007-1 CL		03/01/2014	Redemption 100.0000		524,533	524,533	524,520	523,526		(39)		(39)		523,488		1,045	1,045	8,287	08/01/2015	1FE
571628 AB 2	MARRIOTT VAC CLUB OWNER TR SER 2007-1 CL		03/01/2014	Paydown		434,050	434,050	434,042	433,211		839		839		434,050			0	6,920	05/20/2029	1FE
571628 AC 0	MARRIOTT VAC CLUB OWNER TR SER 2007-1 CL		03/01/2014	Paydown		144,683	144,683	144,682	144,392		291		291		144,683			0	2,410	05/20/2029	1FE
571628 AD 8	MARRIOTT VAC CLUB OWNER TR SER 2007-1 CL		03/01/2014	Paydown		217,025	217,025	215,911	216,058		967		967		217,025			0	3,812	05/20/2029	2AM
57164N AA 9	MARRIOTT VAC CLUB OWNER TR SER 2007-2A C		03/01/2014	Paydown		319,680	319,680	319,678	319,259		421		421		319,680			0	3,060	10/20/2029	1FE
57164N AB 7	MARRIOTT VAC CLUB OWNER TR SER 2007-2A C		03/01/2014	Paydown		25,778	25,778	25,777	25,723		54		54		25,778			0	257	10/20/2029	1FE
57164N AC 5	MARRIOTT VAC CLUB OWNER TR SER 2007-2A C		03/01/2014	Paydown		39,526	39,526	39,525	39,453		73		73		39,526			0	427	10/20/2029	1FE
57164N AD 3	MARRIOTT VAC CLUB OWNER TR SER 2007-2A C		03/01/2014	Paydown		37,807	37,807	37,807	37,728		79		79		37,807			0	455	10/20/2029	2AM
57164X AA 7	MARRIOTT VACATION CLUB TR SER 2009-2 CL		03/20/2014	Paydown		898,810	898,810	898,798	898,804		6		6		898,810			0	7,146	07/20/2031	1FE
57165L AA 2	MARRIOTT VAC CLUB TR SER 2010-1A CL A (A		03/20/2014	Paydown		733,872	733,872	733,792	733,809		62		62		733,872			0	4,350	10/20/2032	1FE
57165L AB 0	MARRIOTT VAC CLUB TR SER 2010-1A CL B (A		03/20/2014	Paydown		244,624	244,624	244,575	244,583		41		41		244,624			0	1,851	10/20/2032	2AM
57629W BS 8	MASSMUTUAL GLBL FDG II BD 2.100% 08/02		03/10/2014	GOLDMAN SACHS & CO		9,992,400	10,000,000	9,981,600	9,983,048		687		687		9,983,735		8,665	8,665	128,917	08/02/2018	1FE
576429 AC 8	MASTR ARM TR SER 2007-2 CL A3 0.364% 0		03/26/2014	Capital Distribution		14,619		14,619	14,619				0		14,619			0		03/25/2047	1FM
576433 DS 2	MASTR ARM TR SER 2003-2 CL B2 2.456% 0		03/01/2014	Paydown		5,386	5,386	2,076	2,076		3,311		3,311		5,386			0		08/25/2033	1FM
576433 DS 2	MASTR ARM TR SER 2003-2 CL B2 2.456% 0		03/25/2014	Capital Distribution		3,569		3,569	3,569				0		3,569			0		08/25/2033	1FM
576433 EK 8	MASTR ARM TR SER 2003-3 CL B2 2.667% 0		03/01/2014	Paydown		22,538	22,538	12,716	12,716		9,822		9,822		22,538			0		09/25/2033	1FM
576433 EK 8	MASTR ARM TR SER 2003-3 CL B2 2.667% 0		03/25/2014	Capital Distribution		7,028		7,028	7,028				0		7,028			0		09/25/2033	1FM
576433 NY 8	MASTR ARM TR SER 2004-6 CL 4A6 2.515%		03/01/2014	Paydown		1,015,100	1,015,100	983,547	1,002,745		12,355		12,355		1,015,100			0	5,372	07/25/2034	1FM
576433 QT 6	MASTR ARM TR SER 2004-8 CL 4A1 2.527%		03/01/2014	Paydown		597,669	597,669	576,004	579,519		18,151		18,151		597,669			0	1,572	09/25/2034	1FM
576434 C3 6	MASTR ALT LN TR SER 2004-13 CL BI1 5.7		03/01/2014	Paydown		97,214	97,214	53,585	53,585		43,630		43,630		97,214			0		01/25/2035	1FM
576434 C3 6	MASTR ALT LN TR SER 2004-13 CL BI1 5.7		03/25/2014	Capital Distribution		26,896		26,896	26,896				0		26,896			0		01/25/2035	1FM
576434 EC 4	MASTR ALT LN TR SER 2003-3 CL B1 6.116		03/01/2014	Paydown		34,896	34,896	34,910	34,907		(11)		(11)		34,896			0	364	05/25/2033	1FM
576434 EX 8	MASTR ALT LN TR SER 2003-4 CL B2 5.884		03/01/2014	Paydown		13,283	13,283	11,811	11,811		1,471		1,471		13,283			0		06/25/2033	4FM
576434 EX 8	MASTR ALT LN TR SER 2003-4 CL B2 5.884		03/25/2014	Capital Distribution		5,499		5,499	5,499				0		5,499			0		06/25/2033	4FM
576434 FT 6	MASTR ALT LN TR SER 2003-5 CL 15B3 5.0		03/01/2014	Paydown		2,757	7,874	59			2,698		2,698		2,757			0		08/25/2018	1FM
576434 FT 6	MASTR ALT LN TR SER 2003-5 CL 15B3 5.0		03/25/2014	Various		3,080		3,080					0		3,080			0		08/25/2018	1FM
576434 SC 9	MASTR ALT LN TR SER 2004-6 CL 1A1 5.25		02/01/2014	Paydown		254,706	254,706	250,768	251,583		3,124		3,124		254,706			0	2,142	07/25/2024	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
576434 TH 7	MASTR ALT LN TR SER 2004-7 CL 6A1 5.50		03/01/2014	Paydown		26,654	26,654	26,633	26,600		54		54		26,654			0	247	08/25/2024	1FM
576434 WP 5	MASTR ALT LN TR SER 2004-10 CL B2 5.50		02/01/2014	Paydown		11,026	11,026				11,026		11,026		11,026			0	83	09/25/2034	1FM
576434 XG 4	MASTR ALT LN TR SER 2004-11 CL 9A2 5.2		03/01/2014	Paydown		224,151	224,151	221,743	222,669		1,482		1,482		224,151			0	1,873	10/25/2024	1FM
576434 ZV 9	MASTR ALT LN TR SER 2004-13 CL 6A1 5.5		03/01/2014	Paydown		185,344	185,344	187,284	186,151		(808)		(808)		185,344			0	1,109	01/25/2035	1FM
57643L LD 6	MASTR ABS TR SER 2005-AB1 CL A5A 5.712		03/25/2014	Capital Distribution		428,240		428,240	428,240				0		428,240			0		11/25/2035	1FM
57643L NV 4	MASTR ABS TR SER 2006-AB1 CL A3A 5.910		03/25/2014	Various		602,759		602,759	602,759				0		602,759			0		02/25/2036	1FM
57643M CZ 5	MASTR ASSET SECURITIZATION TR SER 2004-6.		03/01/2014	Paydown		147,601	147,601	146,872	148,367		(765)		(765)		147,601			0	1,385	06/26/2034	1FM
57645M AD 4	MASTR ABS TR SER 2006-WMC4 CL A4 0.274		03/25/2014	Paydown		32,847	32,847	11,809	11,809		21,038		21,038		32,847			0		10/25/2036	1FM
57645M AD 4	MASTR ABS TR SER 2006-WMC4 CL A4 0.274		03/25/2014	Capital Distribution		2,855		2,855	2,855				0		2,855			0		10/25/2036	1FM
57645T AA 5	MASTR ADJ RATE MTG TR SER 2007-HF2 CL A1		03/25/2014	Paydown		296,529	296,529	255,399	255,399		41,129		41,129		296,529			0		09/25/2037	1FM
57645T AA 5	MASTR ADJ RATE MTG TR SER 2007-HF2 CL A1		03/25/2014	Capital Distribution		7,305		7,305	7,305				0		7,305			0		09/25/2037	1FM
577081 AT 9	MATTEL INC SR UNSECD NT 4.350% 10/01/2		03/14/2014	Various		1,948,385	1,835,000	1,923,080	1,903,740		(1,899)		(1,899)		1,901,842		46,543	46,543	37,251	10/01/2020	2FE
583491 AB 1	MECCANICA HLDGS USA INC SR UNSECD NT 7		03/31/2014	MORGAN STANLEY & CO		1,741,665	1,733,000	1,710,956	1,712,017		72		72		1,712,089		29,576	29,576	91,596	07/15/2039	3FE
58501W BU 4	MED STRUC ENH RATE TR (STEERS) LEVEL ANN		02/01/2014	Various		(325)	(325)	(325)	(325)				0		(325)			0	(1)	03/01/2017	3
58501W BU 4	MED STRUC ENH RATE TR (STEERS) LEVEL ANN		03/01/2014	Redemption 100.0000		1,477,290	1,477,290	1,477,290	1,477,290				0		1,477,290			0	55,693	03/01/2017	5
585055 AS 5	MEDTRONIC INC SR NT 4.450% 03/15/20		03/24/2014	J.P. MORGAN SEC INC		3,011,317	2,735,000	2,730,624	2,732,061		95		95		2,732,156		279,161	279,161	64,573	03/15/2020	1FE
589929 5L 8	MERRILL LYNCH MTG INVS INC SER 2003-OPT1		03/25/2014	Capital Distribution		9,040		9,040	9,040				0		9,040			0		07/25/2034	5FM
589929 5X 2	MERRILL LYNCH MTG INVS INC SER 2003-G CL		03/01/2014	Paydown		266,500	266,500	268,664	268,033		(1,534)		(1,534)		266,500			0	449	01/25/2029	1FM
589929 6D 5	MERRILL LYNCH MTG INVS INC SER 2003-G CL		03/25/2014	Paydown		7,192	9,890	2,713	2,713		4,480		4,480		7,192			0		01/25/2029	3FM
589929 6D 5	MERRILL LYNCH MTG INVS INC SER 2003-G CL		03/25/2014	Capital Distribution		3,330		3,330	3,330				0		3,330			0		01/25/2029	3FM
589929 6S 2	MERRILL LYNCH MTG INVS INC SER 2003-H CL		03/25/2014	Paydown		12,597	12,597	12,597	12,597				0		12,597			0	21	01/25/2029	3FM
589929 6T 0	MERRILL LYNCH MTG INVS INC SER 2003-H CL		03/25/2014	Paydown		6,102	6,102	5,755	5,051	705	347		1,052		6,102			0		01/25/2029	4FM
589929 6T 0	MERRILL LYNCH MTG INVS INC SER 2003-H CL		03/25/2014	Capital Distribution		3,298		3,298	3,298				0		3,298			0		01/25/2029	4FM
589929 7L 6	MERRILL LYNCH MTG INVS INC SER 2004-WMC1		03/25/2014	Paydown		24,201	24,201	24,205	17,954	6,247			6,247		24,201			0	66	10/25/2034	4FM
59020U 3C 7	MERRILL LYNCH MTG INVS INC SER 2006-HE1		03/25/2014	Paydown		384,799	384,799	315,805	355,653		29,146		29,146		384,799			0	(1,988)	12/25/2036	1FM
59020U AY 1	MERRILL LYNCH MTG INVS INC SER 2004-A CL		01/27/2014	Paydown									0					0		04/25/2029	5FM
59020U AY 1	MERRILL LYNCH MTG INVS INC SER 2004-A CL		03/26/2014	Capital Distribution		3,394		3,394	3,394				0		3,394			0		04/25/2029	5FM
59020U DT 9	MERRILL LYNCH MTG INVS INC SER 2004-C CL		01/25/2014	Paydown									0					0		07/25/2029	1FM
59020U DT 9	MERRILL LYNCH MTG INVS INC SER 2004-C CL		03/25/2014	Capital Distribution		3,374		3,374	3,374				0		3,374			0		07/25/2029	1FM
59020U FA 8	MERRILL LYNCH MTG INVS INC SER 2004-HB1		03/25/2014	Capital Distribution		525		525	525				0		525			0		04/25/2029	3FM
59022H CW 0	MERRILL LYNCH MTG TR SER 2004-MKB1 CL B		03/01/2014	Paydown		10,516,804	10,516,804	10,574,117	10,502,476		14,327		14,327		10,516,804			0	137,439	02/12/2042	1FM
59022H LP 5	MERRILL LYNCH MTG TR SER 2005-CKI1 CL E		03/12/2014	Capital Distribution		141,811		141,811	141,811				0		141,811			0		11/12/2037	1FM
59023P AB 9	MLCC MTG INVS TR SER 2006-3 CL 2A1 2.3		03/01/2014	Paydown		121,056	121,056	114,626	114,626		6,431		6,431		121,056			0		10/25/2036	1FM
59023P AB 9	MLCC MTG INVS TR SER 2006-3 CL 2A1 2.3		03/25/2014	Capital Distribution		32,637		32,637	32,637				0		32,637			0		10/25/2036	1FM
59024N AA 5	MERRILL LYNCH MBS TR SER 2007-1 CL 1A1		03/01/2014	Paydown		565,612	889,767	804,259	804,259		(238,647)		(238,647)		565,612			0		04/25/2037	1FM
59024N AA 5	MERRILL LYNCH MBS TR SER 2007-1 CL 1A1		03/25/2014	Capital Distribution		222,929		222,929	222,929				0		222,929			0		04/25/2037	1FM
59025E AV 8	MERRILL LYNCH ALT NT ASSET TR SER 2007-O		03/25/2014	Paydown		607,936	1,148,442	578,407	578,407		29,529		29,529		607,936			0		08/25/2037	1FM
59025E AV 8	MERRILL LYNCH ALT NT ASSET TR SER 2007-O		03/26/2014	Capital Distribution		59,982		59,982	59,982				0		59,982			0		08/25/2037	1FM
59025G AA 9	MERRILL LYNCH MBS TR SER 2007-2 CL 1A1		03/01/2014	Paydown		769,134	929,368	698,705	698,705		70,429		70,429		769,134			0		08/25/2036	1FM
59025G AA 9	MERRILL LYNCH MBS TR SER 2007-2 CL 1A1		03/25/2014	Various		192,738		192,738	192,738				0		192,738			0		08/25/2036	1FM
59025J AA 3	MERRILL LYNCH MBS TR SER 2007-3 CL 1A1		03/01/2014	Paydown		30,658	30,658	25,163	25,163		5,495		5,495		30,658			0		06/25/2037	1FM
59025J AA 3	MERRILL LYNCH MBS TR SER 2007-3 CL 1A1		03/25/2014	Capital Distribution		25,783		25,783	25,783				0		25,783			0		06/25/2037	1FM
591709 AM 2	METROPCS WIRELESS INC SR UNSECD BD 6.2.		02/10/2014	Various		2,805,910	2,784,000	2,806,230	2,806,156		(246)		(246)		2,805,910			0	62,350	04/01/2021	3FE
59549N AA 1	MID-STATE TR VI SER 6 CL A1 (ABS) 7.34		01/01/2014	Paydown		14,726	14,726	14,724	14,726				0		14,726			0	270	07/01/2035	1FE
59549N AC 7	MID-STATE TR VI SER 6 CL A3 (ABS) 7.54		01/01/2014	Paydown		32,214	32,214	31,068	31,939		275		275		32,214			0	607	07/01/2035	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59549R AG 9	MID-STATE TR X SER 10W CL A2 (ABS) 5.9		03/15/2014	Paydown		48,087	48,087	46,008	46,597		1,491		1,491		48,087			0	438	02/15/2036	1AM
59565A AB 6	MIDCONTINENT EXPR P/L LLC SR NT 6.700%		03/04/2014	Various		1,451,370	1,437,000	1,460,256	1,452,459		(412)		(412)		1,452,047		(677)	(677)	46,000	09/15/2019	2FE
59748T AA 7	MIDLAND COGEN VENTURE LP SR SECD NT 6.		03/15/2014	Redemption 100.0000		1,028,280	1,028,280	1,028,280	1,028,280				0		1,028,280			0	30,848	03/15/2025	2FE
598326 A@ 5	MIDWEST INDEP TRANSMN SYS INC SR NT 4		01/16/2014	Redemption 100.0000		1,285,714	1,285,714	1,285,714	1,285,714				0		1,285,714			0	28,864	01/16/2014	1FE
59934* AA 5	MILESTONE AVIATN HOLDCO 19 LLC TERM LN B		03/10/2014	Various		79,900	79,900	79,900	79,900				0		79,900			0	713	03/10/2028	2FE
59934* AB 3	MILESTONE AVIATN HOLDCO 19 LLC TERM LN B		03/10/2014	Redemption 100.0000		10,723	10,723	10,723	10,723				0		10,723			0	97	05/10/2028	2FE
59934* AC 1	MILESTONE AVIATN HOLDCO 19 LLC TERM LN B		03/10/2014	Redemption 100.0000		44,231	44,231	44,231	44,231				0		44,231			0	417	09/10/2028	2FE
604668 AA 1	MIRAMAX LLC SER 2011-1A CL A (ABS) 6.2		01/20/2014	Various		3,804,913	3,804,913	3,785,888	3,795,015		648		648		3,795,663		9,249	9,249	59,452	10/20/2015	2AM
604668 AB 9	MIRAMAX LLC SER 2011-1A CL B (ABS) 12.0		01/20/2014	Various		208,333	208,333	202,302	206,026		(1,873)		(1,873)		204,152		4,181	4,181	5,208	04/20/2017	3AM
60467M AB 7	MIRANT MID-ATLANTIC LLC PASSTHRU CTF B		01/01/2014	Paydown		1,828	1,828	1,828	1,828				0		1,828			0	83	06/30/2017	4AM
60688B AF 5	ML CFC COML MTG TR SER 2007-8 CL AM 5		03/14/2014	Capital Distribution		352,055		352,055	352,055				0		352,055			0		08/12/2049	1FM
606935 AH 7	ML CFC COML MTG TR SER 2006-1 CL A4 5		03/01/2014	Paydown		351,155	351,155	345,723	349,677		1,478		1,478		351,155			0	3,364	02/12/2039	1FM
60871R AC 4	MOLSON COORS BREWING CO SR UNSECD BD 3		01/22/2014	J.P. MORGAN SEC INC.		3,985,600	4,000,000	3,985,960	3,987,964		90		90		3,988,053		(2,453)	(2,453)	33,444	05/01/2022	2FE
610202 BN 2	MONONGAHELA PWR CO SECD MTG BD 4.100%		03/25/2014	BANK OF AMERICA		15,353,250	15,000,000	14,982,900	14,982,900				0		14,982,900		370,350	370,350	206,708	04/15/2024	2FE
617445 CG 4	MORGAN STANLEY CAP I SER 1996-1 CL B1		03/01/2014	Paydown		3,583	3,583	3,599	3,589		(6)		(6)		3,583			0	45	01/25/2027	1FM
617445 CL 3	MORGAN STANLEY CAP I SER 1996-1 CL B4		03/01/2014	Paydown		797	797	804	801		(4)		(4)		797			0	10	01/01/2026	2FM
617445 CM 1	MORGAN STANLEY CAP I SER 1996-1 CL B5		02/01/2014	Paydown		23	23	23	23				0		23			0		01/01/2026	4FM
61744C NX 0	MORGAN STANLEY ABS CAP I INC SER 2005-WM		03/25/2014	Paydown			81,185						0					0	280	02/25/2035	1FM
61744C WX 0	MORGAN STANLEY ABS CAP I INC SER 2006-1		03/25/2014	Paydown		857,971	857,971	801,435	802,258		55,713		55,713		857,971			0	661	12/25/2035	1FM
61744C XM 3	MORGAN STANLEY ABS CAP I INC SER 2006-WM		03/25/2014	Paydown		514,654	514,654	340,320	340,320		174,334		174,334		514,654			0		12/25/2035	1FM
61744C XM 3	MORGAN STANLEY ABS CAP I INC SER 2006-WM		03/25/2014	Capital Distribution		19,858		19,858	19,858				0		19,858			0		12/25/2035	1FM
61744C ZC 3	MORGAN STANLEY ABS CAP I INC SER 2006-NC.		03/25/2014	Paydown		407,956	407,956	342,683	388,417		19,539		19,539		407,956			0	218	03/25/2036	1FM
617451 CQ 0	MORGAN STANLEY CAP I INC SER 2006-T21 CL.		03/01/2014	Paydown		50,613	50,613	52,171	50,637		(24)		(24)		50,613			0	687	10/12/2052	1FM
617451 CZ 0	MORGAN STANLEY CAP I INC SER 2006-T21 CL.		03/13/2014	Capital Distribution		40,527		40,527	40,527				0		40,527			0		10/12/2052	1FM
617451 DA 4	MORGAN STANLEY CAP I INC SER 2006-T21 CL.		03/13/2014	Capital Distribution		27,018		27,018	27,018				0		27,018			0		10/12/2052	1FM
61745M VC 4	MORGAN STANLEY CAP I INC SER 2004-T13 CL.		02/01/2014	Paydown		916,975	916,975	921,779	915,545		1,430		1,430		916,975			0	5,054	09/13/2045	1FM
61745M VD 2	MORGAN STANLEY CAP I INC SER 2004-T13 CL.		03/01/2014	Paydown		353,947	353,947	355,811	353,477		469		469		353,947			0	3,436	09/13/2045	1FM
61745M WR 0	MORGAN STANLEY CAP I INC SER 2004-1 CL B.		03/01/2014	Paydown		62,092	62,092	57,058	57,058		5,034		5,034		62,092			0		11/25/2033	1FM
61745M WR 0	MORGAN STANLEY CAP I INC SER 2004-1 CL B.		03/25/2014	Capital Distribution		10,981		10,981	10,981				0		10,981			0		11/25/2033	1FM
61745M WS 8	MORGAN STANLEY CAP I INC SER 2004-1 CL B.		03/01/2014	Paydown		17,127	17,127	14,503	14,503		2,624		2,624		17,127			0		11/25/2033	1FM
61745M WS 8	MORGAN STANLEY CAP I INC SER 2004-1 CL B.		03/25/2014	Capital Distribution		3,029		3,029	3,029				0		3,029			0		11/25/2033	1FM
61746W WV 8	MSDW CAP I TR SER 2002-IQ3 CL C 5.410%		03/01/2014	Paydown		551,045	551,045	553,787	549,909		1,137		1,137		551,045			0	4,949	09/15/2037	1FM
61747Y DD 4	MORGAN STANLEY SR UNSECD NT 3.800% 04/.		03/25/2014	MORGAN STANLEY & CO.		1,054,070	1,000,000	1,007,460	1,003,665		(350)		(350)		1,003,315		50,755	50,755	15,517	04/29/2016	1FE
61748H FE 6	MORGAN STANLEY MTG LN TR SER 2004-10AR C		03/01/2014	Paydown		111,436	111,436	93,607	95,900		15,537		15,537		111,436			0	508	11/25/2034	1FM
61748H FX 4	MORGAN STANLEY MTG LN TR SER 2004-9 CL 3.		03/01/2014	Paydown		52,221	52,221	50,132	50,765		1,456		1,456		52,221			0	439	11/25/2034	1FM
61749C AD 3	MORGAN STANLEY MTG LN TR SER 2006-6AR CL		03/25/2014	Paydown		359,206	359,206	143,286	143,286		215,920		215,920		359,206			0		05/25/2036	1FM
61749C AD 3	MORGAN STANLEY MTG LN TR SER 2006-6AR CL		03/25/2014	Capital Distribution		19,900		19,900	19,900				0		19,900			0		05/25/2036	1FM
617505 AE 2	MORGAN STANLEY ABS CAP I TR SER 2007-NC1		03/25/2014	Paydown		105,841	105,841	43,547	43,547		62,293		62,293		105,841			0		11/25/2036	1FM
617505 AE 2	MORGAN STANLEY ABS CAP I TR SER 2007-NC1		03/25/2014	Capital Distribution		7,487		7,487	7,487				0		7,487			0		11/25/2036	1FM
61751T AC 3	MORGAN STANLEY MTG LN TR SER 2007-2AX CL		03/25/2014	Paydown		319,993	319,993	171,957	171,957		148,036		148,036		319,993			0		12/25/2036	1FM
61751T AC 3	MORGAN STANLEY MTG LN TR SER 2007-2AX CL		03/25/2014	Capital Distribution		13,977		13,977	13,977				0		13,977			0		12/25/2036	1FM
61753J AC 3	MORGAN STANLEY CAP I TR SER 2007-IQ13 CL.		03/01/2014	Paydown		124,663	124,663	120,777	124,663				0		124,663			0	2,278	03/15/2044	1FM
61755B AC 8	MORGAN STANLEY CAP I TR SER 2007-HQ12 CL.		03/01/2014	Paydown		32,763	32,763	31,800	32,703		61		61		32,763			0	308	04/12/2049	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
61755B BD 5	MORGAN STANLEY CAP I TR SER 2007-HQ12 CL.		03/14/2014	Capital Distribution		143,480		143,480	143,480				0		143,480			0		04/12/2049	1FM
61756X BT 1	MORGAN STANLEY MTG LN TR SER 2007-15AR C		03/01/2014	Paydown		521,493	893,681	590,496	590,496		(69,003)		(69,003)		521,493			0		12/25/2037	6FE
61756X BT 1	MORGAN STANLEY MTG LN TR SER 2007-15AR C		03/25/2014	Capital Distribution		173,053		173,053	173,053				0		173,053			0		12/25/2037	6FE
61760V AA 1	MORGAN STANLEY CAP I TR SER 2012-C4 CL X.		03/01/2014	Various					(978)		(101,903)		(101,903)		(102,881)		102,881	102,881	140,173	03/15/2045	1FE
61760V AA 1	MORGAN STANLEY CAP I TR SER 2012-C4 CL X.		01/01/2014	Paydown				64,521	47,794		(47,794)		(47,794)					0	926	03/15/2045	1FE
61790R AG 1	MORGAN STANLEY MTG TR SER 30 CL 6 9.25		03/01/2014	Paydown		775	775	715	715		60		60		775			0	12	12/01/2018	1
61945C AC 7	MOSAIC CO BD 4.250% 11/15/23		02/27/2014	WOOD GUNDY INC		3,302,325	3,250,000	3,243,175	3,243,250		99		99		3,243,348		58,977	58,977	42,589	11/15/2023	2FE
62754# AA 2	MUSIC LANE RLTY ASSN LP PROM NT (WALGREE		03/01/2014	Paydown		65,001	65,001	65,001	65,001				0		65,001			0	825	06/01/2018	2
62834@ AA 8	MUTUAL PPTYS LAKESHORE LTD PROM NT (WALG		03/01/2014	Paydown		41,090	41,090	41,090	41,090				0		41,090			0	540	10/01/2014	2
628530 AV 9	MYLAN INC SR UNSECD BD 3.125% 01/15/23		02/27/2014	ROYAL BANK OF SCOTLAND		9,524,100	10,000,000	9,280,100	9,306,424		10,966		10,966		9,317,390		206,710	206,710	198,785	01/15/2023	2FE
62898# AA 9	NCF II LLC SR SECD NT 3.700% 02/25/20		03/25/2014	Redemption 100.0000		149,185	149,185	149,185					0		149,185			0	460	02/25/2020	2Z
62912X AB 0	NGPL PIPECO LLC SR NT 7.119% 12/15/17		01/30/2014	Various		6,632,258	7,200,000	8,175,164	7,743,995		(7,249)		(7,249)		7,736,746		(1,104,488)	(1,104,488)	51,988	12/15/2017	4FE
62912X AC 8	NGPL PIPECO LLC SR UNSECD NT 7.768% 12		02/19/2014	BANK OF AMERICA		3,600,000	4,000,000	4,670,440	4,632,719		(1,686)		(1,686)		4,631,033		(1,031,033)	(1,031,033)	59,555	12/15/2037	4FE
629568 AX 4	NABORS INDS INC BD 4.625% 09/15/21		03/21/2014	BARCLAYS SEC		1,806,000	1,755,000	1,749,208	1,750,218		120		120		1,750,338		55,662	55,662	43,065	09/15/2021	2FE
63543P AX 4	NATL COLLEGIATE STUDENT LN TR SER 2004-2.		03/27/2014	Paydown		579,228	579,228	542,360	546,797		32,432		32,432		579,228			0	594	11/27/2028	1AM
63543P BG 0	NATL COLLEGIATE STUDENT LN TR SER 2005-1.		03/25/2014	Paydown		301,303	301,303	276,099	279,001		22,303		22,303		301,303			0	272	11/27/2028	4AM
63543X AB 5	NATL COLLEGIATE STUDENT LN TR SER 2007-1.		01/01/2014	Various		7,128	7,128	5,988	6,147		285		285		6,432		696	696	2,060	09/25/2018	3AM
63543X AB 5	NATL COLLEGIATE STUDENT LN TR SER 2007-1.		03/01/2014	Redemption 100.0000		716,912	716,912	602,206	645,841		2,364		2,364		648,205		68,707	68,707	128	09/25/2018	4AM
63859C CF 8	NATIONSLINK FDG CORP SER 1999-LTL1 CL A3.		03/15/2014	Paydown		633,885	633,885	643,393	633,670		215		215		633,885			0	7,465	01/22/2026	1FM
63860F AD 5	NATIONSTAR HOME EQ LN TR SER 2006-B CL A.		03/25/2014	Capital Distribution		44,855		44,855	44,855				0		44,855			0		09/25/2036	1FM
63946B AC 4	NBCUNIVERSAL MEDIA LLC SR UNSUB NT 2.8.		02/20/2014	Wells Fargo		4,171,720	4,000,000	4,042,873	4,021,622		(1,412)		(1,412)		4,020,210		151,510	151,510	46,000	04/01/2016	1FE
64079* AB 8	NEPTUNE REGL TRANSM SYS LLC NT CL A 6.		03/31/2014	Various		401,279	401,279	407,115	405,561		(86)		(86)		405,475		(4,196)	(4,196)	6,230	06/30/2027	2FE
64110L AD 8	NETFLIX INC BD 5.375% 02/01/21		02/04/2014	Various		2,026,855	2,000,000	2,030,000	2,027,148		(293)		(293)		2,026,855			0	54,646	02/01/2021	3FE
64352V GV 7	NEW CENTURY HOME EQ LN TR SER 2004-A CL.		03/25/2014	Capital Distribution		524,314		524,314	524,314				0		524,314			0		08/25/2034	1FM
651229 AK 2	NEWELL RUBBERMAID INC SR UNSUB NT 4.70.		03/25/2014	BANK OF AMERICA		5,357,550	5,000,000	4,903,890	4,928,405		2,142		2,142		4,930,547		427,003	427,003	144,917	08/15/2020	2FE
651229 AM 8	NEWELL RUBBERMAID INC SR UNSECD BD 4.0.		03/25/2014	BARCLAYS SEC		4,600,170	4,500,000	4,485,690	4,487,555		291		291		4,487,846		112,324	112,324	51,000	06/15/2022	2FE
651639 AL 0	NEWMONT MINING CORP SR UNSECD NT 5.125		03/14/2014	BARCLAYS SEC		2,247,504	2,100,000	2,281,518	2,232,928		(4,372)		(4,372)		2,228,556		18,948	18,948	50,225	10/01/2019	2FE
652482 CL 2	NEWS AMER INC BD 5.400% 10/01/43		01/24/2014	Various		19,904,771	19,760,000	19,904,503	19,904,775		(5)		(5)		19,904,771			0	337,896	10/01/2043	2FE
65409Q BA 9	NIELSEN FIN LLC SR UNSECD BD 4.500% 10		02/10/2014	Various		2,266,886	2,295,000	2,269,874	2,271,000		342		342		2,271,342		(4,456)	(4,456)	37,351	10/01/2020	3FE
655356 DC 4	NOMURA ASSET SECS CORP SER 1994-3 CL B2.		03/01/2014	Paydown		271	1,916	1,794	400	1,416	(1,545)		(129)		271			0		07/25/2024	6FM
65535V JU 3	M		03/25/2014	Paydown		26,260	26,260	21,143	21,143		5,117		5,117		26,260			0		03/25/2035	1FM
65535V JU 3	M		03/25/2014	Capital Distribution		3,504		3,504	3,504				0		3,504			0		03/25/2035	1FM
65535V JV 1	NOMURA ASSET ACCEP CORP SER 2005-S1 CL B		03/25/2014	Paydown		(33,597)	22,035		(27,366)		(6,231)		(6,231)		(33,597)			0	(51)	03/25/2035	1FM
65535V MF 2	NOMURA ASSET ACCEP CORP SER 2005-AR3 CL		03/01/2014	Paydown		888,308	888,308	671,071	671,071		217,237		217,237		888,308			0		07/25/2035	1FM
65535V MF 2	NOMURA ASSET ACCEP CORP SER 2005-AR3 CL		03/25/2014	Capital Distribution		152,963		152,963	152,963				0		152,963			0		07/25/2035	1FM
65535V MW 5	NOMURA ASSET ACCEP CORP SER 2005-AR4 CL		03/01/2014	Paydown		1,695	1,695	1,684	1,684		11		11		1,695			0	7	08/25/2035	2FM
65535V PY 8	NOMURA ASSET ACCEP CORP SER 2005-AR5 CL		03/25/2014	Capital Distribution		33,159		33,159	33,159				0		33,159			0		10/25/2035	1FM
65538N AC 7	NOMURA ASSET ACCEP ALT LN TR SER 2007-1.		03/25/2014	Paydown		207,561	374,843	171,650	171,650		35,911		35,911		207,561			0		04/25/2037	1FM
65538N AC 7	NOMURA ASSET ACCEP ALT LN TR SER 2007-1.		03/25/2014	Capital Distribution		17,978		17,978	17,978				0		17,978			0		04/25/2037	1FM
65538P AC 2	NOMURA ASSET ACCEP ALT LN TR SER 2007-1.		03/01/2014	Paydown		128,206	286,662	139,487	139,487		(11,281)		(11,281)		128,206			0		03/25/2047	1FM
65538P AC 2	NOMURA ASSET ACCEP ALT LN TR SER 2007-1.		03/25/2014	Capital Distribution		146,285		146,285	146,285				0		146,285			0		03/25/2047	1FM
65705# AA 5	N AMERN PWR CO INC SR SECD BD 7.250% 0.		03/31/2014	Redemption 100.0000		532,500	532,500	532,500	532,500				0		532,500			0	19,303	09/30/2019	6Z
66939# AF 0	NORWEST BK MN NA EQ NT UTC TR 2000 A L 1.		01/15/2014	Various		2,400,361	2,400,361	2,400,361	2,400,361				0		2,400,361			0	97,575	01/15/2016	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
66987W DC 8	NOVASTAR HOME EQ LN TR SER 2005-4 CL A2C.		03/25/2014	Paydown		101,556	101,556	101,751	101,558		(2)		(2)		101,556			0	95	01/25/2036	1FM
67021B AE 9	NII CAP CORP SR UNSUB NT 7.625% 04/01/		03/03/2014	Various		1,420,664	3,906,000	1,601,460	1,601,460				0		1,601,460		(180,796)	(180,796)	127,738	04/01/2021	5FE
670346 AH 8	NUCOR CORP SR UNSECD NT 6.400% 12/01/3		03/18/2014	BARCLAYS SEC		2,851,800	2,500,000	2,837,450	2,813,160		(1,407)		(1,407)		2,811,753		40,047	40,047	48,889	12/01/2037	2FE
670346 AL 9	NUCOR CORP SR UNSUB NT 4.125% 09/15/22		03/25/2014	GOLDMAN SACHS & CO		5,120,250	5,000,000	4,991,600	4,993,482		146		146		4,993,628		126,622	126,622	110,000	09/15/2022	2FE
67088C AA 5	OMX TIMBER FIN INV II LLC LEH SEC NT CL		03/01/2014	Redemption 100.0000		(196,250)	(196,250)	(25,513)	(25,513)				0		(25,513)		(170,738)	(170,738)		01/29/2020	6
67481# AA 1	DEVON (OCEAN ENGY)/NANSEN PL SER 2002-1		01/30/2014	Various		3,777,717	3,777,717	3,777,717	3,777,717				0		3,777,717			0	135,431	01/30/2020	2
67481# AB 9	DEVON (OCEAN ENGY)/NANSEN PL SER 2002-2		01/30/2014	Various		956,389	956,389	956,389	956,389				0		956,389			0	34,287	01/30/2018	2
67481@ AA 3	DEVON(OCEAN ENGY)/ BOOMVANG PL SER 2002-		01/30/2014	Various		520,546	520,546	520,546	520,546				0		520,546			0	19,052	01/30/2018	2
67481@ AB 1	DEVON(OCEAN ENGY)/ BOOMVANG PL SER 2002-		01/30/2014	Various		567,042	567,042	567,042	567,042				0		567,042			0	20,754	01/30/2018	2
675748 AE 7	OCWEN RESIDENTIAL MBS CORP SER 1998-R1 C		01/01/2014	Paydown		57,908	57,908	24,247	24,247		33,662		33,662		57,908			0		10/25/2040	1FM
675748 AE 7	OCWEN RESIDENTIAL MBS CORP SER 1998-R1 C		03/25/2014	Various		175,708		175,708	175,708				0		175,708			0		10/25/2040	1FM
67773# AE 0	OHIO VY ELEC CORP SR NT SER 2007-A TR A		01/01/2014	Various		48	48	50	260		(210)		(210)		50		(2)	(2)		02/15/2026	2
679574 AH 6	OLD DOMINION ELEC COOP SER A 1ST MTG 5		01/01/2014	Redemption 100.0000		11,834	11,834	11,834	11,834				0		11,834			0		12/01/2028	1FE
682680 AM 5	ONEOK INC SR NT 5.200% 06/15/15		03/05/2014	Call 106.3749		5,318,747	5,000,000	4,997,300	4,999,513		319,234		319,234		5,318,747			0	57,778	06/15/2015	2FE
68268N AC 7	ONEOK PTNRS LP NT 6.650% 10/01/36		01/01/2014	Various					(15)		15		15					0		10/01/2036	2FE
68383N CT 8	OPTEUM MTG ACCEP CORP SER 2005-4 CL 1A1D		03/25/2014	Capital Distribution		64,608		64,608	64,608				0		64,608			0		11/25/2035	1FM
68389F HT 4	OPTION ONE MTG LN TR SER 2005-3 CL M2		01/27/2014	Paydown		819	819	819	819				0		819			0		08/25/2035	3FM
68389F HU 1	OPTION ONE MTG LN TR SER 2005-3 CL M3		03/25/2014	Capital Distribution		8,277		8,277	8,277				0		8,277			0		08/25/2035	1FM
68403# AA 4	ORAM FAMILY TR PROM NT (WALGREEN) (CTL)		03/01/2014	Paydown		43,397	43,397	43,397	43,397				0		43,397			0	590	12/01/2015	2
684181 AA 8	ORANGE COGEN FDG CORP SR SECD BD 8.175		03/14/2014	Various		75,000	75,000	75,000	75,000				0		75,000			0	1,516	03/15/2022	2FE
691215 BB 2	OWNIT MTG LNS SER 2005-2 CL M5 0.794%		03/25/2014	Capital Distribution		31,565		31,565	31,565				0		31,565			0		03/25/2036	1FM
691215 BC 0	OWNIT MTG LNS SER 2005-2 CL M6 0.834%		02/25/2014	Paydown			148,233	358	358		(358)		(358)					0		03/25/2036	1FM
691215 BC 0	OWNIT MTG LNS SER 2005-2 CL M6 0.834%		03/25/2014	Capital Distribution		22,321		22,321	22,321				0		22,321			0		03/25/2036	1FM
69121P AX 1	OWNIT MTG LN TR SER 2005-4 CL A3 0.604		03/25/2014	Paydown		155,231	155,231	131,133	131,379		23,851		23,851		155,231			0	230	08/25/2036	1FM
69121P AX 1	OWNIT MTG LN TR SER 2005-4 CL A3 0.604		01/01/2014	Paydown		61,472	61,472	51,929	52,027		9,445		9,445		61,472			0	32	08/25/2036	1FM
693304 AP 2	PECO ENERGY CO SECD MTG BD 2.375% 09/1		03/24/2014	BANK OF AMERICA		2,355,150	2,500,000	2,301,475	2,306,953		4,424		4,424		2,311,377		43,773	43,773	31,502	09/15/2022	1FE
693476 BA 0	PNC FDG CORP SR NT 0.436% 01/31/14		01/31/2014	Maturity		20,000,000	20,000,000	19,999,904	19,999,999		1		1		20,000,000			0	22,359	01/31/2014	1FE
69351U AP 8	PPL ELEC UTILS CORP SECD MTG BD 3.000%		03/25/2014	Various		5,020,690	5,000,000	4,959,550	4,968,012		853		853		4,968,865		51,825	51,825	79,583	09/15/2021	1FE
69352J AK 3	PPL ENERGY SUPPLY LLC SR UNSECD NT 6.0		02/18/2014	GOLDMAN SACHS & CO		2,283,432	2,400,000	2,208,864	2,225,905		465		465		2,226,371		57,061	57,061	26,400	12/15/2036	2FE
69361Y AG 8	PSE&G TRANSITION FDG LLC SER 2001-1 CL A		03/15/2014	Paydown		919,454	919,454	978,644	921,658		(2,204)		(2,204)		919,454			0	15,516	06/15/2016	1FE
693659 AC 8	PVNGS II FDG CORP INC SECD LEASE OBLIG		01/01/2014	Various		273,000	273,000	286,753	273,000				0		273,000			0		12/30/2015	1FE
69366D AA 2	PSSA PASSTHRU TR SER 1998-1 CTF (ABS)		03/03/2014	Paydown		63,367	63,367	62,502	62,962		405		405		63,367			0	64	03/02/2025	2AM
69373U AA 5	PACCAR INC SR UNSECD NT 6.875% 02/15/1		02/15/2014	Various		7,500,000	7,500,000	7,498,050	7,499,943		57		57		7,500,000			0	257,813	02/15/2014	1FE
69379@ AA 4	PT EDISON LLC SECD NT (PEPCO) (CTL) 6		03/15/2014	Redemption 100.0000		107,026	107,026	107,026	107,026				0		107,026			0	1,203	12/15/2028	2
694308 GD 3	PACIFIC GAS ELEC CO 1ST MTG NT 4.800%		03/01/2014	Maturity		14,500,000	14,500,000	14,118,755	14,490,845		9,155		9,155		14,500,000			0	348,000	03/01/2014	1FE
69544@ AA 4	PAGANO NICHOLAS V PROM NT (WALGREEN) (CT		03/01/2014	Paydown		43,715	43,715	43,715	43,715				0		43,715			0	593	05/01/2016	2
695629 AQ 8	PAINE WEBBER GROUP INC SR NT 7.625% 02		02/15/2014	Maturity		1,000,000	1,000,000	976,250	999,700		300		300		1,000,000			0	38,125	02/15/2014	1FE
69573V AC 7	PAINEWEBBER CMO TR SER L CL 4 8.950% 0		03/01/2014	Paydown		935	935	906	926		9		9		935			0	15	07/01/2018	1
69573W AE 1	PAINEWEBBER CMO TR SER M CL 2 8.625% 0		03/01/2014	Paydown		4,559	4,559	4,372	4,501		59		59		4,559			0	53	09/01/2018	1
69573X AF 6	PAINEWEBBER CMO TR SER N CL 3 8.000% 0		03/01/2014	Paydown		703	703	634	693		9		9		703			0	9	01/01/2019	1
69573X AN 9	PAINEWEBBER CMO TR SER O CL 5 9.500% 0		03/01/2014	Paydown		1,105	1,105	1,038	1,085		20		20		1,105			0	17	05/01/2019	1
70109H AK 1	PARKER HANNIFIN CORP SR UNSUB MTN 3.50		03/24/2014	MESIROW FINANCIAL		503,050	500,000	504,030	503,099		(71)		(71)		503,028		22	22	9,285	09/15/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
70387# AA 0	PAVILION ORLANDO LLC SEC NT (HD SUPPLY)		03/10/2014	Redemption 100.0000		172,534	172,534	93,045	107,865		383		383		108,247		64,287	64,287	1,620	04/10/2024	1
71682# AL 6	PETULA ASSOC LP PROM NT (WALGREEN) (CTL)		03/01/2014	Paydown		54,442	54,442	54,442	54,442				0		54,442			0	746	01/01/2018	2
718172 BF 5	PHILIP MORRIS INTL INC BD 1.875% 01/15		03/14/2014	J.P. MORGAN SEC INC.		6,263,460	6,300,000	6,250,923	6,252,098		1,976		1,976		6,254,074		9,386	9,386	41,672	01/15/2019	1FE
718546 AC 8	PHILLIPS 66 BD 4.300% 04/01/22		03/14/2014	BANK OF AMERICA		7,364,560	7,000,000	7,206,570	7,198,317		(4,321)		(4,321)		7,193,996		170,564	170,564	140,467	04/01/2022	2FE
718592 AK 4	PHILLIPS VAN HEUSEN CORP SR UNSUB NT 7..		03/13/2014	Various		9,233,710	8,294,000	8,537,918	8,514,274		(17,930)		(17,930)		8,496,344		737,366	737,366	202,195	05/15/2020	3FE
71880* AD 8	PHL FDG I INC SER A LN 9.250% 07/20/16		01/20/2014	Redemption 100.0000		49,810	49,810	43,599	48,272		27		27		48,299		1,510	1,510	1,152	07/20/2016	1
723133 AA 2	PINELAWN PWR PROJ PASSTHRU TR PASSTHRU C		03/30/2014	Redemption 100.0000		268,450	268,450	267,395	267,805		23		23		267,828		623	623	4,262	06/30/2025	2
72349C AA 0	PINNACLE TWRS ACQN HLDGS LLC SER 2009-1..		03/03/2014	Various		539,554	539,554	539,554	539,554				0		539,554			0	4,185	08/01/2019	1FE
72650R AZ 5	PLAINS ALL AMERN PIPELINE LP SR UNSUB NT..		03/13/2014	DEUTSCHE BANK EUROCLEAR		3,006,960	3,000,000	2,994,690	2,995,701		92		92		2,995,792		11,168	11,168	32,546	06/01/2022	2FE
72650T AA 6	PLAINS END FING LLC SR SECD BD 6.010%		01/15/2014	Redemption 100.0000		284,760	284,760	284,760	284,760				0		284,760			0	4,279	04/15/2028	3FE
72650T AB 4	PLAINS END FING LLC SECD SUB NT 6.896%		01/15/2014	Redemption 100.0000		66,193	66,193	66,193	66,193				0		66,193			0	1,141	07/15/2023	4FE
73316P GM 6	POPULAR ABS INC SER 2005-5 CL MF2 4.77		03/01/2014	Paydown			1,199,040						0					0		11/25/2035	1FM
73557* AA 2	PORT WASH GENERATING STN LLC SR NT (WISC		03/15/2014	Redemption 100.0000		123,898	123,898	123,898	123,898				0		123,898			0	1,015	07/15/2030	1
73664# AA 8	PORTLAND NAT GAS TRANS SYS SR NT 5.900..		03/31/2014	Various		342,000	342,000	342,000	342,000				0		342,000			0	5,045	12/31/2018	2
740189 AG 0	PRECISION CASTPARTS CORP BD 2.500% 01/...		03/12/2014	DEUTSCHE BANK EUROCLEAR		5,128,695	5,500,000	5,028,155	5,042,753		8,939		8,939		5,051,692		77,003	77,003	92,431	01/15/2023	1FE
74160M EH 1	PRIME MTG TR SER 2004-CL2 CL B1 5.250%		03/01/2014	Paydown		23,721	23,721	13,439	13,439		10,281		10,281		23,721			0		11/25/2031	1FM
74160M EH 1	PRIME MTG TR SER 2004-CL2 CL B1 5.250%		03/25/2014	Capital Distribution		25,035		25,035	25,035				0		25,035			0		11/25/2031	1FM
74160M EJ 7	PRIME MTG TR SER 2004-CL2 CL B2 5.250%		03/01/2014	Paydown		2,092	2,092	234	440		1,652		1,652		2,092			0	18	11/25/2031	1FM
74160M EK 4	PRIME MTG TR SER 2004-CL2 CL B3 5.250%		03/01/2014	Paydown		2,709	2,709	145	145		2,564		2,564		2,709			0	29	11/25/2031	1FM
74160M GT 3	PRIME MTG TR SER 2005-1 CL 1B1 5.743%		03/01/2014	Paydown		25,750	25,750	25,205	25,205		545		545		25,750			0		03/25/2035	2FM
74160M GT 3	PRIME MTG TR SER 2005-1 CL 1B1 5.743%		03/25/2014	Capital Distribution		19,688		19,688	19,688				0		19,688			0		03/25/2035	2FM
74160M HE 5	PRIME MTG TR SER 2005-1 CL 2A5 5.500%		03/01/2014	Paydown		357,268	357,268	357,673	356,880		388		388		357,268			0	4,223	09/25/2034	1FM
742718 EB 1	PROCTER & GAMBLE CO BD 3.100% 08/15/23		03/25/2014	Wells Fargo		5,886,449	5,969,000	5,805,509	5,805,716		3,429		3,429		5,809,146		77,303	77,303	114,621	08/15/2023	1FE
742741 AA 9	PROCTOR & GAMBLE TR SER A DEB 9.360% 0..		01/01/2014	Various		523,438	523,438	705,758	594,778				0		594,778		(71,340)	(71,340)	24,497	01/01/2021	1FE
74340X AD 3	PROLOGIS LP SR UNSECD MTN 7.810% 02/01...		02/01/2014	Redemption 100.0000		200,000	200,000	200,952	200,193		(23)		(23)		200,170		(170)	(170)	7,810	02/01/2015	2FE
74432Q AD 7	PRUDENTIAL FINL INC MTN 4.750% 04/01/1		03/28/2014	Various		7,017,940	7,000,000	6,646,290	6,986,746		9,993		9,993		6,996,739		21,201	21,201	146,458	04/01/2014	2FE
74434U CH 5	PRUDENTIAL HOME MTG SECS CO SER 1994-A C		01/01/2014	Paydown		90	90	83	84		5		5		90			0	1	04/28/2024	1FM
74434U CH 5	PRUDENTIAL HOME MTG SECS CO SER 1994-A C		03/01/2014	Paydown		187	187	173	176		11		11		187			0	3	04/28/2024	1Z
74434U CN 2	PRUDENTIAL HOME MTG SECS CO SER 1994-A C		01/01/2014	Paydown		89	89	89	89				0		89			0	1	04/28/2024	1FM
74434U CN 2	PRUDENTIAL HOME MTG SECS CO SER 1994-A C		03/01/2014	Paydown		186	186	185	185		1		1		186			0	3	04/28/2024	1Z
74434U HX 5	PRUDENTIAL HOME MTG SECS CO SER 1994-E C		03/01/2014	Paydown		449	449	452	450		(1)		(1)		449			0	6	09/28/2024	1FM
74834L AR 1	QUEST DIAGNOSTIC INC SR UNSUB NT 3.200		03/25/2014	Various		727,107	698,000	726,988	713,155		(1,537)		(1,537)		711,618		15,488	15,488	10,920	04/01/2016	2FE
74836J AE 3	QUESTAR MKT RES INC SR UNSUB NT 6.800%		03/19/2014	Wells Fargo		4,130,000	3,776,000	4,177,087	4,008,250		(11,067)		(11,067)		3,997,183		132,817	132,817	144,789	04/01/2018	3FE
74919P AC 3	RAAC TR SER 2006-SP2 CL A3 0.424% 02/2		03/25/2014	Paydown		630,987	630,987	490,001	556,507		74,480		74,480		630,987			0	390	02/25/2036	1FM
74919Q AC 1	RAAC TR SER 2006-SP3 CL A3 0.434% 08/2		03/25/2014	Paydown		367,590	367,590	270,753	310,686		56,903		56,903		367,590			0	607	08/25/2036	1FM
74922E AD 1	RESIDENTIAL ACCREDIT LN TR SER 2006-QS6		03/01/2014	Paydown		72,581	128,475	76,612	76,612		(4,031)		(4,031)		72,581			0		06/25/2036	1FM
74922E AD 1	RESIDENTIAL ACCREDIT LN TR SER 2006-QS6		03/25/2014	Capital Distribution		83,217		83,217	83,217				0		83,217			0		06/25/2036	1FM
74922R AH 3	RALI TR SER 2006-QS18 CL 2A1 0.604% 12		03/25/2014	Paydown		343,811	800,260	331,252	331,252		12,559		12,559		343,811			0		12/25/2036	1FM
74922R AH 3	RALI TR SER 2006-QS18 CL 2A1 0.604% 12		03/25/2014	Capital Distribution		42,098		42,098	42,098				0		42,098			0		12/25/2036	1FM
74922W AA 7	RALI TR SER 2007-QH3 CL A1 0.314% 04/2		03/25/2014	Paydown		196,756	196,756	156,728	156,888		39,868		39,868		196,756			0	104	04/25/2037	1FM
74923C AE 2	RESI ACCREDIT LNS TR SER 2007-QS2 CL A5		03/01/2014	Paydown		348,516	527,913	335,171	335,171		13,345		13,345		348,516			0		01/25/2037	1FM
74923C AE 2	RESI ACCREDIT LNS TR SER 2007-QS2 CL A5		03/25/2014	Capital Distribution		487,357		487,357	487,357				0		487,357			0		01/25/2037	1FM
74923J AE 7	RESI ACCREDIT LNS INC SER 2007-QS5 CL A5		03/25/2014	Paydown		524,424	776,681	372,969	372,969		151,455		151,455		524,424			0		03/25/2037	1FM
74923J AE 7	RESI ACCREDIT LNS INC SER 2007-QS5 CL A5		03/25/2014	Capital Distribution		26,093		26,093	26,093				0		26,093			0		03/25/2037	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74955E AB 5	RGS FDG CORP (AES GEN CO) SER F SECD LEA		01/01/2014	Various		(94)	(94)	(116)	2,372		(2,478)		(2,478)		(106)		12	12	(2)	12/07/2022	4AM
74956E D@ 4	R H DONNELLEY INC NEW TERM LN 9.000% 1...		01/10/2014	BANK OF AMERICA		69,225	113,484	54,574	68,698	26,730	1,221		27,951		96,649		(27,424)	(27,424)	(1,836)	10/24/2014	6Z
74956E D@ 4	R H DONNELLEY INC NEW TERM LN 9.000% 1...		01/09/2014	Redemption 100.0000		2,403	2,403	1,156	1,455	566	9		575		2,030		373	373		10/24/2014	6Z
74958T AB 9	RESI FDG MTG SEC I TR SER 2007-SA3 CL 2A		03/01/2014	Paydown		136,883	216,220	177,170	177,170		(40,287)		(40,287)		136,883			0		07/27/2037	1FM
74958T AB 9	RESI FDG MTG SEC I TR SER 2007-SA3 CL 2A		03/25/2014	Capital Distribution		104,715		104,715	104,715				0		104,715			0		07/27/2037	1FM
74958W AA 4	RESI FDG MTG SEC I TR SER 2007-SA1 CL 1A		03/01/2014	Paydown		1,414	2,233	1,396	1,396		19		19		1,414			0		02/25/2037	1FM
74958W AA 4	RESI FDG MTG SEC I TR SER 2007-SA1 CL 1A		03/25/2014	Capital Distribution		4,257		4,257	4,257				0		4,257			0		02/25/2037	1FM
74958Y AD 4	RESI FDG MTG SEC I TR SER 2007-S4 CL A4		03/01/2014	Paydown		354,272	465,703	345,980	345,980		8,292		8,292		354,272			0		04/25/2037	1FM
74958Y AD 4	RESI FDG MTG SEC I TR SER 2007-S4 CL A4		03/25/2014	Capital Distribution		169,118		169,118	169,118				0		169,118			0		04/25/2037	1FM
75114N AB 0	RALI TR SER 2006-QO6 CL A2 0.384% 06/2		03/25/2014	Paydown		214,077	214,077	100,194	100,194		113,883		113,883		214,077			0		06/25/2046	6FE
75114N AB 0	RALI TR SER 2006-QO6 CL A2 0.384% 06/2		03/25/2014	Capital Distribution		20,684		20,684	20,684				0		20,684			0		06/25/2046	6FE
75156T AB 6	RAMP TR SER 2006-NC2 CL A2 0.344% 02/2		03/25/2014	Paydown		108,759	108,759	90,801	90,801		17,958		17,958		108,759			0		02/25/2036	1FM
75156T AB 6	RAMP TR SER 2006-NC2 CL A2 0.344% 02/2		03/25/2014	Capital Distribution		1,810		1,810	1,810				0		1,810			0		02/25/2036	1FM
75281A AN 9	RANGE RES CORP SR SUB NT 5.000% 08/15/		01/07/2014	Various		1,851,563	1,875,000	1,875,000	1,875,000				0		1,875,000		(23,438)	(23,438)	37,760	08/15/2022	3FE
759468 AA 9	RELIANCE HLDGS USA INC SR UNSECD NT 4		03/24/2014	BARCLAYS CAP-LDN		3,000,900	3,000,000	2,986,140	2,989,922		297		297		2,990,219		10,681	10,681	59,250	10/19/2020	2FE
759950 FK 9	RENAISSANCE HOME EQ LN TR SER 2005-1 CL		01/01/2014	Paydown									0					0		05/25/2035	1FM
760759 AH 3	REPUBLIC SVCS INC SR UNSUB NT 5.000% 0		03/10/2014	DEUTSCHE BANK EUROCLEAR		7,333,326	6,600,000	7,286,662	7,126,428		(14,964)		(14,964)		7,111,465		221,861	221,861	176,000	03/01/2020	2FE
760759 AP 5	REPUBLIC SVCS INC SR UNSECD BD 3.550%		03/21/2014	DEUTSCHE BANK EUROCLEAR		1,845,634	1,850,000	1,844,876	1,845,597		103		103		1,845,700		(66)	(66)	20,797	06/01/2022	2FE
760761 AD 8	REPUBLIC SVCS INC SR UNSUB NT 5.250% 1		02/03/2014	DEUTSCHE BANK EUROCLEAR		392,928	350,000	390,089	389,294		(432)		(432)		388,862		4,065	4,065	4,134	11/15/2021	2FE
760985 3E 9	RESIDENTIAL ASSET MTG PROD INC SER 2004-		03/25/2014	Various		142,879		142,879	142,879				0		142,879			0		04/25/2034	1FM
760985 4B 4	RESIDENTIAL ASSET MTG PROD INC SER 2004-		03/01/2014	Paydown		233,124	284,949	235,743	235,743		(2,618)		(2,618)		233,124			0		05/25/2034	1FM
760985 4B 4	RESIDENTIAL ASSET MTG PROD INC SER 2004-		03/25/2014	Various		71,669		71,669	71,669				0		71,669			0		05/25/2034	1FM
760985 4T 5	RESIDENTIAL ASSET MTG PROD INC SER 2004-		03/25/2014	Capital Distribution		207,053		207,053	207,053				0		207,053			0		07/25/2034	1FM
760985 7J 4	RESIDENTIAL ASSET MTG PROD INC SER 2004-		02/25/2014	Paydown		521,208	521,208	368,999	364,594		152,209		152,209		521,208			0	(33,879)	07/25/2034	1FM
760985 7J 4	RESIDENTIAL ASSET MTG PROD INC SER 2004-		03/25/2014	Various		382,685		382,685	342,953				0		382,685			0		07/25/2034	1FM
760985 H9 5	RESIDENTIAL ASSET MTG PROD INC SER 2003-		02/01/2014	Paydown		34,075	34,075	24,256	24,256		9,819		9,819		34,075			0		12/25/2033	1FM
760985 H9 5	RESIDENTIAL ASSET MTG PROD INC SER 2003-		03/25/2014	Capital Distribution		28,751		28,751	28,751				0		28,751			0		12/25/2033	1FM
760985 J4 4	RESIDENTIAL ASSET MTG PROD INC SER 2003-		03/01/2014	Paydown		138,186	138,186	138,160	137,704		481		481		138,186			0	(46,645)	12/25/2033	1FM
760985 K4 2	RESIDENTIAL ASSET MTG PROD INC SER 2003-		03/25/2014	Various		142,633		142,633	142,633				0		142,633			0		12/25/2033	3FM
760985 V6 5	RESIDENTIAL ASSET MTG PROD INC SER 2004-		03/25/2014	Capital Distribution		35,376		35,376	35,376				0		35,376			0		03/25/2034	1FM
760985 V7 3	RESIDENTIAL ASSET MTG PROD INC SER 2004-		03/25/2014	Capital Distribution		68,110		68,110	68,110				0		68,110			0		03/25/2034	1FM
760985 VL 2	RESIDENTIAL ASSET MTG PROD INC SER 2003-		03/01/2014	Paydown		25,556	25,556	26,063	25,948		(392)		(392)		25,556			0	201	05/25/2033	1FM
760985 WY 3	RESIDENTIAL ASSET MTG PROD INC SER 2003-		03/01/2014	Paydown		44,526	44,526	42,875	42,875		1,651		1,651		44,526			0		06/25/2033	1FM
760985 WY 3	RESIDENTIAL ASSET MTG PROD INC SER 2003-		03/25/2014	Capital Distribution		24,668		24,668	24,668				0		24,668			0		06/25/2033	1FM
760985 XL 0	RESIDENTIAL ASSET MTG PROD INC SER 2003-		03/01/2014	Paydown		255,567	255,567	228,034	228,034		27,533		27,533		255,567			0		07/25/2033	1FM
760985 XL 0	RESIDENTIAL ASSET MTG PROD INC SER 2003-		03/25/2014	Various		26,219		26,219	26,219				0		26,219			0		07/25/2033	1FM
760985 XX 4	RESIDENTIAL ASSET MTG PROD INC SER 2003-		03/25/2014	Capital Distribution		37,844		37,844	37,844				0		37,844			0		08/25/2033	1FM
760985 YU 9	RESIDENTIAL ASSET MTG PROD INC SER 2003-		03/01/2014	Paydown		938,604	938,604	938,497	936,850		1,753		1,753		938,604			0	8,751	10/25/2033	1FM
760985 ZT 1	RESIDENTIAL ASSET MTG PROD INC SER 2003-		03/01/2014	Paydown		468,041	468,041	467,817	467,124		917		917		468,041			0	4,326	09/25/2033	1FM
76110G 3G 4	RESIDENTIAL ACCREDIT LNS INC SER 2002-QS		03/01/2014	Paydown		121,975	121,975	77,817	77,817		44,158		44,158		121,975			0		12/25/2032	1FM
76110G 3G 4	RESIDENTIAL ACCREDIT LNS INC SER 2002-QS		03/25/2014	Capital Distribution		47,738		47,738	47,738				0		47,738			0		12/25/2032	1FM
76110G 5C 1	RESIDENTIAL ACCREDIT LNS INC SER 2003-QS		03/01/2014	Paydown		41,354	41,354	29,658	29,658		11,696		11,696		41,354			0		01/25/2033	1FM
76110G 5C 1	RESIDENTIAL ACCREDIT LNS INC SER 2003-QS		03/25/2014	Capital Distribution		33,495		33,495	33,495				0		33,495			0		01/25/2033	1FM
76110G 5U 1	RESIDENTIAL ACCREDIT LNS INC SER 2003-QS		03/01/2014	Paydown		170,939	170,939	164,133	164,133		6,806		6,806		170,939			0		02/25/2033	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76110G 5U 1	RESIDENTIAL ACCREDIT LNS INC SER 2003-QS..		03/25/2014	Capital Distribution		66,164		66,164	66,164				0		66,164			0		02/25/2033	1FM
76110G M7 3	RESIDENTIAL ACCREDIT LNS INC SER 2002-QS..		03/01/2014	Paydown		370,488	370,488	381,603	379,129		(8,641)		(8,641)		370,488			0	2,121	08/25/2032	1FM
76110G S6 9	RESIDENTIAL ACCREDIT LNS INC SER 2002-QS..		03/01/2014	Paydown		81,542	81,542	83,619	82,982		(1,439)		(1,439)		81,542			0	976	09/25/2032	2FM
76110G TR 2	RESIDENTIAL ACCREDIT LNS INC SER 2001-QS..		03/01/2014	Paydown		41,194	41,194	41,927	41,533		(339)		(339)		41,194			0	379	12/25/2031	1FM
76110G UF 6	RESIDENTIAL ACCREDIT LNS INC SER 2001-QS..		03/01/2014	Paydown		263,468	263,468	252,064	257,402		6,065		6,065		263,468			0	2,423	12/25/2031	1FM
76110G W8 0	RESIDENTIAL ACCREDIT LNS INC SER 2002-QS..		03/01/2014	Paydown		39,164	39,164	33,904	33,904		5,260		5,260		39,164			0		10/25/2017	1FM
76110G W8 0	RESIDENTIAL ACCREDIT LNS INC SER 2002-QS..		03/25/2014	Capital Distribution		6,583		6,583	6,583				0		6,583			0		10/25/2017	1FM
76110G XE 6	RESIDENTIAL ACCREDIT LNS INC SER 2002-QS..		03/01/2014	Paydown		113,306	113,306	114,436	114,436		(1,130)		(1,130)		113,306			0		03/25/2032	1FM
76110G XE 6	RESIDENTIAL ACCREDIT LNS INC SER 2002-QS..		03/25/2014	Capital Distribution		65,472		65,472	65,472				0		65,472			0		03/25/2032	1FM
76110G Y6 2	RESIDENTIAL ACCREDIT LNS INC SER 2002-QS..		03/01/2014	Paydown		45,734	45,734	44,801	44,801		933		933		45,734			0		10/25/2032	1FM
76110G Y6 2	RESIDENTIAL ACCREDIT LNS INC SER 2002-QS..		03/25/2014	Capital Distribution		34,316		34,316	34,316				0		34,316			0		10/25/2032	1FM
76110G Z8 7	RESIDENTIAL ACCREDIT LNS INC SER 2002-QS..		03/01/2014	Paydown		62,877	62,877	60,671	60,671		2,206		2,206		62,877			0		11/25/2032	1FM
76110G Z8 7	RESIDENTIAL ACCREDIT LNS INC SER 2002-QS..		03/25/2014	Capital Distribution		58,130		58,130	58,130				0		58,130			0		11/25/2032	1FM
76110H 6U 8	RESI ACCREDIT LNS INC SER 2005-QS8 CL M1		03/01/2014	Paydown		20,752	33,373				20,752		20,752		20,752			0	250	06/25/2020	1FM
76110H 7B 9	RESI ACCREDIT LNS INC SER 2005-QA7 CL A2		03/01/2014	Paydown		118,311	133,346	120,779			(2,467)		(2,467)		118,311			0		07/25/2035	2FM
76110H 7B 9	RESI ACCREDIT LNS INC SER 2005-QA7 CL A2		03/25/2014	Capital Distribution		56,025		56,025					0		56,025			0		07/25/2035	2FM
76110H AX 7	RESI ACCREDIT LNS INC SER 2003-QS8 CL A6		03/01/2014	Paydown		433,361	433,361	435,046	436,418		(3,057)		(3,057)		433,361			0	4,518	04/25/2033	1FM
76110H BE 8	RESI ACCREDIT LNS INC SER 2003-QS8 CL M2		03/01/2014	Paydown		60,234	60,234	9,764	9,764		50,470		50,470		60,234			0		04/25/2033	1FM
76110H BE 8	RESI ACCREDIT LNS INC SER 2003-QS8 CL M2		03/25/2014	Capital Distribution		20,437		20,437	20,437				0		20,437			0		04/25/2033	1FM
76110H CH 0	RESI ACCREDIT LNS INC SER 2003-QS9 CL M1		03/01/2014	Paydown		80,979	80,979	69,592	69,592		11,388		11,388		80,979			0		05/25/2018	1FM
76110H CH 0	RESI ACCREDIT LNS INC SER 2003-QS9 CL M1		03/25/2014	Capital Distribution		8,894		8,894	8,894				0		8,894			0		05/25/2018	1FM
76110H GH 6	RESI ACCREDIT LNS INC SER 2003-QS13 CL M		03/01/2014	Paydown		157,343	157,343	131,690	131,690		25,653		25,653		157,343			0		07/25/2033	1FM
76110H GH 6	RESI ACCREDIT LNS INC SER 2003-QS13 CL M		03/25/2014	Capital Distribution		70,980		70,980	70,980				0		70,980			0		07/25/2033	1FM
76110H H5 1	RESI ACCREDIT LNS INC SER 2004-QA6 CL NB		03/01/2014	Paydown		41,722	41,722	33,774	33,774		7,948		7,948		41,722			0		12/26/2034	1FM
76110H H5 1	RESI ACCREDIT LNS INC SER 2004-QA6 CL NB		03/25/2014	Capital Distribution		70,333		70,333	70,333				0		70,333			0		12/26/2034	1FM
76110H JK 6	RESI ACCREDIT LNS INC SER 2003-QS17 CL M		03/01/2014	Paydown		314,453	314,453	214,935	214,935		99,519		99,519		314,453			0		09/25/2033	1FM
76110H JK 6	RESI ACCREDIT LNS INC SER 2003-QS17 CL M		03/25/2014	Capital Distribution		114,932		114,932	114,932				0		114,932			0		09/25/2033	1FM
76110H JV 2	RESI ACCREDIT LNS INC SER 2003-QS18 CL M		03/01/2014	Paydown		38,969	38,969	34,169	34,169		4,800		4,800		38,969			0		09/25/2018	1FM
76110H JV 2	RESI ACCREDIT LNS INC SER 2003-QS18 CL M		03/25/2014	Capital Distribution		6,920		6,920	6,920				0		6,920			0		09/25/2018	1FM
76110H JW 0	RESI ACCREDIT LNS INC SER 2003-QS18 CL M		03/01/2014	Paydown		4,906	4,906	466	466		4,440		4,440		4,906			0		09/25/2018	1FM
76110H JW 0	RESI ACCREDIT LNS INC SER 2003-QS18 CL M		03/25/2014	Capital Distribution		871		871	871				0		871			0		09/25/2018	1FM
76110H MF 3	RESI ACCREDIT LNS INC SER 2003-QS20 CL M		03/01/2014	Paydown		60,129	60,129	47,297	47,297		12,831		12,831		60,129			0		11/25/2018	1FM
76110H MF 3	RESI ACCREDIT LNS INC SER 2003-QS20 CL M		03/25/2014	Capital Distribution		11,509		11,509	11,509				0		11,509			0		11/25/2018	1FM
76110H MG 1	RESI ACCREDIT LNS INC SER 2003-QS20 CL M		03/01/2014	Paydown		8,577	8,577	382	382		8,195		8,195		8,577			0		11/25/2018	1FM
76110H MG 1	RESI ACCREDIT LNS INC SER 2003-QS20 CL M		03/25/2014	Capital Distribution		2,049		2,049	2,049				0		2,049			0		11/25/2018	1FM
76110H MH 9	RESI ACCREDIT LNS INC SER 2003-QS20 CL M		03/01/2014	Paydown		9	311	52	(5)	21	(43)		(22)		9			0		11/25/2018	6FM
76110H MH 9	RESI ACCREDIT LNS INC SER 2003-QS20 CL M		03/25/2014	Various		414		414	317				0		414			0		11/25/2018	6FM
76110H Q2 8	RESI ACCREDIT LNS INC SER 2005-QS1 CL M1		03/01/2014	Paydown			81,553	375	375		(375)		(375)					0		01/25/2035	1FM
76110H Q2 8	RESI ACCREDIT LNS INC SER 2005-QS1 CL M1		03/25/2014	Capital Distribution		7,907		7,907	7,907				0		7,907			0		01/25/2035	1FM
76110H RE 1	RESI ACCREDIT LNS INC SER 2004-QS3 CL M1		03/01/2014	Paydown		66,636	66,636	31,618	31,618		35,019		35,019		66,636			0		03/25/2019	1FM
76110H RE 1	RESI ACCREDIT LNS INC SER 2004-QS3 CL M1		03/25/2014	Capital Distribution		14,110		14,110	14,110				0		14,110			0		03/25/2019	1FM
76110H RF 8	RESI ACCREDIT LNS INC SER 2004-QS3 CL M2		03/01/2014	Paydown		3,132	28,567	5,994	3,156	5,136	(5,160)		(24)		3,132			0	141	03/25/2019	6FM
76110V GP 7	RESIDENTIAL FDG MTG SEC II INC SER 2001-		03/01/2014	Paydown		141,749	141,749	137,659	137,659		4,090		4,090		141,749			0		07/25/2026	1FM
76110V GP 7	RESIDENTIAL FDG MTG SEC II INC SER 2001-		03/25/2014	Capital Distribution		30,482		30,482	30,482				0		30,482			0		07/25/2026	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76110V HS 0	RESIDENTIAL FDG MTG SEC II INC SER 2002-		03/01/2014	Paydown		88,761	88,761	88,730	88,399		361		361		88,761			0	1,102	01/25/2033	1FM
76110V PH 5	RESIDENTIAL FDG MTG SEC II INC SER 2003-		03/01/2014	Paydown		92,886	92,886	91,500	92,131		755		755		92,886			0	960	02/25/2029	1FM
76110V QK 7	RESIDENTIAL FDG MTG SEC II INC SER 2004-		03/01/2014	Paydown		760,122	760,122	695,792	695,792		64,330		64,330		760,122			0		06/25/2034	1FM
76110V QK 7	RESIDENTIAL FDG MTG SEC II INC SER 2004-		03/25/2014	Capital Distribution		205,777		205,777	205,777				0		205,777			0		06/25/2034	1FM
76110V QS 0	RESIDENTIAL FDG MTG SEC II INC SER 2004-		03/01/2014	Paydown		628,466	628,466	595,111	595,111		33,356		33,356		628,466			0		07/25/2034	1FM
76110V QS 0	RESIDENTIAL FDG MTG SEC II INC SER 2004-		03/25/2014	Capital Distribution		166,893		166,893	166,893				0		166,893			0		07/25/2034	1FM
76110V SG 4	RESIDENTIAL FDG MTG SEC II INC SER 2005-		03/01/2014	Paydown		167,797	167,797	163,634	166,677		1,119		1,119		167,797			0	2,076	09/25/2035	1FM
76110V UC 0	RESIDENTIAL FDG MTG SEC II INC SER 2006-		03/25/2014	Capital Distribution		67,749		67,749	67,749				0		67,749			0		02/25/2036	6FM
76110W LL 8	RESIDENTIAL ASSET SECS CORP TR SER 2001-		03/01/2014	Paydown		11,155	11,155	10,865	10,865		290		290		11,155			0		06/25/2031	2FM
76110W LL 8	RESIDENTIAL ASSET SECS CORP TR SER 2001-		03/25/2014	Capital Distribution		39,744		39,744	39,744				0		39,744			0		06/25/2031	2FM
76110W MW 3	RESIDENTIAL ASSET SECS CORP TR SER 2002-		03/01/2014	Paydown		203,744	203,744	157,584	157,584		46,159		46,159		203,744			0		06/25/2032	1FM
76110W MW 3	RESIDENTIAL ASSET SECS CORP TR SER 2002-		03/25/2014	Capital Distribution		252,223		252,223	252,223				0		252,223			0		06/25/2032	1FM
76110W QA 7	RESIDENTIAL ASSET SECS CORP TR SER 2002-		03/01/2014	Paydown		5,688	13,983	10,984	10,984		(5,297)		(5,297)		5,688			0		12/25/2032	1FM
76110W QA 7	RESIDENTIAL ASSET SECS CORP TR SER 2002-		03/25/2014	Capital Distribution		9,006		9,006	9,006				0		9,006			0		12/25/2032	1FM
76110W XA 9	RESIDENTIAL ASSET SECS CORP TR SER 2004-		03/01/2014	Paydown		105,442	105,442	105,406	105,257		185		185		105,442			0	823	04/25/2034	4FM
761118 CH 9	RESI ACCREDIT LNS INC SER 2005-QS11 CL A		03/01/2014	Paydown		103,320	149,842	114,764	114,764		(11,444)		(11,444)		103,320			0		07/25/2035	1FM
761118 CH 9	RESI ACCREDIT LNS INC SER 2005-QS11 CL A		03/25/2014	Capital Distribution		120,938		120,938	120,938				0		120,938			0		07/25/2035	1FM
761118 QM 3	RESI ACCREDIT LNS INC SER 2005-QO5 CL A1		03/01/2014	Paydown		543,509	543,509	310,471	310,471		233,038		233,038		543,509			0		01/25/2046	1FM
761118 QM 3	RESI ACCREDIT LNS INC SER 2005-QO5 CL A1		03/25/2014	Various		127,062		127,062	127,062				0		127,062			0		01/25/2046	1FM
761118 XU 7	RESI ACCREDIT LNS INC SER 2006-QS3 CL 2A		03/01/2014	Paydown		999,124	1,619,756	1,007,546	1,007,546		(8,422)		(8,422)		999,124			0		03/25/2036	1FM
761118 XU 7	RESI ACCREDIT LNS INC SER 2006-QS3 CL 2A		03/25/2014	Various		1,224,687		1,224,687	1,224,687				0		1,224,687			0		03/25/2036	1FM
76111J 4B 7	RESIDENTIAL FDG MTG SECS I INC SER 2003-		03/01/2014	Paydown		121,233	121,233	123,478	123,474		(2,241)		(2,241)		121,233			0	882	05/25/2033	3FM
76111J 6Z 2	RESIDENTIAL FDG MTG SECS I INC SER 2003-		03/01/2014	Paydown		18,810	18,810	18,283	18,283		526		526		18,810			0		06/25/2018	1FM
76111J 6Z 2	RESIDENTIAL FDG MTG SECS I INC SER 2003-		03/25/2014	Capital Distribution		3,140		3,140	3,140				0		3,140			0		06/25/2018	1FM
76111J W3 4	RESIDENTIAL FDG MTG SECS I INC SER 2003-		03/01/2014	Paydown		37,535	37,535	37,938	37,938		(403)		(403)		37,535			0	236	03/25/2033	2FM
76111J W4 2	RESIDENTIAL FDG MTG SECS I INC SER 2003-		03/01/2014	Paydown		13,011	13,011	12,305	12,305		706		706		13,011			0		03/25/2033	5FM
76111J W4 2	RESIDENTIAL FDG MTG SECS I INC SER 2003-		03/25/2014	Capital Distribution		5,954		5,954	5,954				0		5,954			0		03/25/2033	5FM
76111X AL 7	RESIDENTIAL FDG MTG SECS I INC SER 2003-		03/01/2014	Paydown		13,250	13,250	12,287	12,287		963		963		13,250			0		07/25/2018	1FM
76111X AL 7	RESIDENTIAL FDG MTG SECS I INC SER 2003-		03/25/2014	Capital Distribution		1,350		1,350	1,350				0		1,350			0		07/25/2018	1FM
76111X AM 5	RESIDENTIAL FDG MTG SECS I INC SER 2003-		03/01/2014	Paydown		5,885	5,885	4,223	4,223		1,662		1,662		5,885			0		07/25/2018	1FM
76111X AM 5	RESIDENTIAL FDG MTG SECS I INC SER 2003-		03/25/2014	Capital Distribution		600		600	600				0		600			0		07/25/2018	1FM
76111X AN 3	RESIDENTIAL FDG MTG SECS I INC SER 2003-		03/01/2014	Paydown		5,885	5,885	3,218	3,218		2,667		2,667		5,885			0		07/25/2018	1FM
76111X AN 3	RESIDENTIAL FDG MTG SECS I INC SER 2003-		03/25/2014	Capital Distribution		600		600	600				0		600			0		07/25/2018	1FM
76111X BT 9	RESIDENTIAL FDG MTG SECS I INC SER 2003-		03/01/2014	Paydown		68,778	68,778	60,408	60,408		8,370		8,370		68,778			0		09/25/2033	1FM
76111X BT 9	RESIDENTIAL FDG MTG SECS I INC SER 2003-		03/25/2014	Capital Distribution		17,210		17,210	17,210				0		17,210			0		09/25/2033	1FM
76111X GJ 6	RESIDENTIAL FDG MTG SECS I INC SER 2004-		02/01/2014	Paydown		15,800	15,800				15,800		15,800		15,800			0	217	03/25/2034	1FM
76111X JC 8	RESIDENTIAL FDG MTG SECS I INC SER 2004-		03/01/2014	Paydown		13,245	13,245	12,143	12,143		1,103		1,103		13,245			0		04/25/2019	1FM
76111X JC 8	RESIDENTIAL FDG MTG SECS I INC SER 2004-		03/25/2014	Capital Distribution		1,443		1,443	1,443				0		1,443			0		04/25/2019	1FM
76111X JD 6	RESIDENTIAL FDG MTG SECS I INC SER 2004-		03/01/2014	Paydown		5,297	5,297	3,991	3,991		1,306		1,306		5,297			0		04/25/2019	1FM
76111X JD 6	RESIDENTIAL FDG MTG SECS I INC SER 2004-		03/25/2014	Capital Distribution		577		577	577				0		577			0		04/25/2019	1FM
76111X JE 4	RESIDENTIAL FDG MTG SECS I INC SER 2004-		03/01/2014	Paydown		3,971	3,971	3,600	3,708		262		262		3,971			0	32	04/25/2019	1FM
76111X K3 6	RESIDENTIAL FDG MTG SECS I INC SER 2006-		03/01/2014	Paydown		102,920	112,234	84,660	84,660		18,260		18,260		102,920			0		01/25/2036	1FM
76111X K3 6	RESIDENTIAL FDG MTG SECS I INC SER 2006-		03/25/2014	Capital Distribution		85,669		85,669	85,669				0		85,669			0		01/25/2036	1FM
76111X NK 5	RESIDENTIAL FDG MTG SECS I INC SER 2004-		03/01/2014	Paydown		6,062	86,752	63,007	63,007		(56,945)		(56,945)		6,062			0		07/25/2019	1FM
76111X NK 5	RESIDENTIAL FDG MTG SECS I INC SER 2004-		02/25/2014	Capital Distribution		716		716	716				0		716			0		07/25/2019	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76111X SS 3	RESIDENTIAL FDG MTG SECS I INC SER 2005-....		03/01/2014	Paydown		25,654	25,654	23,698	23,698		1,956		1,956		25,654			0		02/25/2020	1FM
76111X SS 3	RESIDENTIAL FDG MTG SECS I INC SER 2005-....		03/25/2014	Capital Distribution		3,608		3,608	3,608				0		3,608			0		02/25/2020	1FM
76111X ST 1	RESIDENTIAL FDG MTG SECS I INC SER 2005-....		03/01/2014	Paydown		7,609	7,609	1,427	1,427		6,182		6,182		7,609			0		02/25/2020	1FM
76111X ST 1	RESIDENTIAL FDG MTG SECS I INC SER 2005-....		03/25/2014	Capital Distribution		1,070		1,070	1,070				0		1,070			0		02/25/2020	1FM
76111X SU 8	RESIDENTIAL FDG MTG SECS I INC SER 2005-....		03/01/2014	Paydown		4,682	5,812	261	261		4,422		4,422		4,682			0		02/25/2020	1FM
76111X SU 8	RESIDENTIAL FDG MTG SECS I INC SER 2005-....		03/25/2014	Capital Distribution		817		817	817				0		817			0		02/25/2020	1FM
76111X UL 5	RESIDENTIAL FDG MTG SECS I INC SER 2005-....		03/01/2014	Paydown		22,106	22,106	259	259		21,847		21,847		22,106			0	148	03/25/2020	1FM
76111X UM 3	RESIDENTIAL FDG MTG SECS I INC SER 2005-....		03/01/2014	Paydown		7,407	7,407	957	1,304		6,104		6,104		7,407			0	49	03/25/2020	1FM
76111X ZB 2	RESIDENTIAL FDG MTG SECS I INC SER 2005-....		03/01/2014	Paydown		175,445	185,686	156,502	156,502		18,943		18,943		175,445			0		11/25/2035	1FM
76111X ZB 2	RESIDENTIAL FDG MTG SECS I INC SER 2005-....		03/25/2014	Capital Distribution		63,696		63,696	63,696				0		63,696			0		11/25/2035	1FM
76112B BC 3	RESIDENTIAL ASSET MTG PROD INC SER 2004-.		03/25/2014	Capital Distribution		16,882		16,882	16,882				0		16,882			0		09/25/2034	1FM
76112B DV 9	RESIDENTIAL ASSET MTG PROD INC SER 2004-.		03/25/2014	Capital Distribution		95,869		95,869	95,869				0		95,869			0		10/25/2034	1FM
76112B EP 1	RESIDENTIAL ASSET MTG PROD INC SER 2004-.		03/25/2014	Capital Distribution		24,045		24,045	24,045				0		24,045			0		09/25/2034	1FM
76112B FW 5	RESIDENTIAL ASSET MTG PROD INC SER 2004-.		03/25/2014	Capital Distribution		48,005		48,005	48,005				0		48,005			0		12/25/2034	1FM
76112B GV 6	RESIDENTIAL ASSET MTG PROD INC SER 2004-.		03/01/2014	Paydown			60,916						0					0		07/25/2032	1FM
76112B JA 9	RESIDENTIAL ASSET MTG PROD INC SER 2005-.		03/01/2014	Paydown			134,055						0					0	948	01/25/2035	1FM
76112F AA 9	RESI ASSET SECURITIZATION TR SER 2006-A5...		03/01/2014	Paydown		586,957	721,783	426,384	426,384		160,573		160,573		586,957			0		06/25/2036	1FM
76112F AA 9	RESI ASSET SECURITIZATION TR SER 2006-A5...		03/25/2014	Capital Distribution		520,878		520,878	520,878				0		520,878			0		06/25/2036	1FM
76113A BH 3	RESIDENTIAL ASSET SECS CORP SER 2006-KS3		03/25/2014	Paydown		623,875	623,875	620,048	620,048		3,827		3,827		623,875			0		04/25/2036	1FM
76113A BH 3	RESIDENTIAL ASSET SECS CORP SER 2006-KS3		03/25/2014	Capital Distribution		1,056		1,056	1,056				0		1,056			0		04/25/2036	1FM
76126C DP 4	RACERS SER 1998-CCK-1-A1 6.500% 06/15/.....		01/01/2014	Various		33	33	23	(3,381)		3,409		3,409		28		5	5	(1)	06/15/2018	3
764165 A* 7	RICHLAND TWRS FDG LLC SECD 2013-1 CL A (...		03/15/2014	Redemption 100.0000		175,809	175,809	175,809	175,809				0		175,809			0	1,297	12/15/2018	1FE
764165 AA 4	RICHLAND TWRS FDG LLC SER 2011-1 CL A (A....		03/15/2014	Paydown		998,488	998,488	998,488	998,488				0		998,488			0	7,665	03/15/2041	1FE
771196 AS 1	ROCHE HLDGS INC SR UNSECD NT 6.000% 03..		03/03/2014	Call 119.0380		1,323,703	1,112,000	1,226,947	1,181,447		142,255		142,255		1,323,703			0	33,731	03/01/2019	1FE
772739 AL 2	ROCK TENN CO SR UNSECD BD 4.900% 03/01...		03/20/2014	Various		8,308,712	7,791,000	8,269,833	299,530		(7,540)		(7,540)		8,262,339		46,373	46,373	216,330	03/01/2022	3FE
77340R AD 9	ROCKIES EXPR PIPELINE LLC SR NT 7.500%.....		03/10/2014	Various		14,012,500	15,000,000	14,931,450	14,936,680		161		161		14,936,841		(924,341)	(924,341)	717,917	07/15/2038	3FE
775371 AV 9	ROHM & HAAS CO SR UNSUB NT 6.000% 09/1....		03/03/2014	BARCLAYS SEC		5,288,068	4,600,000	5,306,836	5,273,903		(31,480)		(31,480)		5,242,423		45,645	45,645	131,867	09/15/2017	2FE
78355H JV 2	RYDER SYS INC BD 2.450% 11/15/18.....		03/13/2014	Various		4,534,146	4,500,000	4,489,695	4,489,961		413		413		4,490,374		43,772	43,772	38,588	11/15/2018	2FE
783760 RQ 6	RYLAND ACCEP CORP FOUR SER 86 CL F 8.7...		03/01/2014	Paydown		2,000	2,000	1,792	1,934		65		65		2,000			0	29	04/01/2019	1
783760 SU 6	RYLAND ACCEP CORP FOUR SER 89 CL E 8.8...		03/01/2014	Paydown		9,516	9,516	8,815	9,349		168		168		9,516			0	165	02/01/2019	1
78386N DF 3	SACO I INC SER 2000-1 CL 1B1 6.872% 02.....		03/01/2014	Paydown		109,755	109,755	85,029	85,029		24,726		24,726		109,755			0		02/25/2038	1FM
78386N DF 3	SACO I INC SER 2000-1 CL 1B1 6.872% 02.....		03/25/2014	Capital Distribution		27,514		27,514	27,514				0		27,514			0		02/25/2038	1FM
78442F EK 0	SLM CORP SR MTN 6.250% 01/25/16.....		03/14/2014	GOLDMAN SACHS & CO		4,330,000	4,000,000	4,219,375	4,102,805		(10,097)		(10,097)		4,092,708		237,292	237,292	162,500	01/25/2016	3FE
78473W AE 3	STARM MTG LN TR SER 2007-4 CL 2A2 3.11.....		03/01/2014	Paydown		652,212	652,212	607,327	607,327		44,885		44,885		652,212			0		10/25/2037	1FM
78473W AE 3	STARM MTG LN TR SER 2007-4 CL 2A2 3.11.....		03/25/2014	Various		195,896		195,896	195,896				0		195,896			0		10/25/2037	1FM
78473W AF 0	STARM MTG LN TR SER 2007-4 CL 3A1 5.57.....		03/01/2014	Paydown		765,989	765,989	692,367	692,367		73,622		73,622		765,989			0		10/25/2037	1FM
78473W AF 0	STARM MTG LN TR SER 2007-4 CL 3A1 5.57.....		03/25/2014	Various		268,870		268,870	268,870				0		268,870			0		10/25/2037	1FM
78487Y AA 1	SVO VOI MTG LLC SER 2010-AA CL A (ABS).....		03/01/2014	Paydown		1,373,651	1,373,651	1,373,641	1,372,612		1,039		1,039		1,373,651			0	8,198	07/20/2027	1FE
78488A AA 2	SVO VOI MTG LLC SER 2011-AA CL A (ABS).....		03/01/2014	Paydown		912,946	912,946	912,939	912,450		496		496		912,946			0	5,354	11/20/2027	1FE
785778 DT 5	SACO I TR SER 2005-1 CL M1 0.674% 03/2.....		01/27/2014	Paydown									0					0		03/25/2035	1FM
785778 DU 2	SACO I TR SER 2005-1 CL M2 0.854% 03/2.....		03/25/2014	Paydown		128,232	124,567	8,615	8,615		119,617		119,617		128,232			0		03/25/2035	1FM
785778 DU 2	SACO I TR SER 2005-1 CL M2 0.854% 03/2.....		03/25/2014	Capital Distribution		8,661		8,661	8,661				0		8,661			0		03/25/2035	1FM
78577N AA 6	SACO I TR SER 2006-12 CL 1A 0.294% 09/.....		03/25/2014	Paydown		44,487	50,363	28,462	28,462		16,025		16,025		44,487			0		09/25/2036	3FM
78577N AA 6	SACO I TR SER 2006-12 CL 1A 0.294% 09/.....		03/25/2014	Capital Distribution		907		907	907				0		907			0		09/25/2036	3FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
786514 AS 8	SAFEWAY INC DEB 7.450% 09/15/27		03/28/2014	Various		6,665,869	6,871,800	7,412,401	7,288,547		(4,256)		(4,256)		7,284,291		(618,422)	(618,422)	261,695	09/15/2027	2FE
786514 BA 6	SAFEWAY INC DEB 7.250% 02/01/31		03/28/2014	Various		31,729,313	32,850,000	36,920,057	36,093,124		(23,354)		(23,354)		36,069,770		(4,340,457)	(4,340,457)	1,519,479	02/01/2031	2FE
786514 BS 7	SAFEWAY INC SR UNSUB NT 3.950% 08/15/2		03/03/2014	BANK OF AMERICA		796,000	800,000	764,176	773,048		611		611		773,659		22,341	22,341	17,643	08/15/2020	2FE
79548K A5 7	SALOMON BROS MTG SECS VII INC SER 1998-N		01/01/2014	Paydown		12,948	12,948	12,975	12,905		44		44		12,948				75	08/25/2028	1FM
79548K KD 9	SALOMON BROS MTG SECS VII INC SER 1994-3		03/01/2014	Paydown		1,432	1,432	1,384	1,406		26		26		1,432				7	03/25/2024	1FM
79548K KE 7	SALOMON BROS MTG SECS VII INC SER 1994-3		03/01/2014	Paydown		991	991	954	961		30		30		991				5	03/25/2024	1FM
79548K PK 8	SALOMON BROS MTG SECS VII INC SER 1994-2		03/01/2014	Paydown		35,317	35,317	35,560	35,361		(44)		(44)		35,317				153	12/25/2024	1FM
80384A AA 3	SOV ASSET SYNTH INVT SECS SER 2006-AA CL	E	03/25/2014	Paydown		9,707	9,707	1,385	1,385		8,322		8,322		9,707					12/25/2037	1FM
80384A AA 3	SOV ASSET SYNTH INVT SECS SER 2006-AA CL	E	03/25/2014	Capital Distribution		1,272		1,272	1,272				0		1,272					12/25/2037	1FM
805564 PQ 8	SAXON ASSET SECS TR SER 2004-1 CL M3 2		03/25/2014	Capital Distribution		5,008		5,008	5,008				0		5,008					03/25/2035	1FM
81375W AL 0	SECURITIZED ASSET BKD RCVBL TR SER 2004-		03/25/2014	Paydown		35,456	35,456	35,460	35,455		2		2		35,456				118	02/25/2034	1FM
81744A AA 6	SEQUOIA MTG TR II SER 11 CL A 1.057% 1		03/20/2014	Paydown		51,942	51,942	52,032	52,018		(76)		(76)		51,942				93	12/20/2032	1FM
81744M AA 0	SEQUOIA MTG TR SER 2007-3 CL 1A1 0.357		03/20/2014	Paydown		184,856	184,856	182,434	182,434		2,422		2,422		184,856					07/20/2036	1FM
81744M AA 0	SEQUOIA MTG TR SER 2007-3 CL 1A1 0.357		03/21/2014	Capital Distribution		4,869		4,869	4,869				0		4,869					07/20/2036	1FM
81744M AM 4	SEQUOIA MTG TR SER 2007-3 CL 2AA1 2.45		03/01/2014	Paydown		179,873	247,657	202,102	202,102		(22,229)		(22,229)		179,873					07/20/2037	1FM
81744M AM 4	SEQUOIA MTG TR SER 2007-3 CL 2AA1 2.45		03/25/2014	Capital Distribution		125,989		125,989	125,989				0		125,989					07/20/2037	1FM
81938@ AA 3	SHAMROCK ADVENTURE LXXXII LTD PROM NT (W		03/10/2014	Redemption 100.0000		20,599	20,599	20,599	20,599				0		20,599				169	09/10/2036	2
826418 BJ 3	SIERRA PAC PWR CO SECD MTG BD 3.375% 0		03/24/2014	BARCLAYS SEC		4,857,113	4,895,000	4,833,519	4,834,690		1,278		1,278		4,835,967		21,145	21,145	101,418	08/15/2023	1FE
82651L AA 1	SIERRA RCVBLS FDG LLC SER 2010-1A CL A1		02/20/2014	Paydown		3,107,209	3,107,209	3,106,630	3,106,721		488		488		3,107,209				22,757	07/20/2026	1FE
82651R AA 8	SIERRA RCVBLS FDG LLC SER 2011-1A CL A (		03/20/2014	Paydown		1,636,913	1,636,913	1,636,748	1,636,792		121		121		1,636,913				8,467	04/20/2026	1FE
82651R AB 6	SIERRA RCVBLS FDG LLC SER 2011-1A CL B (		03/20/2014	Paydown		425,597	425,597	425,484	425,514		83		83		425,597				2,780	04/20/2026	2AM
82651T AA 4	SIERRA RCVBLS FDG LLC SER 2011-2A CL A (		03/20/2014	Paydown		273,309	273,309	273,261	273,273		36		36		273,309				1,414	05/20/2028	1FE
82651T AB 2	SIERRA RCVBLS FDG LLC SER 2011-2A CL B (		03/20/2014	Paydown		208,235	208,235	208,235	208,234		1		1		208,235				1,404	05/20/2028	2AM
82651T AC 0	SIERRA RCVBLS FDG LLC SER 2011-2A CL C (		03/20/2014	Paydown		260,294	260,294	260,272	260,275		19		19		260,294				3,449	05/20/2028	3AM
82651X AC 1	SIERRA RCVBLS FDG LLC SER 2011-3A CL C (		03/20/2014	Paydown		345,882	345,882	345,816	345,833		49		49		345,882				5,135	07/20/2028	3AM
828806 AF 6	SIMON PPTY GRP INC NT 4.900% 01/30/14		01/30/2014	Maturity		1,650,000	1,650,000	1,602,249	1,649,470		530		530		1,650,000				40,425	01/30/2014	1FE
829259 AP 5	SINCLAIR TV GRP INC SR UNSECD BD 6.375		01/28/2014	Tax Free Exchange		3,376,064	3,338,000	3,376,715	2,877,062		(198)		(198)		3,376,064				63,248	11/01/2021	4FE
82967N AQ 1	SIRIUS XM RADIO INC SR UNSECD BD 5.875		01/07/2014	RBC DOMINION		962,400	960,000	960,000	960,000				0		960,000		2,400	2,400	16,607	10/01/2020	4FE
832389 AC 4	SMITHS FOOD & DRUG CTRS INC PASSTHRU 199		01/02/2014	Various		414,443	414,443	425,011	417,078		(1)		(1)		417,078		(2,635)	(2,635)	19,066	07/02/2018	3AM
832696 AB 4	SMUCKER J M CO NT 3.500% 10/15/21		03/21/2014	STERN AGEE & LEACH		2,042,520	2,000,000	1,996,160	1,996,893		79		79		1,996,972		45,548	45,548	31,111	10/15/2021	2FE
833312 AB 7	SNOQUALMIE ENTMT AUTH NT 9.125% 02/01/		02/03/2014	Various		721,000	721,000	525,904	671,558		49,442		49,442		721,000				33,261	02/01/2015	5FE
83436Y AB 1	SOLSTICE CBO III LTD SR SECD TERM NT CL	E	03/17/2014	Paydown		326,951	326,951				326,951		326,951		326,951				1,110	09/15/2033	6FE
83546D AA 6	SONIC CAP LLC SER 2011-1A CL A2 5.438%		03/20/2014	Paydown		146,250	146,250	146,250	146,250				0		146,250				1,326	05/20/2041	2AM
835725 A* 3	SOO STAT TR (CDN PACIFIC) TR NT SER 2006		01/02/2014	Various		376,837	376,837	376,837	376,837				0		376,837				11,117	08/30/2030	2
83611M DJ 4	SOUNDVIEW HOME LN TR SER 2005-OPT1 CL M3		03/25/2014	Capital Distribution		8,153		8,153	8,153				0		8,153					06/25/2035	1FM
83611M GV 4	SOUNDVIEW HOME LN TR SER 2005-OPT3 CL M2		03/26/2014	Capital Distribution		23,053		23,053	23,053				0		23,053					11/25/2035	1FM
83611M GW 2	SOUNDVIEW HOME LN TR SER 2005-OPT3 CL M3		03/26/2014	Capital Distribution		19,273		19,273	19,273				0		19,273					11/25/2035	1FM
83611M GY 8	SOUNDVIEW HOME LN TR SER 2005-OPT3 CL M5		03/25/2014	Paydown			1,276,543						0						2,084	11/25/2035	1FM
83612P AE 0	SOUNDVIEW HOME LN TR SER 2007-1 CL 2A4		03/25/2014	Capital Distribution		15,069		15,069	15,069				0		15,069					03/25/2037	1FM
84254Q AA 7	SOUTHN CAP CORP SER 2002-1 CL G 5.700%		02/01/2014	Various		(3,174)	(3,174)	(3,174)	(3,174)				0		(3,174)					06/30/2022	2AM
84265V AG 0	SOUTHN COPPER CORP SR UNSECD BD 5.250%		01/28/2014	Various		816,250	1,000,000	982,070	982,359		22		22		982,380		(166,130)	(166,130)	12,104	11/08/2042	2FE
844741 AM 0	SOUTHWEST AIRLS CO SER 1994-A CL A4 9		01/01/2014	Various		336,434	336,434	416,142	341,296				0		341,296		(4,862)	(4,862)	15,392	07/01/2016	2FE
84751P BK 4	SPECIALTY UNDERWR RESL FINL TR SER 2003-		03/25/2014	Paydown		242,237	242,237	242,237	242,237				0		242,237				742	11/25/2034	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
84751P BK 4	SPECIALTY UNDERWR RESL FINL TR SER 2003-.		01/01/2014	Paydown									0					0	(4,063)	11/25/2034	2FM
84751P BL 2	SPECIALTY UNDERWR RESL FINL TR SER 2003-.		03/25/2014	Paydown		41,654	41,654	41,657	41,651		3		3		41,654			0	(1,300)	11/25/2034	5FM
84751P LP 2	SPECIALTY UNDERWR RESL FINL TR SER 2006-.		03/01/2014	Paydown		20,345	20,345	9,435	9,435		10,909		10,909		20,345			0		02/25/2037	1FM
84763B AA 4	SPECTRUM BRANDS ESCROW CORP SR UNSECD BD		01/30/2014	Various		476,000	476,000	476,000	476,000				0		476,000			0	6,322	11/15/2020	4FE
84763B AC 0	SPECTRUM BRANDS ESCROW CORP SR UNSECD BD		01/30/2014	Various		2,767,418	2,703,000	2,773,869	2,767,862		(444)		(444)		2,767,418			0	37,307	11/15/2022	4FE
848601 AA 8	SPIRIT MASTR FDG LLC SER 2005-1 CL A1 (A		03/01/2014	Paydown		781,475	781,475	781,245	779,994		1,482		1,482		781,475			0	6,589	07/20/2023	3AM
84860P AA 5	SPIRIT MASTR FDG LLC SER 2007-1A CL A		03/01/2014	Paydown		404,653	404,653	404,533	404,050		603		603		404,653			0	3,876	03/20/2025	3AM
84860R AA 1	SPIRIT MASTR FDG LLC SER 2006-1 CL A1 MT		03/01/2014	Paydown		311,460	311,460	311,361	310,933		528		528		311,460			0	2,995	03/20/2024	3AM
84860X AB 6	SPIRIT MASTR FDG VII LLC SER 2013-2A CL		03/01/2014	Paydown		71,341	71,341	71,340	71,339		2		2		71,341			0	501	12/20/2043	1FE
84901# AA 8	SPOKANE ENERGY FDG TR SR NT 7.327% 01/		03/30/2014	Redemption 100.0000		567,966	567,966	283,983	283,983				0		283,983		283,983	283,983	6,843	01/30/2015	2
855030 AJ 1	STAPLES INC SR UNSECD NT 9.750% 01/15/		01/15/2014	Maturity		1,000,000	1,000,000	1,113,750	1,001,080		(1,080)		(1,080)		1,000,000			0	48,750	01/15/2014	2FE
857449 #E 2	STATE STR BK & TR CO LN CTF 1994-B N419		01/02/2014	Various		593,666	593,666	593,666	593,666				0		593,666			0	25,112	01/02/2020	1
857449 #G 7	STATE STR BK & TR CO LN CTF 1994-D N420		01/02/2014	Various		457,131	457,131	457,131	457,131				0		457,131			0	19,337	01/02/2020	1
857449 #J 1	STATE STR BK & TR CO LN CTF 1994-F N415		01/02/2014	Various		295,253	295,253	295,253	295,253				0		295,253			0	12,489	01/02/2020	1
857449 #K 8	STATE STR BK & TR CO LN CTF 1994-H N421		01/02/2014	Various		307,458	307,458	307,458	307,458				0		307,458			0	13,005	01/02/2020	1
857449 #P 7	STATE STR BK & TR CO LN CTF 1995-K N422		01/18/2014	Redemption 100.0000		612,197	612,197	612,197	612,197				0		612,197			0	26,386	01/18/2020	1
857449 #R 3	STATE STR BK & TR CO LN CTF 1995-B N423		03/15/2014	Redemption 100.0000		252,361	252,361	252,361	252,361				0		252,361			0	11,344	09/15/2018	1
857449 #T 9	STATE STR BK & TR CO LN CTF 1995-B N424		03/15/2014	Redemption 100.0000		252,168	252,168	252,168	252,168				0		252,168			0	11,335	09/15/2018	1
857449 #V 4	STATE STR BK & TR CO LN CTF 1995-B N425		03/15/2014	Redemption 100.0000		253,443	253,443	253,443	253,443				0		253,443			0	11,392	09/15/2018	1
857449 #X 0	STATE STR BK & TR CO LN CTF 1995-B N426		03/15/2014	Redemption 100.0000		253,213	253,213	253,213	253,213				0		253,213			0	11,382	09/15/2018	1
85746* BB 5	STATE STR BK & TR CO SECD NT 1993-1(IN M		01/01/2014	Redemption 100.0000		76,219	76,219	76,219	76,219				0		76,219			0	1,488	07/01/2014	2
85746* BF 6	STATE STR BK & TR CO FAC NT (NJ NAT GAS)		01/01/2014	Redemption 100.0000		161,354	161,354	161,354	161,354				0		161,354			0	5,906	01/01/2021	1
85746* DK 3	STATE STR BK & TR CO SECD (UNILEVER) (CT		01/01/2014	Various		1,420,730	1,420,730	1,420,730	1,420,730				0		1,420,730			0	47,808	07/01/2015	1
857477 AM 5	STATE STR CORP BD 3.700% 11/20/23		03/14/2014	MORGAN STANLEY & CO.		18,826,525	18,500,000	18,455,600	18,456,036		799		799		18,456,835		369,690	369,690	228,167	11/20/2023	1FE
858271 AA 7	STEELRIVER TRANSMN CO LLC SR SECD NT 4.		03/31/2014	Various		425,338	425,338	425,338	425,338				0		425,338			0	5,008	06/30/2017	2FE
86182# AA 3	STONEHAM WG ELM & MAIN LLC PROM NT (WALG		03/01/2014	Paydown		52,766	52,766	52,766	52,766				0		52,766			0	687	06/01/2017	2
86212T AA 7	STORE MASTR FDG I LLC SER 2012-1A CL A (		03/20/2014	Paydown		106,573	106,573	106,516	106,526		48		48		106,573			0	1,032	08/20/2042	1FE
86212U AA 4	STORE MASTR FDG I LLC SER 2013-1A CL A1		03/20/2014	Paydown		9,821	9,821	9,819	9,820		2		2		9,821			0	69	03/20/2043	1FE
86212U AB 2	STORE MASTR FDG I LLC SER 2013-1A CL A2		03/20/2014	Paydown		37,321	37,321	37,309	37,310		12		12		37,321			0	291	03/20/2043	1FE
86212W AA 0	STORE MASTR FDG I LLC SER 2013-2A CL A1		03/20/2014	Paydown		97,198	97,198	97,154	97,183		15		15		97,198			0	709	07/20/2043	1FE
86212W AB 8	STORE MASTR FDG I LLC SER 2013-2A CL A2		03/20/2014	Paydown		109,394	109,394	109,375	109,387		7		7		109,394			0	973	07/20/2043	1FE
863579 L6 3	STRUCT ARM LN TR SER 2005-23 CL 4A1 4		03/01/2014	Paydown		342,004	608,020	439,937	299,105		(97,933)		(97,933)		342,004			0		01/25/2036	1FM
863579 L6 3	STRUCT ARM LN TR SER 2005-23 CL 4A1 4		03/25/2014	Various		260,275		260,275	136,577				0		260,275			0		01/25/2036	1FM
863579 LC 0	STRUCT ARM LN TR SER 2005-1 CL 4A1 2.3		03/01/2014	Paydown		27,058	27,058	22,155	22,155		4,904		4,904		27,058			0		02/25/2035	1FM
863579 LC 0	STRUCT ARM LN TR SER 2005-1 CL 4A1 2.3		03/25/2014	Capital Distribution		75,179		75,179	75,179				0		75,179			0		02/25/2035	1FM
863579 LH 9	STRUCT ARM LN TR SER 2005-1 CL B1 0.60		03/25/2014	Paydown		7,532	7,532	13	13		7,519		7,519		7,532			0		02/25/2035	1FM
863579 LH 9	STRUCT ARM LN TR SER 2005-1 CL B1 0.60		03/25/2014	Capital Distribution		19,587		19,587	19,587				0		19,587			0		02/25/2035	1FM
863579 MW 5	STRUCT ARM LN TR SER 2005-4 CL 4A 2.39		03/01/2014	Paydown		234,725	234,725	185,068	185,068		49,656		49,656		234,725			0		03/25/2035	1FM
863579 MW 5	STRUCT ARM LN TR SER 2005-4 CL 4A 2.39		03/25/2014	Capital Distribution		80,225		80,225	80,225				0		80,225			0		03/25/2035	1FM
863579 P7 7	STRUCT ARM LN TR SER 2006-1 CL 4A 2.39		03/01/2014	Paydown		586,732	1,425,939	1,057,800	1,030,530	27,270	(471,068)		(443,798)		586,732			0		02/25/2036	1FM
863579 P7 7	STRUCT ARM LN TR SER 2006-1 CL 4A 2.39		03/25/2014	Capital Distribution		392,788		392,788	392,788				0		392,788			0		02/25/2036	1FM
863579 PA 0	STRUCT ARM LN TR SER 2005-8XS CL M2 0		01/27/2014	Paydown			61,895						0					0	61	04/25/2035	1FM
863579 PD 4	STRUCT ARM LN TR SER 2005-7 CL 1A1 2.4		02/01/2014	Paydown		65,538	65,538	54,987	54,987		10,551		10,551		65,538			0		04/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
863579 PD 4	STRUCT ARM LN TR SER 2005-7 CL 1A1 2.4		03/25/2014	Capital Distribution		69,691		69,691	69,691				0		69,691			0		04/25/2035	1FM
863579 VR 6	STRUCT ARM LN TR SER 2005-17 CL 4A3 4		02/01/2014	Paydown		899,209	899,209	798,351	798,351		100,859		100,859		899,209			0		08/25/2035	1FM
863579 VR 6	STRUCT ARM LN TR SER 2005-17 CL 4A3 4		02/25/2014	Capital Distribution		147,193		147,193	147,193				0		147,193			0		08/25/2035	1FM
863579 XE 3	STRUCT ARM LN TR SER 2005-18 CL 4A1 2		03/01/2014	Paydown		180,298	268,470	238,613			(58,315)		(58,315)		180,298			0		09/25/2035	1FM
863579 XE 3	STRUCT ARM LN TR SER 2005-18 CL 4A1 2		03/25/2014	Capital Distribution		84,333		84,333					0		84,333			0		09/25/2035	1FM
863579 XP 8	STRUCT ARM LN TR SER 2005-18 CL 7A3 4		03/01/2014	Paydown		170,205	288,459	257,069	255,970	1,099	(86,864)		(85,765)		170,205			0		09/25/2035	2FM
863579 XP 8	STRUCT ARM LN TR SER 2005-18 CL 7A3 4		03/25/2014	Capital Distribution		200,554		200,554	200,554				0		200,554			0		09/25/2035	2FM
863579 Y6 9	STRUCT ARM LN TR SER 2006-3 CL 4A 4.75		03/01/2014	Paydown		287,426	443,997	285,923	285,923		1,503		1,503		287,426			0		04/25/2036	1FM
863579 Y6 9	STRUCT ARM LN TR SER 2006-3 CL 4A 4.75		03/25/2014	Capital Distribution		96,919		96,919	96,919				0		96,919			0		04/25/2036	1FM
863581 AG 9	STRUCT ARM LN TR SER 2006-6 CL 2A3 5.3		03/01/2014	Paydown			65,091	49,465	49,274	191	(49,465)		(49,274)					0		07/25/2036	2FM
863581 AG 9	STRUCT ARM LN TR SER 2006-6 CL 2A3 5.3		03/25/2014	Capital Distribution		146,303		146,303	146,303				0		146,303			0		07/25/2036	2FM
86358E FJ 0	STRUCT ASSET INVT LN TR SER 2003-BC12 CL		03/25/2014	Paydown		371,211	371,211	344,289	344,807		26,404		26,404		371,211			0	769	11/25/2033	1FM
86358E FJ 0	STRUCT ASSET INVT LN TR SER 2003-BC12 CL		01/01/2014	Paydown		(45,071)	(45,071)	(41,802)	(45,071)				0		(45,071)			0	(3,918)	11/25/2033	4FE
86358E GQ 3	STRUCT ASSET INVT LN TR SER 2004-2 CL M2		03/25/2014	Paydown		35,944	35,944	3,713	3,713		32,231		32,231		35,944			0		03/25/2034	1FM
86358E GQ 3	STRUCT ASSET INVT LN TR SER 2004-2 CL M2		03/25/2014	Capital Distribution		3,764		3,764	3,764				0		3,764			0		03/25/2034	1FM
86358E XP 6	STRUCT ASSET INVT LN TR SER 2005-8 CL A4		03/25/2014	Paydown		2,730,983	2,730,983	2,246,234	2,436,888		294,095		294,095		2,730,983			0	2,359	10/25/2035	1FM
86358E YC 4	STRUCTURED ASSET INVT LN TR SER 2005-9 C		03/25/2014	Paydown		2,609,014	2,609,014	1,934,747	2,055,888		553,126		553,126		2,609,014			0	2,294	11/25/2035	1FM
86358E ZJ 8	STRUCT ASSET INVT LN TR SER 2005-10 CL A		03/25/2014	Paydown		1,072,892	1,072,892	1,024,212	1,024,212		48,680		48,680		1,072,892			0		12/25/2035	1FM
86358E ZJ 8	STRUCT ASSET INVT LN TR SER 2005-10 CL A		03/25/2014	Capital Distribution		46,770		46,770	46,770				0		46,770			0		12/25/2035	1FM
86358R ZB 6	STRUCTURED ASSET SECS CORP SER 2002-5A C		03/01/2014	Paydown		21,323	21,323	13,800	13,800		7,523		7,523		21,323			0		04/25/2032	1FM
86358R ZB 6	STRUCTURED ASSET SECS CORP SER 2002-5A C		03/25/2014	Capital Distribution		7,754		7,754	7,754				0		7,754			0		04/25/2032	1FM
86359A 7B 3	C		03/01/2014	Paydown		220,511	220,511	198,357	198,357		22,153		22,153		220,511			0		11/25/2033	2FM
86359A 7B 3	C		03/25/2014	Capital Distribution		81,416		81,416	81,416				0		81,416			0		11/25/2033	2FM
86359A ET 6	STRUCTURED ASSET SECS CORP SER 2002-BC1		03/25/2014	Paydown		129,457	129,457	121,885	121,885		7,572		7,572		129,457			0		08/25/2032	1FM
86359A ET 6	STRUCTURED ASSET SECS CORP SER 2002-BC1		03/25/2014	Capital Distribution		60,001		60,001	60,001				0		60,001			0		08/25/2032	1FM
86359A Q6 3	STRUCTURED ASSET SECS CORP SER 2003-28XS		03/01/2014	Paydown		66,970	66,970	66,949	66,679		291		291		66,970			0	(2,921)	09/25/2033	1FM
86359B 3Q 2	STRUCT ASSET SECS CORP SER 2005-1 CL B1		03/01/2014	Paydown			890,138						0					0	7,618	02/25/2035	1FM
86359B 4X 6	STRUCT ASSET SECS CORP SER 2005-4XS CL 1.		02/01/2014	Paydown		673,770	673,770	647,241	647,241		26,529		26,529		673,770			0		03/25/2035	1FM
86359B 4X 6	STRUCT ASSET SECS CORP SER 2005-4XS CL 1.		03/25/2014	Various		88,616		88,616	88,616				0		88,616			0		03/25/2035	1FM
86359B 4Z 1	STRUCT ASSET SECS CORP SER 2005-4XS CL 2.		03/01/2014	Paydown		45,166	45,166	25,242	25,242		19,924		19,924		45,166			0		03/25/2035	1FM
86359B 4Z 1	STRUCT ASSET SECS CORP SER 2005-4XS CL 2.		03/25/2014	Capital Distribution		7,941		7,941	7,941				0		7,941			0		03/25/2035	1FM
86359B BL 4	STRUCT ASSET SECS CORP SER 2003-S2 CL M1		03/25/2014	Paydown		156,142	156,142	156,142	156,142				0		156,142			0	458	12/25/2033	3FM
86359B BL 4	STRUCT ASSET SECS CORP SER 2003-S2 CL M1		01/01/2014	Paydown									0					0	(2,385)	12/25/2033	4FM
86359B BM 2	STRUCT ASSET SECS CORP SER 2003-S2 CL M1		03/01/2014	Paydown		127,179	127,179	127,130	126,826		353		353		127,179			0	1,161	12/25/2033	2FM
86359B BN 0	STRUCT ASSET SECS CORP SER 2003-S2 CL M2		03/25/2014	Paydown		6,254	6,254	6,256	6,230	25			25		6,254			0	46	12/25/2033	1FM
86359B BP 5	STRUCT ASSET SECS CORP SER 2003-S2 CL M2		03/01/2014	Paydown		16,347	16,347	16,151	16,279		68		68		16,347			0	176	12/25/2033	1FM
86359B FN 6	STRUCT ASSET SECS CORP SER 2004-2AC CL A		03/01/2014	Paydown		1,278,111	1,278,111	1,208,614	1,211,907		66,204		66,204		1,278,111			0	(51,785)	02/25/2034	1FM
86359B FP 1	STRUCT ASSET SECS CORP SER 2004-2AC CL A		03/01/2014	Paydown		452,029	452,029	427,450	433,199		18,830		18,830		452,029			0	2,737	02/25/2034	1FM
86359B FP 1	STRUCT ASSET SECS CORP SER 2004-2AC CL A		01/01/2014	Paydown					(4,584)		4,584		4,584					0	(21,052)	02/25/2034	2AM
86359B KA 8	STRUCT ASSET SECS CORP SER 2004-3AC CL A		03/01/2014	Paydown		1,309,640	1,309,640	1,231,128	1,255,552		54,088		54,088		1,309,640			0	5,973	03/25/2034	1FM
86359B N7 2	STRUCT ASSET SECS CORP SER 2004-21XS CL		03/01/2014	Paydown		608,574	608,574	599,542	599,542		9,031		9,031		608,574			0		12/25/2034	1FM
86359B N7 2	STRUCT ASSET SECS CORP SER 2004-21XS CL		03/25/2014	Capital Distribution		34,621		34,621	34,621				0		34,621			0		12/25/2034	1FM
86359B RD 5	STRUCT ASSET SECS CORP SER 2004-9XS CL 1.		03/01/2014	Paydown		417,431	417,431	413,484	413,484		3,947		3,947		417,431			0		05/25/2034	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86359B RD 5	STRUCT ASSET SECS CORP SER 2004-9XS CL 1.		03/25/2014	Capital Distribution		68,476		68,476	68,476				0		68,476			0		05/25/2034	1FM
86359B UG 4	STRUCT ASSET SECS CORP SER 2004-11XS CL..		03/01/2014	Paydown		559,960	559,960	555,021	555,021		4,939		4,939		559,960			0		06/25/2034	1FM
86359B UG 4	STRUCT ASSET SECS CORP SER 2004-11XS CL..		03/25/2014	Capital Distribution		58,277		58,277	58,277				0		58,277			0		06/25/2034	1FM
86359B WE 7	STRUCT ASSET SECS CORP SER 2004-8 CL 2A1.		03/01/2014	Paydown		326,520	326,520	314,275	317,496		9,024		9,024		326,520			0	1,334	07/25/2034	1FM
86359B WR 8	STRUCT ASSET SECS CORP SER 2004-8 CL 5A6.		03/01/2014	Paydown		237,002	237,002	227,717	232,117		4,885		4,885		237,002			0	1,157	07/25/2034	1FM
86359B XM 8	STRUCT ASSET SECS CORP SER 2004-16XS CL..		03/01/2014	Paydown		177,463	177,463	175,337	175,337		2,126		2,126		177,463			0		08/25/2034	1FM
86359B XM 8	STRUCT ASSET SECS CORP SER 2004-16XS CL..		03/25/2014	Capital Distribution		34,282		34,282	34,282				0		34,282			0		08/25/2034	1FM
86359D ER 4	STRUCT ASSET SECS CORP SER 2005-9XS CL 1.		03/01/2014	Paydown		961,361	961,361	953,447	953,447		7,913		7,913		961,361			0		06/25/2035	1FM
86359D ER 4	STRUCT ASSET SECS CORP SER 2005-9XS CL 1.		03/25/2014	Capital Distribution		113,101		113,101	113,101				0		113,101			0		06/25/2035	1FM
86359D JT 5	STRUCT ASSET SECS CORP SER 2005-14 CL 2A.		03/01/2014	Paydown		25,585	25,585	23,907	23,907		1,679		1,679		25,585			0		07/25/2035	1FM
86359D JT 5	STRUCT ASSET SECS CORP SER 2005-14 CL 2A.		03/25/2014	Capital Distribution		19,256		19,256	19,256				0		19,256			0		07/25/2035	1FM
86359D LC 9	STRUCT ASSET SECS CORP SER 2005-1 CL 1A3.		03/10/2014	FIRST BOSTON CORP		14,885,268	15,296,358	15,216,291	15,284,289		646		646		15,284,935		(399,666)	(399,666)	17,347	07/25/2035	1FM
86359D LC 9	STRUCT ASSET SECS CORP SER 2005-1 CL 1A3.		02/25/2014	Paydown		321,929	321,929	320,244	321,675		254		254		321,929			0	157	07/25/2035	1FM
86359D LM 7	STRUCT ASSET SECS CORP SER 2005-WF3 CL M		03/25/2014	Capital Distribution		34,860		34,860	34,860				0		34,860			0		07/25/2035	1FM
86359D QS 9	STRUCT ASSET SECS CORP SER 2005-16 CL 3A.		03/01/2014	Paydown		406,351	522,206	380,552	380,552		25,799		25,799		406,351			0		09/25/2035	1FM
86359D QS 9	STRUCT ASSET SECS CORP SER 2005-16 CL 3A.		03/25/2014	Capital Distribution		480,636		480,636	480,636				0		480,636			0		09/25/2035	1FM
86359D UR 6	STRUCT ASSET SECS CORP SER 2005-5N CL 3A		03/25/2014	Paydown		198,533	198,533	165,775	154,749		43,784		43,784		198,533			0	(3,728)	11/25/2035	1FM
86359L AS 8	STRUCTURED ASSET MTG INVT II SER 2004-AR..		03/01/2014	Paydown		152,886	152,886	154,176	153,866		(980)		(980)		152,886			0	619	03/19/2034	1FM
86359L QB 8	STRUCTURED ASSET MTG INVT II SER 2005-AR..		03/01/2014	Paydown		79,865	79,865	51,295	51,295		28,570		28,570		79,865			0		03/25/2046	1FM
86359L QB 8	STRUCTURED ASSET MTG INVT II SER 2005-AR..		03/25/2014	Capital Distribution		32,046		32,046	32,046				0		32,046			0		03/25/2046	1FM
86359L TG 4	STRUCTURED ASSET MTG INVT II SER 2006-AR..		03/25/2014	Paydown		598,821	598,821	367,234	367,234		231,587		231,587		598,821			0		02/25/2036	1FM
86359L TG 4	STRUCTURED ASSET MTG INVT II SER 2006-AR..		03/25/2014	Capital Distribution		29,988		29,988	29,988				0		29,988			0		02/25/2036	1FM
86359P AC 4	STRUCTURED ASSET SECS CORP SER 2006-BC3		03/25/2014	Paydown		872,434	872,434	585,917	585,917		286,517		286,517		872,434			0		10/25/2036	1FM
86359P AC 4	STRUCTURED ASSET SECS CORP SER 2006-BC3		03/25/2014	Capital Distribution		33,120		33,120	33,120				0		33,120			0		10/25/2036	1FM
86360B AA 6	STRUCT ARM LN TR SER 2006-4 CL 1A1 2.4		03/01/2014	Paydown		126,236	244,261	180,663	173,441	7,222	(54,427)		(47,205)		126,236			0		05/25/2036	1FM
86360B AA 6	STRUCT ARM LN TR SER 2006-4 CL 1A1 2.4		03/25/2014	Capital Distribution		68,666		68,666	68,666				0		68,666			0		05/25/2036	1FM
86360B AJ 7	STRUCT ARM LN TR SER 2006-4 CL 5A1 5.0		03/01/2014	Paydown		611,593	740,860	592,872	592,872		18,720		18,720		611,593			0		05/25/2036	1FM
86360B AJ 7	STRUCT ARM LN TR SER 2006-4 CL 5A1 5.0		03/25/2014	Capital Distribution		240,149		240,149	240,149				0		240,149			0		05/25/2036	1FM
86360F AA 7	STRUCTURED RCVBLS FIN NO 3 LLC SER 2006-.		01/15/2014	Paydown		235,882	235,882	235,882	235,882				0		235,882			0	1,090	01/15/2030	1FE
86360W AD 4	STRUCTURED ASSET INVT LN TR SER 2006-4 C..		03/25/2014	Paydown		1,008,899	1,008,899	521,734	521,734		487,165		487,165		1,008,899			0		07/25/2036	1FM
86360W AD 4	STRUCTURED ASSET INVT LN TR SER 2006-4 C..		03/25/2014	Capital Distribution		31,494		31,494	31,494				0		31,494			0		07/25/2036	1FM
863613 AD 7	STRUCTURED ASSET SECS CORP TR SER 2007-M		03/25/2014	Capital Distribution		2,964		2,964	2,964				0		2,964			0		01/25/2037	1FM
86361E AD 3	STRUCT ASSET SECS MTG LN TR SER 2006-WF3		03/25/2014	Capital Distribution		14,186		14,186	14,186				0		14,186			0		09/25/2036	1FM
86361G AC 0	STRUCTURED ASSET SECS CORP SER 2006-BC2		03/25/2014	Paydown		423,724	423,724	313,730	313,730		109,994		109,994		423,724			0		09/25/2036	1FM
86361G AC 0	STRUCTURED ASSET SECS CORP SER 2006-BC2		03/25/2014	Capital Distribution		9,151		9,151	9,151				0		9,151			0		09/25/2036	1FM
86361H AA 2	STRUCTURED ASSET MTG INVTS II SER 2006-A..		02/25/2014	Paydown		603,453	647,695	388,674	388,674		214,779		214,779		603,453			0		08/25/2036	1FM
86361H AA 2	STRUCTURED ASSET MTG INVTS II SER 2006-A..		03/25/2014	Capital Distribution		95,371		95,371	95,371				0		95,371			0		08/25/2036	1FM
86362H AA 1	STRUCT ARM LN TR SER 2006-11 CL 1A1 0		03/25/2014	Paydown		152,755	314,072	259,187	259,187		(106,432)		(106,432)		152,755			0		12/25/2036	1FM
86362H AA 1	STRUCT ARM LN TR SER 2006-11 CL 1A1 0		02/25/2014	Capital Distribution		8,659		8,659	8,659				0		8,659			0		12/25/2036	1FM
86362R AC 5	STRUCT ARM LN TR SER 2006-12 CL 2A1 4		03/01/2014	Paydown		321,362	398,437	282,135	282,135		39,227		39,227		321,362			0		01/25/2037	1FM
86362R AC 5	STRUCT ARM LN TR SER 2006-12 CL 2A1 4		03/25/2014	Capital Distribution		75,423		75,423	75,423				0		75,423			0		01/25/2037	1FM
86363B AA 3	RM1		03/25/2014	Paydown		241,702	241,702	241,702	241,702				0		241,702			0	224	05/25/2047	2AM
86363G AA 2	STRUCT ARM LN TR SER 2007-3 CL 1A1 0.3		03/25/2014	Paydown		431,776	1,422,374	1,057,638	1,031,598	26,041	(625,862)		(599,821)		431,776			0		04/25/2047	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86363G AA 2	STRUCT ARM LN TR SER 2007-3 CL 1A1 0.3		03/25/2014	Capital Distribution		28,511		28,511	28,511				0		28,511			0		04/25/2047	1FM
86364J AA 5	STRUCT ARM LN TR SER 2007-9 CL 1A1 1.8		03/01/2014	Paydown		180,800	268,257	190,221			(9,421)		(9,421)		180,800			0		10/25/2037	1FM
86364J AA 5	STRUCT ARM LN TR SER 2007-9 CL 1A1 1.8		03/25/2014	Capital Distribution		65,198		65,198					0		65,198			0		10/25/2037	1FM
871928 AU 1	TIERS TR CBBC SER 1997-8 (APACHE) 7.22		02/15/2014	Redemption 100.0000		358,614	358,614	365,335	360,157		(54)		(54)		360,104		(1,489)	(1,489)	12,946	08/15/2017	1FE
872162 AF 9	TAL ADVANTAGE IV LLC SER 2011-1 CL A (AB		03/20/2014	Redemption 100.0000		7,083,333	7,083,333	7,083,333	7,083,333				0		7,083,333			0	80,543	01/20/2021	1FE
872227 AC 7	TBW MBS TR SER 2007-2 CL A2A 0.334% 07		03/25/2014	Paydown		587,605	587,605	218,620	218,620		368,985		368,985		587,605			0		07/25/2037	1FM
872227 AC 7	TBW MBS TR SER 2007-2 CL A2A 0.334% 07		03/25/2014	Capital Distribution		31,144		31,144	31,144				0		31,144			0		07/25/2037	1FM
872287 AC 1	TCI COMMUNS INC SR DEB 8.750% 08/01/15		02/06/2014	Various		1,398,235	1,250,000	1,315,200	1,261,920		(696)		(696)		1,261,224		137,011	137,011	56,328	08/01/2015	1FE
87235M AJ 4	TCW LEVERAGED INCOME TR II LP SECD SUB N		01/01/2014	Redemption 100.0000		2,186	2,186						0				2,186	2,186	2	12/31/2014	6*
87266@ AA 2	TPC FDG LLC (FT POINT PWR LLC) SECD BD		01/31/2014	Various		1,439,529	1,439,529	1,439,529	1,439,529				0		1,439,529			0	55,638	07/31/2015	3FE
87305Q AZ 4	TTX CO MTN 6.700% 03/17/14		03/17/2014	Maturity		5,000,000	5,000,000	5,490,600	5,012,136		(12,136)		(12,136)		5,000,000			0	154,472	03/17/2014	2FE
875484 AG 2	TANGER PPTYS LP BD 3.875% 12/01/23		03/25/2014	Wells Fargo		9,954,000	10,000,000	9,836,000	9,837,324		3,195		3,195		9,840,519		113,481	113,481	131,319	12/01/2023	2FE
878055 AB 8	TCF FINL BK NT 1.793% 03/15/15		03/17/2014	Various		40,000,000	40,000,000	39,752,400	39,963,196		36,804		36,804		40,000,000			0	182,288	03/15/2015	2FE
88031J AB 2	TENASKA GA PTNRS L P SR SECD BD 9.500%		02/01/2014	Redemption 100.0000		187,527	187,527	203,653	198,219		(43)		(43)		198,176		(10,648)	(10,648)	8,908	02/01/2030	2FE
88031Q AA 8	TENASKA VA PTNRS LP SR SECD NT 6.119%		03/30/2014	Various		307,106	307,106	307,106	307,106				0		307,106			0	4,698	03/30/2024	2FE
88031R AA 6	TENASKA AL II PTNRS LP SR SECD BD 6.12		03/30/2014	Various		360,725	360,725	363,361	362,176		(60)		(60)		362,115		(1,391)	(1,391)	5,524	03/30/2023	2FE
88031T AA 2	TENASKA OKLA I LP SECD NT 6.528% 12/30		03/30/2014	Redemption 100.0000		143,890	143,890	143,890	143,890				0		143,890			0	2,348	12/30/2014	3FE
880394 AE 1	TENNECO PKG INC DEB 8.375% 04/15/27		01/08/2014	BARCLAYS SEC		7,540,000	8,000,000	5,418,064	5,525,197		2,305		2,305		5,527,502		2,012,498	2,012,498	163,778	04/15/2027	5FE
881561 RQ 9	TERWIN MTG TR SER 2005-5SL CL M2 1.459		03/25/2014	Paydown		1,050,606	1,050,606	1,050,633	1,050,576		30		30		1,050,606			0	2,785	05/25/2035	1FM
881561 RR 7	TERWIN MTG TR SER 2005-5SL CL M3 1.124		03/25/2014	Capital Distribution		77,837		77,837	77,837				0		77,837			0		05/25/2035	3FM
881561 VZ 4	TERWIN MTG TR SER 2005-12 CL AF5 5.064		03/01/2014	Paydown		422,014	422,014	415,488	415,488		6,526		6,526		422,014			0		07/25/2036	1FM
881561 VZ 4	TERWIN MTG TR SER 2005-12 CL AF5 5.064		03/25/2014	Various		71,960		71,960	71,960				0		71,960			0		07/25/2036	1FM
881561 XL 3	TERWIN MTG TR SER 2005-14HE CL AF4 5.2		03/25/2014	Capital Distribution		281,906		281,906	281,906				0		281,906			0		08/25/2036	1FM
881561 XM 1	TERWIN MTG TR SER 2005-14HE CL AF5 5.1		03/01/2014	Paydown		277,638	181,519	174,894	174,894		102,744		102,744		277,638			0		08/25/2036	1FM
881561 XM 1	TERWIN MTG TR SER 2005-14HE CL AF5 5.1		03/26/2014	Capital Distribution		122,602		122,602	122,602				0		122,602			0		08/25/2036	1FM
881561 ZC 1	TERWIN MTG TR SER 2005-16HE CL AF4 4.4		03/25/2014	Capital Distribution		339,242		339,242	339,242				0		339,242			0		09/25/2036	1FM
88156P AY 7	TERWIN MTG TR SER 2006-7 CL 2A2 0.324%		03/25/2014	Paydown		2,350,024	2,350,024	2,194,486	2,194,486		155,538		155,538		2,350,024			0		08/25/2037	1FM
88156P AY 7	TERWIN MTG TR SER 2006-7 CL 2A2 0.324%		03/25/2014	Capital Distribution		17,622		17,622	17,622				0		17,622			0		08/25/2037	1FM
88157J AA 2	TERWIN MTG TR SER 2007-2ALT CL A1A 0.2		03/25/2014	Paydown		1,675,351	1,675,351	1,598,809	1,598,809		76,542		76,542		1,675,351			0		04/25/2038	1FM
88157J AA 2	TERWIN MTG TR SER 2007-2ALT CL A1A 0.2		03/25/2014	Capital Distribution		6,097		6,097	6,097				0		6,097			0		04/25/2038	1FM
88158A AA 0	TERWIN MTG TR SER 2007-9SL CL A1 1.654		03/25/2014	Paydown		21,893	21,893	21,778	4,288	17,508	97		17,605		21,893			0	63	06/25/2038	1FM
885220 DQ 3	THORNBURG MTG SECS TR SER 2003-3 CL A3		03/01/2014	Paydown		1,462,170	1,462,170	1,435,211	1,436,993		25,177		25,177		1,462,170			0	6,946	06/25/2043	1FM
88522A AB 7	THORNBURG MTG SECS TR SER 2006-4 CL A2A		03/25/2014	Paydown		1,001,952	1,100,975	975,898	975,898		26,054		26,054		1,001,952			0		07/25/2036	1FM
88522A AB 7	THORNBURG MTG SECS TR SER 2006-4 CL A2A		03/25/2014	Capital Distribution		382,727		382,727	382,727				0		382,727			0		07/25/2036	1FM
88522E AE 3	THORNBURG MTG SECS TR SER 2007-1 CL A3A		03/25/2014	Paydown		3,215,791	3,215,791	2,847,146	2,847,146		368,645		368,645		3,215,791			0		03/25/2037	1FM
88522E AE 3	THORNBURG MTG SECS TR SER 2007-1 CL A3A		03/25/2014	Various		939,911		939,911	939,911				0		939,911			0		03/25/2037	1FM
88522N AA 1	THORNBURG MTG SECS TR SER 2006-6 CL A1		03/25/2014	Paydown		1,112,175	1,112,175	946,605	946,605		165,571		165,571		1,112,175			0		11/25/2046	1FM
88522N AA 1	THORNBURG MTG SECS TR SER 2006-6 CL A1		03/25/2014	Various		401,014		401,014	401,014				0		401,014			0		11/25/2046	1FM
88522R AA 2	THORNBURG MTG SECS TR SER 2006-5 CL A1		03/25/2014	Paydown		1,910,030	1,910,030	1,716,757	1,716,757		193,273		193,273		1,910,030			0		10/25/2046	1FM
88522R AA 2	THORNBURG MTG SECS TR SER 2006-5 CL A1		03/25/2014	Various		520,438		520,438	520,438				0		520,438			0		10/25/2046	1FM
88522W AD 5	THORNBURG MTG SECS TR SER 2007-2 CL A3A		03/25/2014	Paydown		1,386,202	1,386,202	1,393,999	1,393,945		(7,743)		(7,743)		1,386,202			0	(80,167)	06/25/2037	3FM
88525# AA 5	THORNDIKE HENDERSON LLC PROM NT (ALBERTS		03/01/2014	Paydown		46,802	46,802	46,802	46,802				0		46,802			0	606	08/01/2016	5
887317 AL 9	TIME WARNER INC SR UNSECD NT 6.250% 03		03/10/2014	BARCLAYS SEC		7,969,430	7,000,000	6,909,490	6,912,539		239		239		6,912,777		1,056,653	1,056,653	199,306	03/29/2041	2FE
88732J AJ 7	TIME WARNER CABLE INC SR UNSECD DEB 6		02/03/2014	Various		19,730,000	20,500,000	18,969,737	18,969,737		3,401		3,401		18,973,138		756,862	756,862	352,426	05/01/2037	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
88732J AN 8	TIME WARNER CABLE INC SR NT 7.300% 07/		02/13/2014	Various		24,503,784	20,000,000	19,942,985	19,944,153		3,261		3,261		19,947,414		4,556,370	4,556,370	924,667	07/01/2038	2FE
88732J AU 2	TIME WARNER CABLE INC SR UNSECD NT 6.7		02/13/2014	Various		7,741,620	6,667,000	6,278,327	6,278,327		849		849		6,279,176		1,462,444	1,462,444	80,004	06/15/2039	2FE
88732J AX 6	TIME WARNER CABLE INC SR UNSUB NT 4.12		02/13/2014	Various		13,140,466	13,900,000	13,173,920	13,173,920		4,333		4,333		13,178,253		(37,787)	(37,787)	243,603	02/15/2021	2FE
88732J BD 9	TIME WARNER CABLE INC SR UNSECD BD 4.5		01/24/2014	Various		11,153,853	14,843,000	11,244,537	11,244,537		2,120		2,120		11,246,657		(92,804)	(92,804)	222,413	09/15/2042	2FE
88947E AK 6	TOLL BROS FIN CORP SR UNSUB NT 5.875%		03/28/2014	Various		6,703,381	6,246,600	6,308,192	6,308,106		(1,444)		(1,444)		6,306,662		396,718	396,718	230,132	02/15/2022	3FE
89655M AA 0	TRINITY RAIL LEASING I LP SER 2001-1 PAS		03/20/2014	Paydown		1,127,819	1,127,819	1,129,170	1,128,757		(938)		(938)		1,127,819			0	12,697	05/20/2022	1FE
89655M AB 8	TRINITY RAIL LEASING I LP SER 2001-1C PA		03/20/2014	Paydown		491,169	491,169	491,169	491,169				0		491,169			0	5,430	05/20/2023	1FE
89655V AA 0	TRINITY RAIL LEASING III LP SER 2003-1 P		03/12/2014	Paydown		154,876	154,876	154,876	154,876				0		154,876			0	1,458	10/12/2026	1FE
89655X AA 6	TRINITY RAIL LEASING V LP SER 2006-1A CL		03/14/2014	Paydown		110,360	110,360	110,360	110,360				0		110,360			0	1,088	05/14/2036	2FE
89655Y AA 4	TRINITY RAIL LEASING VII LLC SER 2009-1A		03/16/2014	Paydown		221,715	221,715	221,916	221,884		(169)		(169)		221,715			0	2,466	11/16/2039	1FE
89656C AA 1	TRINITY RAIL LEASING LLC SECD NT SER 201		03/16/2014	Various		459,506	459,506	459,506	459,506				0		459,506			0	3,989	01/16/2031	1FE
901857 AB 8	TWO BROADWAY LLC PARTN CTF-MBIA (CTL)		03/15/2014	Various		162,146	162,146	162,146	162,146				0		162,146			0	6,736	09/15/2029	2
903243 AB 9	URS CORP SR UNSECD BD 5.000% 04/01/22		01/09/2014	Tax Free Exchange		1,017,012	1,000,000	1,019,600	1,017,050		(38)		(38)		1,017,012			0	13,611	04/01/2022	2FE
90333W AB 4	US BK NA MTN 6.300% 02/04/14		02/04/2014	Maturity		1,000,000	1,000,000	1,048,770	1,000,593		(593)		(593)		1,000,000			0	31,500	02/04/2014	1FE
90333W AG 3	US BK NA SUB NT 3.778% 04/29/20		02/26/2014	US BANK		2,572,617	2,488,000	2,549,548	2,507,977		(2,484)		(2,484)		2,505,493		67,124	67,124	32,377	04/29/2020	1FE
90520E AC 5	UNION BK CA NA SR UNSECD NT 3.000% 06/		03/17/2014	MORGAN STANLEY & CO		10,468,800	10,000,000	9,973,300	9,986,528		1,152		1,152		9,987,680		481,120	481,120	86,667	06/06/2016	1FE
907818 DQ 8	UNION PAC CORP BD 3.646% 02/15/24		01/21/2014	Tax Free Exchange		4,146,324	4,625,000	4,131,300	4,144,347		1,977		1,977		4,146,324			0	70,261	02/15/2024	2FE
90783R AA 2	UNION PAC RR MTG PASSTHRU CTF SER 2002-1		01/17/2014	Redemption 100.0000		308,294	308,294	308,294	308,294				0		308,294			0	9,343	01/17/2023	1FE
90783S AA 0	UNION PAC CORP PASSTHRU CTF SER 2003-1		01/02/2014	Various		304,690	304,690	312,967	310,844		2		2		310,846		(6,156)	(6,156)	7,157	01/02/2024	1FE
90783X AA 9	UNION PACIFIC RR CO TR PASSTHRU CTF 07-3		01/02/2014	Redemption 100.0000		226,417	226,417	226,417	226,407		10		10		226,417			0	6,992	01/02/2031	1FE
91019P CJ 9	UNITED DOMINION RLTY TR INC MTN 5.130%		01/15/2014	Maturity		7,500,000	7,500,000	7,276,950	7,498,797		1,203		1,203		7,500,000			0	96,188	01/15/2014	2FE
91159H HE 3	US BANCORP BD 1.950% 11/15/18		03/24/2014	US BANK		13,687,883	13,700,000	13,683,012	13,683,490		693		693		13,684,183		3,700	3,700	96,460	11/15/2018	1FE
918866 AU 8	VALASSIS COMMUNS INC SR UNSUB NT 6.625		01/08/2014	Various		1,363,720	1,324,000	1,367,605	1,357,999		(185)		(185)		1,357,814		5,906	5,906	39,472	02/01/2021	3FE
92277G AA 5	VENTAS RLTY LP BD 1.550% 09/26/16		03/11/2014	SUN TRUST EQTB		13,635,135	13,500,000	13,487,850	13,488,914		790		790		13,489,704		145,431	145,431	97,650	09/26/2016	2FE
92343V BC 7	VERIZON COMMUNS INC SR UNSECD NT 3.500		01/24/2014	DAIN-RAUSCHER		4,013,360	4,000,000	3,968,320	3,974,251		221		221		3,974,472		38,888	38,888	34,222	11/01/2021	2FE
92343V BD 5	VERIZON COMMUNS INC SR UNSECD NT 2.000		03/25/2014	Various		511,785	500,000	497,670	498,633		109		109		498,742		13,043	13,043	4,028	11/01/2016	2FE
92344S AK 6	VERIZON WIRELESS CAP LLC SR UNSUB NT 8		03/30/2014	Call 127.1350		1,059,035	833,000	1,101,443	1,019,115		39,920		39,920		1,059,035			0	26,552	11/15/2018	1FE
925524 AX 8	VIACOM INC SR NT 6.875% 04/30/36		03/11/2014	GOLDMAN SACHS & CO		3,729,641	3,100,000	2,964,158	2,976,305		443		443		2,976,748		752,893	752,893	78,738	04/30/2036	2FE
92553P AK 8	VIACOM INC BD 1.250% 02/27/15		03/14/2014	GOLDMAN SACHS & CO		2,012,280	2,000,000	1,995,780	1,998,355		297		297		1,998,652		13,628	13,628	14,028	02/27/2015	2FE
92863# AA 7	VOIT ROBT D PROM NT (WALGREEN) (CTL) 8		01/29/2014	Paydown		521,176	521,176	521,176	521,176				0		521,176			0	6,642	09/01/2016	2
92863@ AA 9	VOIT PTNRS LTD I PROM NT (WALGREEN) (CTL		03/01/2014	Paydown		35,850	35,850	35,850	35,850				0		35,850			0	467	06/01/2016	2
929160 AF 6	VULCAN MATLS CO NT 6.400% 11/30/17		03/10/2014	Various		4,606,065	4,014,000	4,129,305	4,100,462		505,603		505,603		4,606,065			0	71,360	11/30/2017	3FE
929160 AG 4	VULCAN MATLS CO SR UNSUB NT 7.150% 11/		03/14/2014	Various		8,282,000	8,200,000	8,177,204	8,178,634		74		74		8,178,708		103,292	103,292	177,519	11/30/2037	3FE
929160 AQ 2	VULCAN MATLS CO SR UNSUB NT 6.500% 12/		03/10/2014	Call 114.0000		833,340	731,000	716,380	721,998		111,342		111,342		833,340			0	13,067	12/01/2016	3FE
929227 7P 5	WAMU MTG PASSTHRU CTF SER 2003-S6 CL CB3		03/01/2014	Paydown		30,386	30,386	1,857	1,857		28,529		28,529		30,386			0		07/25/2018	1FM
929227 7P 5	WAMU MTG PASSTHRU CTF SER 2003-S6 CL CB3		03/25/2014	Capital Distribution		4,416		4,416	4,416				0		4,416			0		07/25/2018	1FM
929227 C9 5	WAMU MTG PASSTHRU CTF SER 2002-S8 CL 1B2		03/01/2014	Paydown		37,044	37,044	36,540	36,540		504		504		37,044			0		01/25/2033	2FM
929227 C9 5	WAMU MTG PASSTHRU CTF SER 2002-S8 CL 1B2		03/25/2014	Capital Distribution		12,667		12,667	12,667				0		12,667			0		01/25/2033	2FM
92922F 3L 0	WAMU MTG PASSTHRU CTFS SER 2005-AR12 CL		03/25/2014	Capital Distribution		208,675		208,675	208,675				0		208,675			0		10/25/2035	1FM
92922F 3S 5	WAMU MTG PASSTHRU CTFS SER 2005-AR12 CL		03/01/2014	Paydown		14,347	166,102				14,347		14,347		14,347			0	559	10/25/2035	1FM
92922F 6Y 9	WAMU MTG PASSTHRU CTFS SER 2005-AR16 CL		03/01/2014	Paydown		430,081	430,081	341,988	341,988		88,092		88,092		430,081			0		12/25/2035	1FM
92922F 6Y 9	WAMU MTG PASSTHRU CTFS SER 2005-AR16 CL		03/25/2014	Capital Distribution		93,442		93,442	93,442				0		93,442			0		12/25/2035	1FM
92922F 7Q 5	WAMU MTG PASSTHRU CTFS SER 2005-AR17 CL		03/25/2014	Paydown		383,006	383,006	339,917	345,425		37,580		37,580		383,006			0	284	12/25/2045	1FM
92922F 8M 3	WAMU MTG PASSTHRU CTFS SER 2005-AR18 CL		03/01/2014	Paydown		239,029	239,029	194,088	194,088		44,941		44,941		239,029			0		01/25/2036	1FM
92922F 8M 3	WAMU MTG PASSTHRU CTFS SER 2005-AR18 CL		03/25/2014	Capital Distribution		44,135		44,135	44,135				0		44,135			0		01/25/2036	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92922F EC 8	WAMU MTG PASSTHRU CTFS SER 2003-AR10 CL		03/01/2014	Paydown		245,532	245,532	237,552	239,987		5,544		5,544		245,532			0	922	10/25/2033	1FM
92922F HT 8	WAMU MTG PASSTHRU CTFS SER 2003-S12 CL B		03/01/2014	Paydown		45,007	45,007	39,101	39,101		5,906		5,906		45,007			0		11/25/2018	1FM
92922F HT 8	WAMU MTG PASSTHRU CTFS SER 2003-S12 CL B		03/25/2014	Capital Distribution		10,459		10,459	10,459				0		10,459			0		11/25/2018	1FM
92922F HU 5	WAMU MTG PASSTHRU CTFS SER 2003-S12 CL B		03/01/2014	Paydown		3,222	3,222	3,046	3,122		99		99		3,222			0	25	11/25/2018	1FM
92922F Q4 3	WAMU MTG PASSTHRU CTFS SER 2005-AR7 CL A		03/25/2014	Capital Distribution		184,224		184,224	184,224				0		184,224			0		08/25/2035	1FM
92922F QF 8	WAMU MTG PASSTHRU CTFS SER 2004-S2 CL 1A		03/01/2014	Paydown		22,235	22,235	23,125	23,119		(884)		(884)		22,235			0	189	06/25/2034	1FM
92922F RH 3	WAMU MTG PASSTHRU CTFS SER 2004-CB1 CL 3		03/01/2014	Paydown		90,004	90,004	90,004	90,004				0		90,004			0	763	06/25/2034	1FM
92925V AH 3	WAMU MTG PASSTHRU TR SER 2007-HY1 CL 3A1		03/01/2014	Paydown		112,105	112,105	103,778			8,327		8,327		112,105			0		02/25/2037	2FM
92925V AH 3	WAMU MTG PASSTHRU TR SER 2007-HY1 CL 3A1		03/25/2014	Capital Distribution		26,790		26,790					0		26,790			0		02/25/2037	2FM
92926U AF 8	WAMU MTG PASSTHRU TR SER 2007-HY2 CL 3A1		03/01/2014	Paydown		62,282	63,338	56,255			6,028		6,028		62,282			0		09/25/2036	1FM
92926U AF 8	WAMU MTG PASSTHRU TR SER 2007-HY2 CL 3A1		03/25/2014	Capital Distribution		37,876		37,876					0		37,876			0		09/25/2036	1FM
92926W AA 5	WAMU MTG PASSTHRU CTFS SER 2007-OA1 CL A		03/03/2014	Paydown		703,337	703,337	570,477	570,477		132,860		132,860		703,337			0		02/25/2047	1FM
92926W AA 5	WAMU MTG PASSTHRU CTFS SER 2007-OA1 CL A		03/25/2014	Capital Distribution		65,440		65,440	65,440				0		65,440			0		02/25/2047	1FM
92927X AH 7	WAMU MTG PASSTHRU CTFS TR SER 2007-HY6 C		03/01/2014	Paydown		1,876,228	2,279,816	1,770,302	1,770,302		105,925		105,925		1,876,228			0		06/25/2037	4FM
92927X AH 7	WAMU MTG PASSTHRU CTFS TR SER 2007-HY6 C		03/25/2014	Various		449,637		449,637	449,637				0		449,637			0		06/25/2037	4FM
92936# AA 0	W/S SKOWHEGAN PPTYS LP PROM NT (WALMART)		03/01/2014	Paydown		34,353	34,353	34,353	34,353				0		34,353			0	437	11/01/2018	1
92936* AA 4	W/S WESTFIELD PPTYS LP PROM NT (WALMART)		03/01/2014	Redemption 100.0000		58,051	58,051	58,051	58,051				0		58,051			0	739	10/01/2018	1
92942# AA 2	W/S N WINDHAM PPTYS LP PROM NT (WALMART)		03/01/2014	Paydown		44,697	44,697	44,697	44,697				0		44,697			0	569	04/01/2019	1
929766 C2 7	WACHOVIA BK COML MTG TR SER 2005-C17 CL		01/01/2014	Paydown		40,969	40,969	42,130	40,969				0		40,969			0	172	03/15/2042	1FM
92976G AC 5	WACHOVIA BK NA SUB NT 0.618% 11/03/14		03/10/2014	Wells Fargo		5,008,250	5,000,000	5,044,800	5,004,218		(978)		(978)		5,003,240		5,010	5,010	11,121	11/03/2014	1FE
92977Y BV 2	WACHOVIA MTG LN TR LLC SER 2005-B CL 2A3		03/01/2014	Paydown		43,783	57,255	51,853	51,681	173	(8,071)		(7,898)		43,783			0		10/20/2035	1FM
92977Y BV 2	WACHOVIA MTG LN TR LLC SER 2005-B CL 2A3		03/25/2014	Capital Distribution		33,095		33,095	33,095				0		33,095			0		10/20/2035	1FM
92978P AE 9	WACHOVIA BK COML MTG TR SER 2006-C29 CL		03/01/2014	Paydown		151,864	151,864	146,732	150,130		1,734		1,734		151,864			0	1,713	11/15/2048	1FM
92978Q AC 1	WACHOVIA BK COML MTG TR SER 2007-C30 CL		02/01/2014	Paydown		992	992	997	991		1		1		992			0	9	12/15/2043	1FM
929903 AE 2	WACHOVIA CORP SUB NT 4.875% 02/15/14		02/15/2014	Maturity		28,000,000	28,000,000	27,170,710	27,984,049		15,951		15,951		28,000,000			0	682,500	02/15/2014	1FE
92990G AA 1	WAMU MTG PASSTHRU CTFS TR SER 2007-HY5 C		03/01/2014	Paydown		264,832	286,637	185,325	185,325		79,507		79,507		264,832			0		05/25/2037	1FM
92990G AA 1	WAMU MTG PASSTHRU CTFS TR SER 2007-HY5 C		03/25/2014	Various		47,854		47,854	47,854				0		47,854			0		05/25/2037	1FM
92990G AJ 2	WAMU MTG PASSTHRU CTFS TR SER 2007-HY5 C		03/01/2014	Paydown		567,232	567,232	453,966	453,966		113,266		113,266		567,232			0		05/25/2037	1FM
92990G AJ 2	WAMU MTG PASSTHRU CTFS TR SER 2007-HY5 C		03/25/2014	Capital Distribution		232,992		232,992	232,992				0		232,992			0		05/25/2037	1FM
931142 CU 5	WAL MART STORES INC SR UNSUB NT 3.625%		01/13/2014	KGS ALPHA CAP MARKETS		3,516,163	3,298,000	3,511,710	3,459,702		(931)		(931)		3,458,771		57,392	57,392	62,433	07/08/2020	1FE
931142 DD 2	WAL MART STORES INC SR UNSECD NT 4.250		01/17/2014	FIRST BOSTON CORP		2,414,716	2,221,000	2,444,033	2,395,108		(1,293)		(1,293)		2,393,815		20,900	20,900	25,696	04/15/2021	1FE
93114K AD 5	WAL MART STORES INC PASSTHRU SER 1994-A2		01/02/2014	Redemption 100.0000		357,389	357,389	434,586	361,001		(26)		(26)		360,975		(3,585)	(3,585)	15,814	01/02/2015	1FE
93362F AK 9	WAMU MTG PASSTHRU CTFS SER 2006-AR8 CL 3		03/01/2014	Paydown		477,679	566,966	445,199	445,199		32,480		32,480		477,679			0		08/25/2036	1FM
93362F AK 9	WAMU MTG PASSTHRU CTFS SER 2006-AR8 CL 3		03/25/2014	Capital Distribution		150,986		150,986	150,986				0		150,986			0		08/25/2036	1FM
933634 AA 5	WAMU MTG PASSTHRU CTFS SER 2007-HY3 CL 1		03/01/2014	Paydown		65,769	23,727	19,931			45,838		45,838		65,769			0		03/25/2037	1FM
933634 AA 5	WAMU MTG PASSTHRU CTFS SER 2007-HY3 CL 1		03/25/2014	Capital Distribution		17,330		17,330					0		17,330			0		03/25/2037	1FM
933634 AG 2	WAMU MTG PASSTHRU CTFS SER 2007-HY3 CL 3		03/01/2014	Paydown		404,219	426,158	379,018	379,018		25,201		25,201		404,219			0		03/25/2037	2FM

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
933634 AG 2	WAMU MTG PASSTHRU CTFS SER 2007-HY3 CL 3		03/26/2014	Capital Distribution		66,141		66,141	66,141				0		66,141			0		03/25/2037	2FM
933636 AD 4	WAMU MTG PASSTHRU CTFS SER 2007-HY4 CL 2		03/01/2014	Paydown		469,501	783,840	663,149	652,894	10,255	(193,648)		(183,393)		469,501			0		04/25/2037	1FM
933636 AD 4	WAMU MTG PASSTHRU CTFS SER 2007-HY4 CL 2		03/25/2014	Capital Distribution		162,275		162,275	162,275				0		162,275			0		04/25/2037	1FM
933637 AE 0	WAMU MTG PASSTHRU CTFS SER 2006-AR18 CL		03/01/2014	Paydown		17,720	17,675	14,829			2,891		2,891		17,720			0		01/25/2037	1FM
933637 AE 0	WAMU MTG PASSTHRU CTFS SER 2006-AR18 CL		03/25/2014	Capital Distribution		12,940		12,940					0		12,940			0		01/25/2037	1FM
933638 AA 6	WAMU MTG PASSTHRU CTFS SER 2006-AR19 CL		03/03/2014	Paydown		472,364	472,364	385,552	385,552		86,812		86,812		472,364			0		01/25/2047	1FM
933638 AA 6	WAMU MTG PASSTHRU CTFS SER 2006-AR19 CL		03/25/2014	Capital Distribution		57,978		57,978	57,978				0		57,978			0		01/25/2047	1FM
93363N AA 3	WAMU MTG PASSTHRU CTFS SER 2006-AR12 CL		03/01/2014	Paydown		14,356	18,499	9,493	9,493		4,863		4,863		14,356			0		10/25/2036	1FM
93364C AA 6	WAMU MTG PASSTHRU CTFS SER 2007-OA4 CL 1		03/01/2014	Paydown		1,222,039	1,222,039	1,058,113	1,058,113		163,925		163,925		1,222,039			0		05/25/2047	1FM
93364C AA 6	WAMU MTG PASSTHRU CTFS SER 2007-OA4 CL 1		03/25/2014	Capital Distribution		127,655		127,655	127,655				0		127,655			0		05/25/2047	1FM
93364E AC 8	WAMU ABS CTF TR SER 2007-HE3 CL 2A2 0		03/25/2014	Paydown		446,654	450,767	268,512	268,512		178,142		178,142		446,654			0		05/25/2047	1FM
93364E AC 8	WAMU ABS CTF TR SER 2007-HE3 CL 2A2 0		03/25/2014	Capital Distribution		11,940		11,940	11,940				0		11,940			0		05/25/2047	1FM
93364F AD 3	WAMU MTG PASSTHRU CTFS SER 2007-HY7 CL 2		03/01/2014	Paydown		78,376	55,895	46,677			31,699		31,699		78,376			0		07/25/2037	1FM
93364F AD 3	WAMU MTG PASSTHRU CTFS SER 2007-HY7 CL 2		03/25/2014	Capital Distribution		16,885		16,885					0		16,885			0		07/25/2037	1FM
939335 P4 1	WASHINGTON MUT MTG SECS CORP SER 2002-AR		03/01/2014	Paydown		15,789	15,789	11,881	12,379		3,410		3,410		15,789			0	56	02/25/2031	1FM
939335 P7 4	WASHINGTON MUT MTG SECS CORP SER 2002-AR		03/01/2014	Paydown		7,091	7,091	7,074	7,075		17		17		7,091			0	30	02/25/2031	1FM
939336 3Z 4	WAMU MTG SECS CORP SER 2005-2 CL B1 5		03/01/2014	Paydown			934,984						0					0		04/25/2035	6FM
939336 C9 2	WAMU MTG SECS CORP SER 2003-MS8 CL CB1		03/01/2014	Paydown		18,859	18,859	19,111	19,047		(188)		(188)		18,859			0	177	05/25/2033	2FM
939336 D3 4	WAMU MTG SECS CORP SER 2003-MS8 CL CB3		03/01/2014	Paydown		5,389	5,389	4,624	4,624		766		766		5,389			0		05/25/2033	3FM
939336 D3 4	WAMU MTG SECS CORP SER 2003-MS8 CL CB3		03/25/2014	Capital Distribution		6,724		6,724	6,724				0		6,724			0		05/25/2033	3FM
939336 ZV 8	WAMU MTG SECS CORP SER 2003-MS6 CL 3B1		03/01/2014	Paydown		80,359	80,359	80,511	80,506		(147)		(147)		80,359			0	697	05/25/2033	1FM
93934D CC 9	WASHINGTON MUT ASSET SECS SER 2005-C1A C		02/01/2014	Paydown		517,604	517,604	519,843	515,899		1,705		1,705		517,604			0	4,242	05/25/2036	1FM
93936L AA 5	WAMU MTG PASSTHRU CTF TR SER 2007-OC2 CL		03/25/2014	Paydown		1,085,983	1,139,166	501,291	501,291		584,692		584,692		1,085,983			0		06/25/2037	1FM
93936L AA 5	WAMU MTG PASSTHRU CTF TR SER 2007-OC2 CL		03/25/2014	Capital Distribution		14,851		14,851	14,851				0		14,851			0		06/25/2037	1FM
93936L AB 3	WAMU MTG PASSTHRU CTF TR SER 2007-OC2 CL		03/25/2014	Paydown		623,548	654,085	369,825	369,825		253,723		253,723		623,548			0		06/25/2037	1FM
93936L AB 3	WAMU MTG PASSTHRU CTF TR SER 2007-OC2 CL		03/25/2014	Capital Distribution		11,483		11,483	11,483				0		11,483			0		06/25/2037	1FM
93936R AA 2	WAMU MTG PASSTHRU CTFS SER 2007-OA5 CL A		03/01/2014	Paydown		296,690	296,690	235,172	235,172		61,518		61,518		296,690			0		05/25/2047	1FM
93936R AA 2	WAMU MTG PASSTHRU CTFS SER 2007-OA5 CL A		03/25/2014	Capital Distribution		98,287		98,287	98,287				0		98,287			0		05/25/2047	1FM
939653 AE 1	WASHINGTON REIT SR NT 5.250% 01/15/14		01/15/2014	Maturity		10,000,000	10,000,000	9,998,500	9,999,996		4		4		10,000,000			0	262,500	01/15/2014	2FE
941388 AH 3	WATERFORD GAMING LLC SR NT 8.625% 09/1		03/15/2014	Various		462,000	462,000	56,471	78,530		383,470		383,470		462,000			0		09/15/2014	5FE
941388 AH 3	WATERFORD GAMING LLC SR NT 8.625% 09/1		03/17/2014	Redemption 100.0000		69,260	69,260	8,480	11,787				0		11,787		57,473	57,473		09/15/2014	5FE
941388 AH 3	WATERFORD GAMING LLC SR NT 8.625% 09/1		03/17/2014	Various		215,937		215,937	215,937				0		215,937			0		09/15/2014	5FE
94706@ AA 6	WEATHERFORD INTL INC SECD LN SCH NO 12		03/01/2014	Various		277,984	277,984	277,984	277,984				0		277,984			0	1,674	07/01/2017	2
948565 AA 4	WEEKLEY HOMES LLC SR UNSECD BD 6.000%		02/24/2014	Various		4,173,460	4,100,000	4,179,950	4,174,389		(930)		(930)		4,173,460			0	138,717	02/01/2023	4FE
948741 A* 4	WEINGARTEN RLTY INVTS SER A SR SECD NT		03/21/2014	Redemption 100.0000		322,327	322,327	322,327	322,327				0		322,327			0	4,426	04/21/2015	2
94874R BR 6	WEINGARTEN RLTY INVT MTN 6.525% 02/21/		02/21/2014	Maturity		5,000,000	5,000,000	4,853,250	4,997,642		2,358		2,358		5,000,000			0	141,375	02/21/2014	2FE
94973V AS 6	WELLPOINT INC SR UNSUB NT 4.350% 08/15		03/13/2014	SMITH BARNEY HARRIS CO		2,138,600	2,000,000	2,136,900	2,106,226		(2,980)		(2,980)		2,103,246		35,354	35,354	51,475	08/15/2020	2FE

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
94974S AF 0	WELLS FARGO ALT LN TR SER 2002-1 CL B1		03/01/2014	Paydown		47,859	47,859	47,859	47,859				0		47,859			0	457	08/25/2032	1FM
94974S AH 6	WELLS FARGO ALT LN TR SER 2002-1 CL B3		03/01/2014	Paydown		7,250	7,250	5,757	5,757		1,492		1,492		7,250			0		08/25/2032	1FM
94974S AH 6	WELLS FARGO ALT LN TR SER 2002-1 CL B3		03/25/2014	Capital Distribution		7,019		7,019	7,019				0		7,019			0		08/25/2032	1FM
949758 AF 3	WELLS FARGO MBS TR SER 2004-O CL B1 4		03/01/2014	Paydown		166,854	166,854	158,478	158,576		8,278		8,278		166,854			0	1,040	08/25/2034	3FM
949768 AU 9	WELLS FARGO MBS TR SER 2003-K CL B1 2		03/01/2014	Paydown		82,251	82,251	79,890	79,890		2,361		2,361		82,251			0	334	11/25/2033	1FM
949769 AJ 2	WELLS FARGO MBS TR SER 2003-L CL B1 2		03/01/2014	Paydown		65,975	65,975	63,528	63,528		2,448		2,448		65,975			0	282	11/25/2033	1FM
949770 AN 1	WELLS FARGO MBS TR SER 2004-F CL B1 4		03/01/2014	Paydown		83,588	83,588	58,665	58,665		24,923		24,923		83,588			0		06/25/2034	1FM
949770 AN 1	WELLS FARGO MBS TR SER 2004-F CL B1 4		03/25/2014	Capital Distribution		10,137		10,137	10,137				0		10,137			0		06/25/2034	1FM
94978# AN 7	WELLS FARGO BK NW NA SER 2002-17 (COM ED		03/15/2014	Redemption 100.0000		67,224	67,224	67,224	67,224				0		67,224			0	751	06/15/2017	2
94978# AQ 0	WELLS FARGO BK NW NA PASSTHRU TR (BURL N		03/01/2014	Various		1,004,005	1,004,005	1,004,005	1,004,005				0		1,004,005			0	5,499	08/01/2022	2
94978# BK 2	WELLS FARGO BK NW NA SER 2003-B (R MONDA		03/10/2014	Redemption 100.0000		87,135	87,135	87,135	87,135				0		87,135			0	946	06/10/2028	3
94978# BN 6	WELLS FARGO BK NW NA PASSTHRU TR (SHERWI		03/15/2014	Redemption 100.0000		281,830	281,830	281,830	281,830				0		281,830			0	2,673	11/10/2018	1
94978# CS 4	WELLS FARGO BK NW NA PASSTHRU CTF (BAE)		01/16/2014	Redemption 100.0000		150,634	150,634	160,939	153,420		(48)		(48)		153,372		(2,738)	(2,738)	2,562	04/16/2017	2
94978# DK 0	WELLS FARGO BK NW NA EQ NT 2006-1 TR1 (M		01/03/2014	Redemption 100.0000		323,584	323,584	323,584	323,584				0		323,584			0	9,028	01/03/2019	1
94978# DL 8	WELLS FARGO BK NW NA EQ NT 2006-1 TR2 (M		01/03/2014	Redemption 100.0000		407,898	407,898	407,898	407,898				0		407,898			0	11,380	01/03/2019	1
94978# DM 6	WELLS FARGO BK NW NA EQ NT 2006-1 TR3 (M		01/03/2014	Redemption 100.0000		200,227	200,227	200,227	200,227				0		200,227			0	5,586	01/03/2019	1
94978# DN 4	WELLS FARGO BK NW NA EQ NT 2006-1 TR4 (M		01/03/2014	Redemption 100.0000		350,232	350,232	350,232	350,232				0		350,232			0	9,383	01/03/2019	1
94978# DP 9	WELLS FARGO BK NW NA EQ NT 2006-1 TR5 (M		01/03/2014	Redemption 100.0000		290,837	290,837	290,837	290,837				0		290,837			0	8,114	01/03/2019	1
94978# DQ 7	WELLS FARGO BK NW NA EQ NT 2006-1 TR6 (M		01/03/2014	Redemption 100.0000		601,670	601,670	601,670	601,670				0		601,670			0	16,787	01/03/2019	1
94978# FD 4	WELLS FARGO BK NW NA EQ NT 2006-1 TR10 (...		01/03/2014	Redemption 100.0000		3,323	3,323	3,323	3,323				0		3,323			0	100	07/03/2018	1
94978# FE 2	WELLS FARGO BK NW NA EQ NT 2006-1 TR11 (...		02/01/2014	Redemption 100.0000		5,500	5,500	5,500	5,500				0		5,500			0	164	07/03/2018	1
94978# FZ 5	WELLS FARGO BK NW NA PASSTHRU CTF (ONB)		03/21/2014	Redemption 100.0000		235,640	235,640	134,212	147,181		595		595		147,776		87,864	87,864	2,463	12/21/2029	1
949781 AA 6	WELLS FARGO MBS TR SER 2005-AR1 CL 1A1		03/01/2014	Paydown		465,346	465,346	404,269	410,428		54,918		54,918		465,346			0	2,071	02/25/2035	1FM
949789 AA 9	WELLS FARGO MBS TR SER 2006-AR19 CL A1		03/01/2014	Paydown		125,507	125,507	123,030	123,030		2,477		2,477		125,507			0		12/25/2036	2FM
949789 AA 9	WELLS FARGO MBS TR SER 2006-AR19 CL A1		03/25/2014	Capital Distribution		35,698		35,698	35,698				0		35,698			0		12/25/2036	2FM
949789 AC 5	WELLS FARGO MBS TR SER 2006-AR19 CL A3		03/01/2014	Paydown		25,504	25,504	15,219	15,219		10,285		10,285		25,504			0		12/25/2036	1FM
949789 AC 5	WELLS FARGO MBS TR SER 2006-AR19 CL A3		03/25/2014	Capital Distribution		7,254		7,254	7,254				0		7,254			0		12/25/2036	1FM
94978J AD 1	WELLS FARGO MBS TR SER 2004-G CL A4 4		03/01/2014	Paydown		89,936	89,936	88,797	88,790		1,146		1,146		89,936			0	712	06/25/2034	1FM
94979T AG 1	WELLS FARGO MBS TR SER 2004-H CL B2 2		03/01/2014	Paydown		39,808	70,686	2,820	2,820		36,988		36,988		39,808			0		06/25/2034	1FM
94979T AG 1	WELLS FARGO MBS TR SER 2004-H CL B2 2		03/25/2014	Capital Distribution		7,391		7,391	7,391				0		7,391			0		06/25/2034	1FM
94979U AL 7	WELLS FARGO MBS TR SER 2004-M CL B1 2		03/01/2014	Paydown		72,171	72,171	66,866	67,258		4,913		4,913		72,171			0	310	08/25/2034	1FM
94979U AM 5	WELLS FARGO MBS TR SER 2004-M CL B2 2		03/01/2014	Paydown		50,204	50,204	15,422	15,422		34,782		34,782		50,204			0		08/25/2034	1FM
94979U AM 5	WELLS FARGO MBS TR SER 2004-M CL B2 2		03/25/2014	Capital Distribution		20,325		20,325	20,325				0		20,325			0		08/25/2034	1FM
94979U AN 3	WELLS FARGO MBS TR SER 2004-M CL B3 2		03/01/2014	Paydown		21,611	60,202	3,101	3,101		18,511		18,511		21,611			0		08/25/2034	1FM
94979U AN 3	WELLS FARGO MBS TR SER 2004-M CL B3 2		03/25/2014	Capital Distribution		8,749		8,749	8,749				0		8,749			0		08/25/2034	1FM
94979X AC 1	WELLS FARGO MBS TR SER 2003-H CL B1 2		03/01/2014	Paydown		51,243	51,243	48,953	48,676		2,567		2,567		51,243			0	208	09/25/2033	1FM
94979X AD 9	WELLS FARGO MBS TR SER 2003-H CL B2 2		03/01/2014	Paydown		17,081	17,081	13,790	13,790		3,291		3,291		17,081			0		09/25/2033	1FM
94979X AD 9	WELLS FARGO MBS TR SER 2003-H CL B2 2		03/25/2014	Capital Distribution		2,491		2,491	2,491				0		2,491			0		09/25/2033	1FM
94979Y AG 0	WELLS FARGO MBS TR SER 2003-O CL 1A4 2		03/01/2014	Paydown		47,460	47,460	47,297	47,304		156		156		47,460			0	241	01/25/2034	1FM
949802 AC 6	WELLS FARGO MBS TR SER 2003-I CL B1 2		03/01/2014	Paydown		41,245	41,245	40,587	40,692		552		552		41,245			0	176	09/25/2033	1FM
949808 AP 4	WELLS FARGO MBS TR SER 2003-J CL 2A1 2		03/01/2014	Paydown		72,159	72,159	70,051	70,193		1,966		1,966		72,159			0	268	10/25/2033	1FM
949808 BD 0	WELLS FARGO MBS TR SER 2003-J CL B1 2		03/01/2014	Paydown		149,617	149,617	142,726	142,726		6,891		6,891		149,617			0	317	10/25/2033	1FM
949808 BD 0	WELLS FARGO MBS TR SER 2003-J CL B1 2		03/25/2014	Capital Distribution		20,537		20,537	20,537				0		20,537			0		10/25/2033	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
94980P AL 5	WELLS FARGO MBS TR SER 2004-L CL B1 4		03/01/2014	Paydown		72,610	72,610	70,016	70,040		2,569		2,569		72,610			0	471	07/25/2034	3FM
949814 AK 3	WELLS FARGO MBS TR SER 2004-1 CL A10 5		01/01/2014	Paydown		8,079,989	8,079,989	8,361,243	8,373,488		(293,499)		(293,499)		8,079,989			0	36,955	02/25/2034	1FM
94981Q AZ 1	WELLS FARGO MBS TR SER 2005-AR16 CL 7B1		03/01/2014	Paydown		1,213	435,775	1,666	1,666		(453)		(453)		1,213			0	922	10/25/2035	1FM
94981Q AZ 1	WELLS FARGO MBS TR SER 2005-AR16 CL 7B1		01/28/2014	Capital Distribution		5,577		5,577	5,577				0		5,577			0		10/25/2035	1FM
94981U AH 2	WELLS FARGO MBS TR SER 2005-AR2 CL 2A4		03/01/2014	Paydown		2,192,549	2,192,549	2,050,033	2,076,055		116,493		116,493		2,192,549			0	7,591	03/25/2035	1FM
94981V AP 2	WELLS FARGO MBS TR SER 2004-K CL B1 4		03/01/2014	Paydown		111,827	111,827	106,464	106,464		5,363		5,363		111,827			0		07/25/2034	2FM
94981V AP 2	WELLS FARGO MBS TR SER 2004-K CL B1 4		03/25/2014	Various		33,884		33,884	33,884				0		33,884			0		07/25/2034	2FM
94981X AF 0	WELLS FARGO MBS TR SER 2004-AA CL B1 2		03/01/2014	Paydown		56,535	56,535	54,148	54,148		2,386		2,386		56,535			0		12/25/2034	3FM
94981X AF 0	WELLS FARGO MBS TR SER 2004-AA CL B1 2		03/25/2014	Capital Distribution		21,329		21,329	21,329				0		21,329			0		12/25/2034	3FM
94981X AG 8	WELLS FARGO MBS TR SER 2004-AA CL B2 2		03/01/2014	Paydown		41,127	41,127	4,679	4,679		36,448		36,448		41,127			0		12/25/2034	1FM
94981X AG 8	WELLS FARGO MBS TR SER 2004-AA CL B2 2		03/25/2014	Capital Distribution		15,516		15,516	15,516				0		15,516			0		12/25/2034	1FM
94981X AH 6	WELLS FARGO MBS TR SER 2004-AA CL B3 2		03/01/2014	Paydown		473	7,014				473		473		473			0	152	12/25/2034	1FM
94981Y AB 7	WELLS FARGO MBS TR SER 2004-BB CL A2 2		03/01/2014	Paydown		234,001	234,001	211,216	211,216		22,785		22,785		234,001			0		01/25/2035	1FM
94981Y AB 7	WELLS FARGO MBS TR SER 2004-BB CL A2 2		03/25/2014	Capital Distribution		40,583		40,583	40,583				0		40,583			0		01/25/2035	1FM
94982D AD 8	WELLS FARGO MBS TR SER 2005-AR14 CL A4		03/01/2014	Paydown		1,758,000	1,758,000	1,709,114	1,709,114		48,886		48,886		1,758,000			0		08/25/2035	1FM
94982D AD 8	WELLS FARGO MBS TR SER 2005-AR14 CL A4		03/25/2014	Capital Distribution		194,476		194,476	194,476				0		194,476			0		08/25/2035	1FM
94982E AJ 3	WELLS FARGO MBS TR SER 2005-1 CL B2 4		01/01/2014	Paydown		220,813	220,813	152,474	152,474		68,338		68,338		220,813			0	903	01/25/2020	1FM
94982F AH 4	WELLS FARGO MBS TR SER 2005-2 CL 1A8 5		01/01/2014	Paydown			(90,915)	(85,116)	(85,116)		85,116		85,116					0		04/25/2035	1FM
94982F AH 4	WELLS FARGO MBS TR SER 2005-2 CL 1A8 5		03/25/2014	Various		92,033		92,033	91,138				0		92,033			0		04/25/2035	1FM
94982P AB 5	WELLS FARGO MBS TR SER 2005-AR7 CL 1A2		03/01/2014	Paydown		101,496	101,496	101,110	101,114		382		382		101,496			0	899	05/25/2035	3FM
949832 AT 6	WELLS FARGO MBS TR SER 2005-14 CL 1B1		03/01/2014	Paydown		1,364	91,263	6,344	6,344		(4,980)		(4,980)		1,364			0		12/25/2035	1FM
949832 AT 6	WELLS FARGO MBS TR SER 2005-14 CL 1B1		03/25/2014	Capital Distribution		95,991		95,991	95,991				0		95,991			0		12/25/2035	1FM
94983B AC 3	WELLS FARGO MBS TR SER 2006-4 CL 1A3 5		03/26/2014	Capital Distribution		337,942		337,942	334,534				0		337,942			0		04/25/2036	1FM
94983D AQ 8	WELLS FARGO MBS TR SER 2005-AR13 CL B1		03/01/2014	Paydown			661,575	51,872	51,872		(51,872)		(51,872)					0		05/25/2035	1FM
94983D AQ 8	WELLS FARGO MBS TR SER 2005-AR13 CL B1		03/25/2014	Capital Distribution		145,152		145,152	145,152				0		145,152			0		05/25/2035	1FM
94983E AA 1	WELLS FARGO MBS TR SER 2005-AR12 CL 1A1		03/01/2014	Paydown		836,957	836,957	824,926	833,064		3,893		3,893		836,957			0	3,130	05/25/2035	1FM
94983G AA 6	WELLS FARGO MBS TR SER 2006-AR3 CL A1		03/01/2014	Paydown		70,634	80,739	62,760	62,760		7,874		7,874		70,634			0		03/25/2036	1FM
94983G AA 6	WELLS FARGO MBS TR SER 2006-AR3 CL A1		03/01/2014	Paydown		82,932	108,695	101,120			(18,188)		(18,188)		82,932			0		03/25/2036	1FM
94983G AA 6	WELLS FARGO MBS TR SER 2006-AR3 CL A1		03/25/2014	Capital Distribution		56,469		56,469	56,469				0		56,469			0		03/25/2036	1FM
94983G AA 6	WELLS FARGO MBS TR SER 2006-AR3 CL A1		03/25/2014	Capital Distribution		19,343		19,343					0		19,343			0		03/25/2036	1FM
94983G AD 0	WELLS FARGO MBS TR SER 2006-AR3 CL A4		03/01/2014	Paydown		586,179	670,046	551,990	551,990		34,189		34,189		586,179			0		03/25/2036	1FM
94983G AD 0	WELLS FARGO MBS TR SER 2006-AR3 CL A4		03/25/2014	Capital Distribution		122,455		122,455	122,455				0		122,455			0		03/25/2036	1FM
94983J AC 6	WELLS FARGO MBS TR SER 2006-AR1 CL 2A1		03/01/2014	Paydown		314,297	314,297	273,006	273,006		41,291		41,291		314,297			0		03/25/2036	1FM
94983J AC 6	WELLS FARGO MBS TR SER 2006-AR1 CL 2A1		03/25/2014	Capital Distribution		86,886		86,886	86,886				0		86,886			0		03/25/2036	1FM
94983P AF 5	WELLS FARGO MBS TR SER 2006-AR4 CL 2A4		03/01/2014	Paydown		480,939	480,939	418,011	418,011		62,928		62,928		480,939			0		04/25/2036	1FM
94983P AF 5	WELLS FARGO MBS TR SER 2006-AR4 CL 2A4		03/25/2014	Capital Distribution		93,183		93,183	93,183				0		93,183			0		04/25/2036	1FM
94983R AD 6	WELLS FARGO MBS TR SER 2006-AR5 CL 2A1		03/01/2014	Paydown		617,283	629,233	582,944	582,944		34,339		34,339		617,283			0		04/25/2036	1FM
94983R AD 6	WELLS FARGO MBS TR SER 2006-AR5 CL 2A1		03/25/2014	Capital Distribution		90,906		90,906	90,906				0		90,906			0		04/25/2036	1FM
94983T AE 0	WELLS FARGO MBS TR SER 2006-AR6 CL 3A1		03/01/2014	Paydown		705,241	705,241	638,857	638,857		66,384		66,384		705,241			0		03/25/2036	1FM
94983T AE 0	WELLS FARGO MBS TR SER 2006-AR6 CL 3A1		03/25/2014	Various		134,968		134,968	134,968				0		134,968			0		03/25/2036	1FM
94983V AN 5	WELLS FARGO MBS TR SER 2006-AR8 CL 3A1		03/01/2014	Paydown		310,533	310,533	247,460	247,460		63,073		63,073		310,533			0		04/25/2036	1FM
94983V AN 5	WELLS FARGO MBS TR SER 2006-AR8 CL 3A1		03/25/2014	Capital Distribution		72,006		72,006	72,006				0		72,006			0		04/25/2036	1FM
94983Y AH 2	WELLS FARGO MBS TR SER 2006-AR10 CL 4A1		03/01/2014	Paydown		318,188	344,260	314,393	314,393		3,795		3,795		318,188			0		07/25/2036	1FM
94983Y AH 2	WELLS FARGO MBS TR SER 2006-AR10 CL 4A1		03/25/2014	Capital Distribution		74,622		74,622	74,622				0		74,622			0		07/25/2036	1FM
94983Y AK 5	WELLS FARGO MBS TR SER 2006-AR10 CL 5A1		03/01/2014	Paydown		26,826	30,295	28,413			(1,587)		(1,587)		26,826			0		07/25/2036	1FM

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
94983Y AK 5	WELLS FARGO MBS TR SER 2006-AR10 CL 5A1		03/25/2014	Capital Distribution		17,711		17,711					0		17,711			0		07/25/2036	1FM
94983Y AQ 2	WELLS FARGO MBS TR SER 2006-AR10 CL 5A6		03/01/2014	Paydown		186,915	209,463	201,849	201,849		(14,934)		(14,934)		186,915			0		07/25/2036	1FM
94983Y AQ 2	WELLS FARGO MBS TR SER 2006-AR10 CL 5A6		03/25/2014	Capital Distribution		30,220		30,220	30,220				0		30,220			0		07/25/2036	1FM
94984D AB 0	WELLS FARGO MBS TR SER 2006-AR13 CL A2		03/01/2014	Paydown		1,468,978	1,552,612	1,126,758	1,126,758		342,220		342,220		1,468,978			0		09/25/2036	1FM
94984D AB 0	WELLS FARGO MBS TR SER 2006-AR13 CL A2		03/25/2014	Capital Distribution		157,607		157,607	157,607				0		157,607			0		09/25/2036	1FM
94984D AC 8	WELLS FARGO MBS TR SER 2006-AR13 CL A3		03/01/2014	Paydown		370,285	391,366	277,465	277,465		92,819		92,819		370,285			0		09/25/2036	1FM
94984D AC 8	WELLS FARGO MBS TR SER 2006-AR13 CL A3		03/25/2014	Capital Distribution		39,728		39,728	39,728				0		39,728			0		09/25/2036	1FM
94984E AM 4	WELLS FARGO MBS TR SER 2006-10 CL A12		03/01/2014	Paydown		1,235,105	1,235,105	808,062	808,062		427,043		427,043		1,235,105			0		08/25/2036	1FM
94984E AM 4	WELLS FARGO MBS TR SER 2006-10 CL A12		03/25/2014	Capital Distribution		421,223		421,223	421,223				0		421,223			0		08/25/2036	1FM
94984E AT 9	WELLS FARGO MBS TR SER 2006-10 CL A18		03/01/2014	Paydown		136,991	150,550	134,142	134,142		2,849		2,849		136,991			0		08/25/2036	1FM
94984E AT 9	WELLS FARGO MBS TR SER 2006-10 CL A18		03/25/2014	Capital Distribution		46,691		46,691	46,691				0		46,691			0		08/25/2036	1FM
94984M AB 0	WELLS FARGO MBS TR SER 2006-AR14 CL 1A2		03/01/2014	Paydown		1,504,550	1,504,550	1,212,489	1,212,489		292,060		292,060		1,504,550			0		10/25/2036	1FM
94984M AB 0	WELLS FARGO MBS TR SER 2006-AR14 CL 1A2		03/25/2014	Various		371,181		371,181	371,181				0		371,181			0		10/25/2036	1FM
94984M AG 9	WELLS FARGO MBS TR SER 2006-AR14 CL 1A7		03/01/2014	Paydown		544,124	544,124	452,159	452,159		91,965		91,965		544,124			0		10/25/2036	1FM
94984M AG 9	WELLS FARGO MBS TR SER 2006-AR14 CL 1A7		03/25/2014	Capital Distribution		134,238		134,238	134,238				0		134,238			0		10/25/2036	1FM
94984N AA 0	WELLS FARGO MBS TR SER 2006-AR16 CL A1		03/01/2014	Paydown		165,486	198,018	176,767	176,767		(11,281)		(11,281)		165,486			0		10/25/2036	1FM
94984N AA 0	WELLS FARGO MBS TR SER 2006-AR16 CL A1		03/25/2014	Capital Distribution		60,264		60,264	60,264				0		60,264			0		10/25/2036	1FM
94984U AE 6	WELLS FARGO ALT LN TR SER 2007-PA4 CL 2A		03/01/2014	Paydown		193,713	396,697	340,285			(146,572)		(146,572)		193,713			0		07/25/2037	1FM
94984U AE 6	WELLS FARGO ALT LN TR SER 2007-PA4 CL 2A		03/25/2014	Capital Distribution		71,231		71,231					0		71,231			0		07/25/2037	1FM
94984X AC 4	WELLS FARGO MBS TR SER 2007-2 CL 1A3 6		03/01/2014	Paydown		978,182	1,210,507	1,028,703	1,028,703		(50,521)		(50,521)		978,182			0		03/25/2037	1FM
94984X AC 4	WELLS FARGO MBS TR SER 2007-2 CL 1A3 6		03/25/2014	Capital Distribution		327,858		327,858	327,858				0		327,858			0		03/25/2037	1FM
94984X AF 7	WELLS FARGO MBS TR SER 2007-2 CL 1A6 6		03/01/2014	Paydown		404,134	500,118	434,227	434,227		(30,093)		(30,093)		404,134			0		03/25/2037	1FM
94984X AF 7	WELLS FARGO MBS TR SER 2007-2 CL 1A6 6		03/25/2014	Capital Distribution		135,454		135,454	135,454				0		135,454			0		03/25/2037	1FM
94985J BP 4	WELLS FARGO MBS TR SER 2007-7 CL A38 6		03/01/2014	Paydown		107,624	115,078	113,294			(5,670)		(5,670)		107,624			0		06/25/2037	3FM
94985J BP 4	WELLS FARGO MBS TR SER 2007-7 CL A38 6		03/25/2014	Capital Distribution		35,748		35,748					0		35,748			0		06/25/2037	3FM
94986C AA 2	WELLS FARGO MBS TR SER 2007-AR4 CL A1		03/01/2014	Paydown		240,016	283,686	218,369	218,369		21,647		21,647		240,016			0		08/25/2037	1FM
94986C AA 2	WELLS FARGO MBS TR SER 2007-AR4 CL A1		03/25/2014	Capital Distribution		59,150		59,150	59,150				0		59,150			0		08/25/2037	1FM
94986D AA 0	WELLS FARGO MBS TR SER 2007-AR5 CL A1		03/01/2014	Paydown		467,354	536,888	417,927	417,927		49,427		49,427		467,354			0		10/25/2037	1FM
94986D AA 0	WELLS FARGO MBS TR SER 2007-AR5 CL A1		03/25/2014	Various		138,083		138,083	138,083				0		138,083			0		10/25/2037	1FM
94986K AA 4	WELLS FARGO MBS TR SER 2007-AR7 CL A1		03/01/2014	Paydown		1,916,306	2,156,510	1,904,015	1,904,015		12,291		12,291		1,916,306			0		12/28/2037	1FM
94986K AA 4	WELLS FARGO MBS TR SER 2007-AR7 CL A1		03/25/2014	Capital Distribution		778,547		778,547	778,547				0		778,547			0		12/28/2037	1FM
949912 AC 3	WELLS FARGO ALT LN TR SER 2003-1 CL 1A3		03/01/2014	Paydown		459,363	459,363	446,874	452,399		6,964		6,964		459,363			0	4,609	09/25/2033	1FM
962166 BW 3	WEYERHAEUSER CO BD 4.625% 09/15/23		03/21/2014	BARCLAYS SEC		4,158,600	4,000,000	4,092,280	4,091,585		(1,641)		(1,641)		4,089,944		68,656	68,656	96,097	09/15/2023	2FE
96928* EK 9	WM BLAIR CO CTL TR SER 2011-P (WAG) 4		03/15/2014	Redemption 100.0000		54,201	54,201	54,201	54,201				0		54,201			0	443	12/15/2037	2
97180* WM 6	WILMINGTON TR CO LN CTF SER B N401 (UNIT		01/02/2014	Redemption 100.0000		49,728	49,728	49,728	49,728				0		49,728			0	1,604	01/02/2014	1
97180* WW 4	WILMINGTON TR CO LN CTF SER J N404 (UNIT		01/02/2014	Redemption 100.0000		69,039	69,039	69,039	69,039				0		69,039			0	2,227	01/02/2014	1
97180* XE 3	WILMINGTON TR CO LN CTF 1993-R N405 (IAE		01/02/2014	Redemption 100.0000		25,913	25,913	25,913	25,913				0		25,913			0	836	01/02/2014	1
97180* YY 8	WILMINGTON TR CO EQ TR 1994 (SOLVAY SA)		01/14/2014	Redemption 100.0000		94,218	94,218	94,218	94,218				0		94,218			0	3,646	01/14/2014	2
97181# GB 3	WILMINGTON TR CO NT 1999-A SER A (OLIN C		03/31/2014	Various		171,151	171,151	171,151	171,151				0		171,151			0	1,600	12/31/2021	3
97181# GC 1	WILMINGTON TR CO NT 1999-A SER B (OLIN C		03/31/2014	Redemption 100.0000		26,692	26,692	26,687	26,688		3		3		26,691		1	1	346	12/31/2021	3
98212B AD 5	WPX ENERGY INC SR UNSECD BD 6.000% 01/		01/15/2014	Various		5,643,866	5,651,000	5,717,898	5,709,676		(258)		(258)		5,709,418		(65,552)	(65,552)	171,078	01/15/2022	3FE
982526 AV 7	WRIGLEY WM JR CO SR UNSECD BD 2.900% 1		03/10/2014	GREENWICH CAPITAL MARKETS		10,107,100	10,000,000	9,978,100	9,978,765		656		656		9,979,422		127,678	127,678	114,389	10/21/2019	2FE
98385X AD 8	XTO ENERGY INC NT 4.900% 02/01/14		02/01/2014	Various		13,500,000	13,500,000	12,893,815	13,493,226		6,774		6,774		13,500,000			0	330,750	02/01/2014	1FE
984121 CD 3	XEROX CORP SR UNSECD NT 4.500% 05/15/2		01/16/2014	WARBURG SECURITIES		3,067,331	2,940,000	2,917,832	2,922,706		115		115		2,922,821		144,511	144,511	24,623	05/15/2021	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
988498 AH 4	YUM BRANDS INC SR UNSUB NT 3.750% 11/0		03/14/2014	MORGAN STANLEY & CO		3,053,220	3,000,000	2,988,450	2,990,924		213		213		2,991,137		62,083	62,083	43,125	11/01/2021	2FE
98978V AG 8	ZOETIS INC BD 1.875% 02/01/18		03/14/2014	WARBURG SECURITIES		10,005,100	10,000,000	9,995,133	9,995,386		264		264		9,995,650		9,450	9,450	118,750	02/01/2018	2FE
G5769* AA 1	MAGNUM FILMS LLC/SPC TERM LN FAC 4.500		01/01/2014	Redemption 100.0000		4,156,967	4,156,967	4,136,182	2,903,720				0		4,136,169		20,798	20,798	21,366	10/01/2021	1FE
C9413P AP 8	VALEANT PHARMAS INTL INC Series D-2 Tran	A	03/06/2014	Redemption 100.0000		5,896	5,896	5,911	5,910				0		5,910		(14)	(14)		02/13/2019	3FE
87951Y AN 1	TELESAT LLC TERM LN B2 3.500% 03/28/19	I	03/31/2014	Redemption 100.0000		3,141	3,141	3,137	3,137				0		3,137		4	4	27	03/28/2019	3FE
C9413P AP 8	VALEANT PHARMAS INTL INC Series E-1 Tran	A	03/06/2014	Redemption 100.0000		140,564	140,564	141,561	133,934		(15)		(15)		141,529		(965)	(965)	1,405	08/05/2020	3FE
C9413P AP 8	VALEANT PHARMAS INTL INC Series E-1 Tran	A	03/25/2014	Tax Free Exchange		3,985,465	3,962,684	3,985,968	1,748,822		(271)		(271)		3,985,465			0	23,200	08/05/2020	3FE
C4426E AD 6	HUDSONS BAY CO Initial Term Loan (First	A	02/27/2014	Various		1,154,660	1,136,624	1,125,545			166		166		1,125,711		28,950	28,950	(2,356)	11/04/2020	4FE
C4426E AD 6	HUDSONS BAY CO Initial Term Loan (First	A	02/25/2014	Redemption 100.0000		92,159	92,159	91,260			8		8		91,268		891	891	918	11/04/2020	4FE
C4426E AD 6	HUDSONS BAY CO TERM LN INITIAL 1ST LIEN	A	01/31/2014	Tax Free Exchange		1,216,806	1,228,782	1,216,508	1,215,754		1,052		1,052		1,216,806			0	12,249	11/04/2020	4FE
C3602D AJ 3	GARDA WORLD SEC CORP Term B Delayed Draw	A	01/31/2014	Various		81,404	81,033	73,983			26		26		74,008		7,396	7,396	(266)	11/08/2020	4FE
C3602D AH 7	GARDA WORLD SEC CORP Term B Loan 4.000	A	01/31/2014	CREDIT SUISSE NY		42,480	42,059	41,851			1		1		41,852		627	627	(71)	11/08/2020	4FE
C3602D AH 7	GARDA WORLD SEC CORP Term B Loan 4.000	A	01/31/2014	Redemption 100.0000		105	105	105					0		105		1	1		11/08/2020	4FE
C3602D AH 7	GARDA WORLD SEC CORP Term B Loan 4.000	A	01/31/2014	Tax Free Exchange		41,851	42,059	41,849			2		2		41,851			0	159	11/08/2020	4FE
C3602D AJ 3	GARDA WORLD SEC CORP Term B Delayed Draw	A	01/31/2014	Redemption 100.0000		27	27	10					0		10		17	17		11/08/2020	4FE
C3602D AJ 3	GARDA WORLD SEC CORP Term B Delayed Draw	A	01/31/2014	Tax Free Exchange		4,060	10,759	4,043			17		17		4,060			0	29	11/08/2020	4FE
C3602D AJ 3	GARDA WORLD SEC CORP Term B Delayed Draw	A	01/01/2014	CITIGROUP GLBL MRKT INC		67	17,977	6,741			10		10		6,751		(6,684)	(6,684)		11/08/2020	4FE
C3602D AJ 3	GARDA WORLD SEC CORP Term B Delayed Draw	A	01/16/2014	Tax Free Exchange		4,054	10,786	4,045			9		9		4,054			0		11/08/2020	4FE
013716 AT 2	ALCAN INC NT 5.200% 01/15/14	A	01/15/2014	Various		9,100,000	9,100,000	8,962,352	9,099,300		700		700		9,100,000			0	236,600	01/15/2014	1FE
097751 AY 7	BOMBARDIER INC SR UNSECD NT 5.750% 03/	A	02/10/2014	Various		5,431,000	5,431,000	5,470,660	5,466,301		(403)		(403)		5,465,899		(34,899)	(34,899)	128,383	03/15/2022	3FE
097751 BF 7	BOMBARDIER INC SR UNSECD BD 6.125% 01/	A	02/10/2014	Various		5,061,651	5,060,000	5,179,543	5,170,745		(1,117)		(1,117)		5,169,627		(107,976)	(107,976)	179,068	01/15/2023	3FE
109286 AA 2	BRIGHTON BEACH PWR LP SR SECD NT 6.924	C	03/31/2014	Redemption 100.0000		632,373	632,373	445,500	657,820				0	(212,320)	632,373	186,873		186,873	10,946	03/31/2024	1
13643E AH 8	CDN OIL SANDS LTD SR UNSECD NT 6.000%	A	03/18/2014	DAIN-RAUSCHER		5,477,550	5,000,000	5,236,550	5,231,030		(728)		(728)		5,230,302		247,248	247,248	141,667	04/01/2042	2FE
136454 AB 1	CDN PAC RAIL CO PASSTHRU CTF 1997-A2 (AB	A	01/13/2014	Various		8,384,000	8,384,000	8,384,000	8,384,000				0		8,384,000			0	641,376	01/13/2014	2FE
29250N AB 1	ENBRIDGE INC BD 5.600% 04/01/17	A	03/10/2014	ROYAL BANK OF CANADA		5,597,600	5,000,000	5,679,750	5,397,516		(22,743)		(22,743)		5,374,773		222,827	222,827	126,000	04/01/2017	1FE
30217V AC 1	EXPRESS PIPELINE LP SUB NT 7.390% 12/3	A	01/02/2014	Redemption 100.0000		840,000	840,000	905,881	857,306		(26)		(26)		857,280		(17,280)	(17,280)		12/30/2017	2FE
452892 AA 0	IMPERIAL METALS CORP SR UNSECD BD 7.00	A	03/11/2014	STERN AGEE & LEACH		497,963	490,000	490,000					0		490,000		7,963	7,963	191	03/15/2019	4FE
573459 A* 5	MARTINREA INTL INC ASSIGNMENT CEF LSE (A	I	03/01/2014	Redemption 100.0000		538,331	538,331	538,331	538,331				0		538,331			0	3,071	09/01/2016	2
573459 A@ 3	MARTINREA INTL INC ASSIGNMENT CEF LSE (A	A	03/01/2014	Redemption 100.0000		1,142,945	1,142,945	1,154,235	1,150,771		(180)		(180)		1,150,591		(7,646)	(7,646)	8,147	07/01/2017	2
59151K AH 1	METHANEX CORP BD 3.250% 12/15/19	A	03/21/2014	MORGAN STANLEY & CO		7,491,975	7,500,000	7,432,350	7,441,432		2,040		2,040		7,443,472		48,503	48,503	67,708	12/15/2019	2FE
89346D AE 7	TRANSALTA CORP SR NT 6.500% 03/15/40	A	02/28/2014	Various		5,759,670	5,617,000	5,541,058	5,544,643		175		175		5,544,817		214,853	214,853	168,860	03/15/2040	2FE
C0557# AA 8	R	A	03/30/2014	Redemption 100.0000		316,643	316,643	330,702	328,257		(187)		(187)		328,070		(11,427)	(11,427)	2,824	12/30/2026	2
C3602D AH 7	GARDA WORLD SEC CORP Term B Loan 4.000	A	01/01/2014	CITIGROUP GLBL MRKT INC		(70,538)	(70,274)	(69,923)	(69,923)				0		(69,923)		(614)	(614)		11/08/2020	4FE
C3602D AJ 3	GARDA WORLD SEC CORP Term B Delayed Draw	A	01/01/2014	CITIGROUP GLBL MRKT INC		(18,044)	(17,977)	(17,887)	(17,887)				0		(17,887)		(157)	(157)		11/08/2020	4FE
L0433M AD 7	AUGUST LUXUK HLDG CO INC Lux Term B-1 Lo	R	03/31/2014	Redemption 100.0000		1,465	1,465	1,478					0		1,477		(12)	(12)	6	04/27/2018	4FE
L0433M AD 7	AUGUST LUXUK HLDG CO INC Lux Term B-1 Lo	R	02/28/2014	Tax Free Exchange		583,698	578,783	583,962	583,866		(168)		(168)		583,698			0	7,315	04/27/2018	4FE
L7307N AD 3	PACIFIC DRILLING SA TERM LN 4.500% 06/	F	03/03/2014	Redemption 100.0000		2,848	2,848	2,865	2,864		(1)		(1)		2,864		(16)	(16)	32	06/03/2018	4FE
Q8700R AB 4	PACIFIC INDL SVCS LTD Term B Loan 5.00	R	03/31/2014	Redemption 100.0000		1,250	1,250	1,269	1,269		(1)		(1)		1,268		(18)	(18)	16	10/02/2018	4FE
Q8700R AB 4	PACIFIC INDL SVCS LTD Term B Loan 5.00	R	03/31/2014	Tax Free Exchange		504,544	497,500	504,963	504,885		(341)		(341)		504,544			0	6,219	10/02/2018	4FE
L2465B AG 1	ALPHA TOPCO LTD New Facility B (USD) 4	F	03/31/2014	Redemption 100.0000		8,266	8,266	8,344			(3)		(3)		8,341		(75)	(75)	93	04/30/2019	4FE
L2465B AG 1	ALPHA TOPCO LTD New Facility B (USD) 4	F	01/01/2014	Tax Free Exchange		3,312,544	3,281,507	3,313,039	3,312,530		14		14		3,312,544			0		04/30/2019	4FE
L3456H AB 8	EXOPACK HLDGS SA USD Term Loan 5.250%	R	03/31/2014	Redemption 100.0000		756	756	753	753				0		753		4	4	10	05/08/2019	4FE
L3456H AB 8	EXOPACK HLDGS SA USD Term Loan 5.250%	R	03/31/2014	Tax Free Exchange		300,384	301,818	300,315	300,330		54		54		300,384			0	3,830	05/08/2019	4FE
L0001U AC 3	ALLNEX & CY SCA (MONARCH) Tranche B-1 Te	R	03/31/2014	Redemption 100.0000		1,566	1,566	1,572					0		1,572		(6)	(6)	22	10/04/2019	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
L0001U AC 3	ALLNEX & CY SCA (MONARCH) Tranche B-1 Te	R	01/31/2014	Tax Free Exchange		1,251,430	1,246,867	1,251,501	625,729		(29)		(29)		1,251,430			0	2,416	10/04/2019	4FE
IVZ016 58 8	SHIP LUXCO 3 SARL TERM LN ADDITIONAL 4	F	01/27/2014	Redemption 100.0000		836	836	828	828				0		828		8	8	5	10/14/2019	4Z
IVZ016 58 8	SHIP LUXCO 3 SARL TERM LN ADDITIONAL 4	F	01/27/2014	Tax Free Exchange		330,295	333,565	330,230	330,265		30		30		330,295			0	2,168	10/14/2019	4Z
03968M AB 1	ARDAGH GLASS FIN PLC Dollar Term Loan	F	03/31/2014	Redemption 100.0000		389	389	387					0		387		2	2		12/17/2019	4FE
03968M AB 1	ARDAGH GLASS FIN PLC Dollar Term Loan	F	03/18/2014	Tax Free Exchange		309,687	311,213	309,668			20		20		309,687			0	1,139	12/17/2019	4FE
L7256G AD 9	OXEA FIN LLC Tranche B-2 Term Loan (Firs	R	01/06/2014	Redemption 100.0000		2,841	2,841	2,834	2,834				0		2,834		7	7	14	01/15/2020	4FE
D2700P AC 3	CERAMTEC ACQN CORP TERM LN B-1 INITIAL	R	03/27/2014	Redemption 100.0000		13,542	13,542	13,576	13,575		(1)		(1)		13,575		(32)	(32)	173	08/30/2020	4FE
G1571E AB 5	BRITAX GRP LTD Initial Dollar Term Loan	R	03/31/2014	Redemption 100.0000		1,727	1,727	1,718	1,718				0		1,719		8	8	19	10/15/2020	4FE
L6239U AB 6	SAM FIN LUX SARL Dollar Term Loan 4.25	F	03/31/2014	Redemption 100.0000		1,245	1,245	1,238					0		1,239		6	6	10	12/17/2020	3FE
L2324E AB 7	DELOS FIN SARL Term Loan 3.500% 03/06/	R	03/31/2014	DEUTSCHE BANK AG		70,319	70,144	69,793			5		5		69,798		521	521		03/06/2021	3FE
L6232U AB 3	MALLINCKRODT INTL FIN SA Initial Term B	R	03/28/2014	DEUTSCHE BANK AG		150,967	150,967	150,590			9		9		150,598		369	369		03/19/2021	3FE
02364W AF 2	AMER MOVIL SAB DE CV GTD NT 5.500% 03/	F	03/01/2014	Various		6,886,000	6,886,000	6,764,494	6,888,036		(2,036)		(2,036)		6,886,000			0	189,365	03/01/2014	1FE
02364W BC 8	AMER MOVIL SAB DE CV UNSUB NT 2.375% 0	F	03/25/2014	Various		8,235,100	8,000,000	7,935,040	7,964,140		2,876		2,876		7,967,016		268,084	268,084	102,785	09/08/2016	1FE
03512T AA 9	ANGLOGOLD HLDGS PLC SR UNSUB NT 5.375%	F	01/17/2014	MFR SECURITIES		93,450	100,000	100,751	100,577		(5)		(5)		100,572		(7,122)	(7,122)	1,463	04/15/2020	3FE
037193 AA 7	ANTON OILFIELD SVCS GRP SR UNSECD BD 7	F	01/17/2014	MERRILL LYNCH INTL -LDN		547,189	523,000	523,000	523,000				0		523,000		24,189	24,189	8,390	11/06/2018	3FE
03938L AS 3	ARCELORMITTAL SA SR UNSUB NT 7.250% 03	F	03/18/2014	Various		10,324,125	10,350,000	10,264,716	10,267,025		215		215		10,267,240		56,885	56,885	416,875	03/01/2041	3FE
03969A AB 6	ARDAGH PKG FIN PLC SECD BD 4.875% 11/1	F	01/17/2014	Various		4,565,200	4,520,000	4,617,383	4,610,825		(45,625)		(45,625)		4,565,200			0	37,949	11/15/2022	4FE
04010H AF 9	ARES X CLO LTD NT CL C2 5.514% 09/18/1	F	01/01/2014	Paydown		1,095,314	1,095,314	1,038,088	1,038,088		57,226		57,226		1,095,314			0	1,510	09/18/2017	1FE
049629 AD 0	ATRIUM III CORP DEFER NT CL B (CLO) 1	F	03/05/2014	Capital Distribution		71,472		71,472	71,472				0		71,472			0		10/27/2016	1FE
05523R AB 3	BAE SYS PLC SR UNSECD NT 4.750% 10/11/	F	03/21/2014	BARCLAYS SEC		5,362,850	5,000,000	5,417,750	5,359,559		(9,131)		(9,131)		5,350,428		12,422	12,422	108,194	10/11/2021	2FE
05966U AH 7	BANCO SANTANDER SA SR UNSECD NT 4.250%	F	01/16/2014	Various		1,032,412	995,000	1,007,125	1,003,103		(221)		(221)		1,002,882		29,530	29,530	22,083	01/14/2016	2FE
05968L AH 5	BANCOLOMBIA SA BD 5.125% 09/11/22	F	01/29/2014	Various		843,538	895,000	889,818	890,356		39		39		890,394		(46,857)	(46,857)	18,093	09/11/2022	3FE
059895 AQ 5	BANGKOK BK PCL BD 5.000% 10/03/23	F	03/11/2014	CITIBK INTL LONDON		1,542,900	1,500,000	1,499,415	1,499,426		9		9		1,499,435		43,465	43,465	33,542	10/03/2023	2FE
06675E AC 4	BANQUE PSA FIN SR UNSECD NT 5.750% 04/	F	03/04/2014	Various		13,606,540	13,000,000	12,937,600	12,951,346		919		919		12,952,265		654,275	654,275	310,260	04/04/2021	3FE
085558 AA 2	BERNOULLI HG CDO I LTD SER 2006-1A CL A1	F	03/06/2014	Various		371,630		371,630	371,630				0		371,630			0		07/05/2042	6FE
08861J AA 7	BHARTI AIRTEL INTL BV SR UNSECD BD 5.1	F	01/27/2014	MERRILL LYNCH & CO		322,875	350,000	350,000	350,000				0		350,000		(27,125)	(27,125)	6,926	03/11/2023	2FE
092650 AC 4	BLADE ENGINE SECUR LTD SER 2006-1 CL A2	F	03/15/2014	Paydown		343,918	343,918	338,275	340,660		3,258		3,258		343,918			0	3,653	09/15/2041	1FE
09626U AE 8	BLUEMOUNTAIN CLO LTD SER 2013-1A CL B	F	02/15/2014	Paydown		2,168	2,168	2,136	2,138		30		30		2,168			0	16	05/15/2025	1FE
12497S AA 1	C BASS CBO XI LTD SER 11A CL A (SFMEZZ)	F	03/17/2014	Paydown		111,503	111,503	40,470	40,470		71,033		71,033		111,503			0		09/15/2039	6FE
12497S AA 1	C BASS CBO XI LTD SER 11A CL A (SFMEZZ)	F	03/25/2014	Capital Distribution		5,484		5,484	5,484				0		5,484			0		09/15/2039	6FE
12498F AC 4	C BASS CBO XIII LTD SR SECD NT CL B (SFM	F	03/25/2014	Capital Distribution		22,316		22,316	22,316				0		22,316			0		03/17/2040	6FE
12527Y AA 2	CFR INTL SPA SR UNSECD BD 5.125% 12/06	F	02/11/2014	Various		1,302,366	1,400,000	1,422,000	1,419,933		(263)		(263)		1,419,670		(117,304)	(117,304)	13,243	12/06/2022	3FE
14308W AG 4	CARLYLE HY PTNRS VII LTD DEFER NT CL D1	F	01/03/2014	Capital Distribution		17,706		17,706	17,706				0		17,706			0		09/30/2019	1AM
151191 AT 0	CELULOSA ARAUCO Y CONST SA SR UNSUB NT	F	01/30/2014	Various		7,472,955	7,397,000	7,447,515	7,447,296		(119)		(119)		7,447,177		25,778	25,778	178,836	01/21/2021	2FE
16952U AA 5	CHINA OIL & GAS GRP LTD SR UNSECD BD 5	F	01/22/2014	Various		1,919,200	1,925,000	1,959,315	1,955,098		(453)		(453)		1,954,645		(35,445)	(35,445)	25,827	04/25/2018	3FE
17180H AA 6	CIMARRON CDO LTD 2ND PRTY SECD NT CL A2	F	03/06/2014	Capital Distribution		24,204		24,204	24,204				0		24,204			0		03/05/2040	6FE
17180H AD 0	CIMARRON CDO LTD 3RD PRTY SECD NT CL A3	F	03/06/2014	Capital Distribution		42,198		42,198	42,198				0		42,198			0		03/05/2040	6FE
191241 AD 0	COCA COLA FEMSA SAB DE CV SR UNSUB NT	F	01/09/2014	Citigroup EM		5,420,700	5,000,000	5,007,900	5,005,648		(28)		(28)		5,005,620		415,080	415,080	95,712	02/15/2020	1FE
191241 AG 3	COCA COLA FEMSA SAB DE CV BD 2.375% 11	F	03/19/2014	Wells Fargo		1,005,900	1,000,000	998,690	998,715		56		56		998,771		7,129	7,129	7,785	11/26/2018	1FE
210314 AA 8	CONSORCIO TRANSMANTARO SA SR UNSECD BD	F	01/28/2014	Various		450,625	500,000	495,010	495,273		34		34		495,306		(44,681)	(44,681)	5,043	05/07/2023	2FE
22606P AB 2	CREST G-STAR 2001-1 LP 2ND PRIORITY NT C	F	02/28/2014	Paydown		415,707	415,707	415,472	415,707				0		415,707			0	7,358	11/28/2035	4AM
22939Q AA 0	CRYSTAL RIV RESEC LTD SER 2006-1A CL A (	F	03/22/2014	Paydown			(2,820)						0					0	3	09/22/2047	6FE
22939Q AA 0	CRYSTAL RIV RESEC LTD SER 2006-1A CL A (	F	02/04/2014	Capital Distribution		172,210		172,210	172,210				0		172,210			0		09/22/2047	6FE
24821R AC 1	DENALI CAP CLO V LTD SR SEC DEFER INT NT	F	01/23/2014	Paydown		4,978,238	4,978,238	4,979,024	4,978,444		(206)		(206)		4,978,238			0	11,941	09/08/2019	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
257734 AA 1	DONG FANG CONTNR FIN SPV LTD SER 2013-1A	F	03/25/2014	Redemption 100.0000		1,496,250	1,496,250	1,482,785	1,483,162		277		277		1,483,439		12,811	12,811	9,656	09/25/2023	1FE
26250A AE 9	DRYDEN XXII SR LN FD SER 2011-22A CL B1	F	01/15/2014	Paydown		10,000,000	10,000,000	9,510,000	9,614,998		385,002		385,002		10,000,000			0	108,435	01/15/2022	1FE
264407 AA 5	DUKE FDG VI LTD SER 2004-6A CL A1S 0.7	F	01/08/2014	Paydown		1,225,636	1,225,636	417,303	416,563	740	808,333		809,073		1,225,636			0		04/08/2039	6FE
264407 AA 5	DUKE FDG VI LTD SER 2004-6A CL A1S 0.7	F	01/08/2014	Capital Distribution		132,967		132,967	132,967				0		132,967			0		04/08/2039	6FE
26545Q AQ 2	DUNHILL ABS CDO LTD SER 2004-1A CL A1NV	F	01/04/2014	Paydown		520,493	520,493	226,381	226,381		294,112		294,112		520,493			0		01/04/2041	6FE
26545Q AQ 2	DUNHILL ABS CDO LTD SER 2004-1A CL A1NV	F	01/07/2014	Capital Distribution		23,504		23,504	23,504				0		23,504			0		01/04/2041	6FE
26835P AC 4	EDP FIN BV SR UNSECD NT 4.900% 10/01/1	F	01/10/2014	Various		2,048,125	2,000,000	2,028,880	2,018,731		(92)		(92)		2,018,639		29,486	29,486	27,699	10/01/2019	3FE
26876H AA 6	ENA SUR TR SR SECD NT 2011 CL A 5.750%	F	02/25/2014	Redemption 100.0000		200,062	200,062	200,062	200,062				0		200,062			0	2,876	05/25/2025	2FE
29081P AE 5	EMBOTELLADORA ANDINA SA SR UNSECD BD 5	F	03/28/2014	Citigroup EM		523,125	500,000	512,500			(179)		(179)		512,321		10,804	10,804	69	10/01/2023	2FE
29246N AA 0	EMPRESA ENERGIA BOGATA SA SR UNSUB NT	F	01/30/2014	STANDARD BK LDN LTD		312,000	300,000	315,600	312,755		(146)		(146)		312,609		(609)	(609)	4,134	11/10/2021	2FE
29248D AA 0	ENA NORTE TR SECD NT 4.950% 04/25/28	F	01/25/2014	Redemption 100.0000		288,955	288,955	288,955	288,955				0		288,955			0	3,576	04/25/2023	2AM
29268B AE 1	ENEL FIN INTL NV SR UNSECD NT 5.125% 1	F	01/30/2014	MORGAN STANLEY & CO		6,730,472	6,200,000	6,341,856	6,291,054		(1,283)		(1,283)		6,289,771		440,701	440,701	103,269	10/07/2019	2FE
30249Y AC 7	FMC REAL EST CDO 2005-1 LTD SECD NT CL C	F	03/27/2014	Paydown		15,657	15,657	15,661	15,657				0		15,657			0	23	07/27/2045	3AM
30251G AA 5	FMG RES AUG06 PTY LTD SR NT 7.000% 11/	F	03/14/2014	Various		1,475,910	1,426,000	1,460,080	1,449,269		26,641		26,641		1,475,910			0	30,580	11/01/2015	3FE
30251G AA 5	FMG RES AUG06 PTY LTD SR NT 7.000% 11/	F	02/01/2014	Call 103.5000		(399,510)	(386,000)	(400,475)	(399,510)				0		(399,510)			0	(3,678)	11/01/2015	4FE
30251G AH 0	FMG RES AUG06 PTY LTD SR NT 8.250% 11/	F	03/10/2014	Various		2,527,466	2,323,000	2,476,108	2,447,769		(5,654)		(5,654)		2,442,115		85,351	85,351	70,271	11/01/2019	3FE
303109 AA 0	FAGE DAIRY INDS SA SR UNSECD NT 9.875%	R	01/22/2014	Various		4,760,550	4,470,000	4,657,117	4,637,355		(1,367)		(1,367)		4,635,988		124,562	124,562	213,472	02/01/2020	4FE
355524 AB 5	FRASER SULLIVAN CLO I LTD SER 2006-1A CL	F	03/15/2014	Paydown		899,880	899,880	887,012	890,510		9,370		9,370		899,880			0	1,144	03/15/2020	1FE
36318J AD 1	GALAXY V CLO LTD DEFER MEZZ NT CL C (CLO.	F	01/20/2014	Paydown		7,500,000	7,500,000	7,500,000	7,500,000				0		7,500,000			0	18,056	10/20/2017	1FE
36318J AE 9	GALAXY V CLO LTD DEFER MEZZ NT CL D 1	F	01/20/2014	Paydown		6,250,000	6,250,000	781,595	781,595		5,468,405		5,468,405		6,250,000			0	31,019	10/20/2017	1FE
36319K AD 7	GALAXY X CLO LTD SER 2008-10A CL D 4.6	F	01/14/2014	Paydown		3,150,000	3,150,000	2,898,000	2,992,638		157,362		157,362		3,150,000			0	37,369	01/14/2020	1FE
363631 AC 6	GALLATIN CLO II 2005-1 LTD NT CL A3L (CL	F	02/18/2014	Paydown		26,000,000	26,000,000	26,000,000	26,000,000				0		26,000,000			0	64,536	08/15/2017	1FE
38741Y DG 1	GRANITE MASTR ISSUER PLC SER 2007-1 CL 3	F	03/20/2014	Paydown		433,561	433,561	371,508	398,280		35,281		35,281		433,561			0	264	12/20/2054	1FE
40049J AX 5	GRUPO TELEVISA SAB SR UNSECD NT 6.000%	F	03/19/2014	MIZUHO SECURITIES USA I		2,256,200	2,000,000	1,985,896	1,992,771		330		330		1,993,101		263,099	263,099	43,000	05/15/2018	2FE
40052V AB 0	GRUPO BIMBO SAB DE CV SR UNSECD NT 4.5	F	03/12/2014	Bank of Tokyo Mitsubishi EM		6,110,640	6,000,000	5,984,700	5,987,146		273		273		5,987,419		123,221	123,221	174,000	01/25/2022	2FE
43037Q AC 3	HIGHLAND LN FDG V LTD SR NT CL A II B (C	F	02/01/2014	Paydown		3,848,235	3,848,235	3,727,341	3,727,341		120,894		120,894		3,848,235			0		08/01/2014	2AM
43641N BC 7	HOLMES MASTR ISSUER PLC SER 2010-1A CL A.	F	01/15/2014	Paydown		2,355,845	2,355,845	2,360,130	2,358,353		(2,508)		(2,508)		2,355,845			0	(21,727)	10/15/2054	1FE
446279 AE 1	HUNTINGTON CDO LTD SER 2005-1A CL A2 0	F	02/06/2014	Capital Distribution		47,134		47,134	47,134				0		47,134			0		11/05/2040	6FE
44841P AA 3	HUTCHISON WHAMPOA LTD SR UNSECD NT 7.6	F	01/21/2014	SOCIETE GENERALE		176,997	145,000	173,928	165,823		(222)		(222)		165,601		11,396	11,396	3,225	04/09/2019	1FE
44842C AA 1	HUTCH WHAMPOA INTL 12 II LTD SR UNSECD B.	F	02/21/2014	Various		1,507,868	1,500,000	1,479,460	1,481,683		704		704		1,482,387		25,481	25,481	9,000	11/08/2017	1FE
44927J AC 0	ICICI BK LTD SR UNSECD NT 5.750% 11/16	F	01/28/2014	Various		780,788	750,000	749,015	749,285		6		6		749,291		31,496	31,496	8,745	11/16/2020	2FE
45343P AA 3	INDEPENDENCE V CDO LTD SER 2004-5A CL A1.	F	03/07/2014	Paydown		632,939	632,939	305,308	305,308		327,631		327,631		632,939			0		03/06/2039	6FE
45343P AA 3	INDEPENDENCE V CDO LTD SER 2004-5A CL A1.	F	03/07/2014	Capital Distribution		44,203		44,203	44,203				0		44,203			0		03/06/2039	6FE
46128M AC 5	INVERSIONES CMPC SA SR UNSECD NT 6.125	F	01/10/2014	JPMorgan EM		6,622,500	6,000,000	5,947,020	5,965,195		193		193		5,965,388		657,112	657,112	71,458	11/05/2019	2FE
46131N AA 2	INVERSIONES CMPC SA NT 4.750% 01/19/18	F	03/20/2014	Various		13,700,500	13,000,000	12,696,200	12,809,124		8,726		8,726		12,817,850		882,650	882,650	411,667	01/19/2018	2FE
46556L AF 1	ITAU UNIBANCO HLDG SA SUB NT 5.650% 03	F	01/27/2014	Various		566,840	592,000	592,000	592,000				0		592,000		(25,160)	(25,160)	12,171	03/19/2022	2FE
46611D AA 3	JBS INVTS GMBH SR UNSECD BD 7.750% 10/	F	01/24/2014	J.P. MORGAN SEC INC		2,499,396	2,405,000	2,405,000	2,405,000				0		2,405,000		94,396	94,396	47,115	10/28/2020	3FE
48205M AA 1	JUPITER HG CDO LTD SER 2004-1A CL A1A	F	01/06/2014	Paydown		2,224,672	2,224,672	1,811,700	1,782,928	38,320	403,423		441,743		2,224,672			0	3,075	01/04/2041	6FE
48205M AJ 2	JUPITER HG CDO LTD SER 2004-1A CL A1B	F	01/06/2014	Paydown		2,214,745	2,214,745	1,790,910	1,759,399	41,873	413,473		455,346		2,214,745			0	4,247	01/04/2041	6FE
48601Q AF 1	KATONAH VI LTD DEFER MEZ SECD NT CL D (C	F	03/20/2014	Paydown		3,437,733	3,437,733	2,948,418	2,948,418		489,314		489,314		3,437,733			0	21,014	09/20/2016	1FE
49989A AA 7	KOC HLDGS AS SR UNSECD BD 3.500% 04/24	F	02/26/2014	Various		1,289,745	1,452,000	1,383,767	1,387,623		1,437		1,437		1,389,059		(99,314)	(99,314)	17,439	04/24/2020	2FE
50066D AB 3	KOREA WESTN PWR CO LTD BD 2.875% 10/10	F	01/23/2014	NOMURA SECURITY CO		2,507,925	2,500,000	2,482,600	2,483,341		241		241		2,483,582		24,343	24,343	21,563	10/10/2018	1FE
50178R AB 7	LBG CAP NO 1 PLC SR SUB BD 7.875% 11/0	F	03/27/2014	Various		52,897,696	47,900,000	42,029,121	43,088,680		90,276		90,276		43,178,956		9,718,740	9,718,740	1,422,677	11/01/2020	3FE
55817R AR 8	MADISON PK FDG II LTD SER 2006-2A CL C2	F	03/26/2014	Capital Distribution		85,163		85,163	85,163				0		85,163			0		03/25/2020	2AM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59132V AA 6	METALSA SA DE CV SR UNSECD BD 4.900% 0...	F...	02/12/2014	NOMURA SECS INTL		265,633	301,000	301,000	301,000				0		301,000		(35,368)	(35,368)	4,671	04/24/2023	3FE
62983P AB 1	NAKILAT INC SUB 2ND PRIORITY SECD BD 6	F...	01/01/2014	Redemption 100.0000		(269)	(269)	(296)	(177)		(118)		(118)		(295)		26	26		12/31/2033	1FE
63859W AB 5	NATIONWIDE BLDG SOC SUB MTN 5.250% 01/...	F...	01/15/2014	Maturity		3,500,000	3,500,000	3,495,100	3,499,978		22		22		3,500,000			0	91,875	01/15/2014	2FE
666462 AA 4	NORTHLAKE CDO I LTD SER 2003 1A CL IMM	F...	03/06/2014	Paydown		2,205,037	2,205,037	1,496,098	1,496,098		708,939		708,939		2,205,037			0		03/06/2033	6FE
666462 AA 4	NORTHLAKE CDO I LTD SER 2003 1A CL IMM	F...	03/06/2014	Capital Distribution		69,060		69,060	69,060				0		69,060			0		03/06/2033	6FE
66858X AJ 0	NORTHWOODS CAP V LTD SR SECD DEFER NT CL	F...	03/10/2014	Various		20,196		20,196	20,196				0		20,196			0		12/07/2020	1AM
66989G AA 8	NOVARTIS SECS INVT LTD SR UNSECD NT 5	F...	02/18/2014	SMITH BARNEY HARRIS CO.		3,440,610	3,000,000	3,446,670	3,427,216		(10,974)		(10,974)		3,416,242		24,368	24,368	81,573	02/10/2019	1FE
67102V AG 2	OAK HILL CR PTNRS VI LTD SER 2012-6A CL	F...	02/19/2014	Capital Distribution		22,369		22,369	22,369				0		22,369			0		05/15/2023	1FE
67134F AX 2	OAK HILL CR PTNRS IV LTD SECD DEFER NT C..	F...	02/18/2014	Capital Distribution		112,894		112,894	112,894				0		112,894			0		05/17/2021	2AM
67571M AC 3	OCTAGON INVT PTNRS V LLC SR SECD NT CL B.	F...	03/05/2014	Capital Distribution		57,505		57,505	57,505				0		57,505			0		11/28/2018	1FE
67576G AA 5	ODEBRECHT OFFSHR DRILL FIN LTD SR SECD B	F...	03/01/2014	Redemption 100.0000		903,240	903,240	903,186	903,203		29		29		903,232		8	8	15,920	10/01/2022	2FE
693483 AB 5	POSCO SR UNSUB NT 4.250% 10/28/20	F...	03/17/2014	STANDARD CHARTERED BANK		4,200,800	4,000,000	3,982,280	3,987,120		350		350		3,987,470		213,330	213,330	67,056	10/28/2020	2FE
69368K AA 4	PT ADARO INDONESIA NT 7.625% 10/22/19	F...	01/28/2014	J.P. MORGAN SEC INC.		324,064	309,000	344,939	327,128		(598)		(598)		326,530		(2,467)	(2,467)	6,348	10/22/2019	3FE
709629 AJ 8	PENTAIR FIN SA BD 5.000% 05/15/21	F...	01/09/2014	J.P. MORGAN SEC INC.		2,600,687	2,460,000	2,456,061	2,456,380		15		15		2,456,395		144,293	144,293	20,158	05/15/2021	2FE
71645W AP 6	PETROBRAS INTL FIN CO SR UNSECD NT 5.7	F...	02/26/2014	Barclays EM		10,383,125	10,000,000	9,906,000	9,937,135		1,257		1,257		9,938,392		444,733	444,733	340,208	01/20/2020	2FE
71645W AR 2	PETROBRAS INTL FIN CO SR UNSECD NT 5.3	F...	01/14/2014	Barclays EM		24,942,500	25,000,000	24,950,250	24,962,195		175		175		24,962,370		(19,870)	(19,870)	630,069	01/27/2021	2FE
73180Y AA 2	POLYUS GOLD INTL LTD SR UNSECD BD 5.62	F...	02/03/2014	Various		1,843,200	1,920,000	1,920,000	1,920,000				0		1,920,000		(76,800)	(76,800)	29,100	04/29/2020	3FE
746869 AR 7	PUTNAM STRUCT PROD CDO LTD SER 2002-1A C	F...	03/10/2014	Paydown		3,785,514	3,785,514	3,305,580	3,305,580		479,934		479,934		3,785,514			0		01/10/2038	1AM
746869 AR 7	PUTNAM STRUCT PROD CDO LTD SER 2002-1A C	F...	03/11/2014	Capital Distribution		63,975		63,975	63,975				0		63,975			0		01/10/2038	1AM
746869 BC 9	PUTNAM STRUCT PROD CDO LTD SER 2003-1A C	F...	03/17/2014	Paydown		3,758,602	3,758,602	3,345,894	3,188,876		569,727		569,727		3,758,602			0	(4,136)	07/15/2038	1AM
746869 BD 7	PUTNAM STRUCT PROD CDO LTD SER 2005-1A C	F...	03/18/2014	Paydown		1,440,818	1,440,818	1,280,334	1,289,932		150,886		150,886		1,440,818			0	1,145	01/15/2038	1AM
746869 BE 5	PUTNAM STRUCT PROD CDO LTD SER 2002-1A C	F...	03/18/2014	Paydown		1,892,757	1,892,757	1,638,341	1,638,341		254,416		254,416		1,892,757			0		01/15/2038	1AM
746869 BE 5	PUTNAM STRUCT PROD CDO LTD SER 2002-1A C	F...	03/18/2014	Various		32,562		32,562	32,562				0		32,562			0		01/15/2038	1AM
74951P CW 6	RESI FIN LP SER 2004-B CL B3 1.054% 02	F...	03/10/2014	Paydown		236,759	236,759	210,939	210,939		25,819		25,819		236,759			0		02/10/2036	1FM
74951P CW 6	RESI FIN LP SER 2004-B CL B3 1.054% 02	F...	03/10/2014	Capital Distribution		11,811		11,811	11,811				0		11,811			0		02/10/2036	1FM
74951P CX 4	RESI FIN LP SER 2004-B CL B4 1.254% 02	F...	03/10/2014	Paydown		86,811	86,811	62,639	62,639		24,173		24,173		86,811			0		02/10/2036	1FM
74951P CX 4	RESI FIN LP SER 2004-B CL B4 1.254% 02	F...	03/10/2014	Capital Distribution		5,146		5,146	5,146				0		5,146			0		02/10/2036	1FM
74951P DS 4	RESI FIN LP SER 2005-A CL B5 1.254% 03	F...	03/10/2014	Paydown		610,472	2,071,413				610,471		610,471		610,472			0	4,972	03/10/2037	1FM
74955A AA 5	RFC CDO II LTD SER 2005-2A CL A1 0.503	F...	03/17/2014	Paydown		1,630,881	1,630,881	1,472,476	1,495,160		135,722		135,722		1,630,881			0	2,114	03/15/2040	4AM
74982B AE 2	RACE POINT V CLO LTD SER 2011-5A CL C	F...	03/17/2014	Paydown		12,000,000	12,000,000	11,066,700	11,284,319		715,681		715,681		12,000,000			0	113,533	12/15/2022	1FE
75405T AA 7	RAS LAFFAN LNG LTD II BD SER A 5.298%	F...	03/31/2014	Redemption 100.0000		450,000	450,000	450,000	450,000				0		450,000			0	11,921	09/30/2020	1FE
75405U AB 2	RAS LAFFAN LNG CO LTD 3 SR SECD NT 5.8	F...	03/31/2014	Redemption 100.0000		158,700	158,700	170,999	166,600		(1,156)		(1,156)		165,444		(6,744)	(6,744)	4,628	09/30/2016	1FE
77879R AA 4	ROTOR ENGINES SECUR LTD NT 2011-1B (ABS)	F...	03/15/2014	Redemption 100.0000		151,194	151,194	151,194	151,194				0		151,194			0	1,803	09/15/2023	2FE
78386F AA 4	SACI FALABELLA SR UNSECD BD 3.750% 04/	F...	03/28/2014	JPMorgan EM		475,000	500,000	454,375			833		833		455,208		19,792	19,792	7,917	04/30/2023	2FE
78406J AE 4	SB CAP SA (SBERBANK) SR SUB LPN 5.500%	F...	03/27/2014	J.P. MORGAN SEC INC.		353,796	383,000	383,000					0		383,000		(29,204)	(29,204)	2,048	02/26/2024	2FE
785712 AA 8	SABLE INTL FIN LTD SR SECD NT 7.750% 0	F...	02/28/2014	Various		5,640,413	5,430,000	5,577,500	5,532,706		107,707		107,707		5,640,413			0	225,609	02/15/2017	3FE
80629Q AA 3	SCHAHIN II FIN CO SPV LTD SR SECD NT 5	F...	03/27/2014	NOMURA SECS INTL		222,880	232,167	232,167	232,167				0		232,167		(9,287)	(9,287)	265	09/25/2023	2FE
80629Q AA 3	SCHAHIN II FIN CO SPV LTD SR SECD NT 5	F...	03/25/2014	Paydown		353,173	353,173	351,120	351,428		1,745		1,745		353,173			0	10,432	09/25/2023	2FE
806854 AH 8	SCHLUMBERGER INVT SA BD 3.650% 12/01/2	F...	03/17/2014	SMITH BARNEY HARRIS CO.		12,689,875	12,500,000	12,457,500	12,457,780		752		752		12,458,532		231,343	231,343	135,608	12/01/2023	1FE
82571A AA 2	SIAM COML BK PCL HK SR UNSECD BD 3.375	F...	03/11/2014	CITIBK INTL LONDON		1,542,660	1,500,000	1,540,260	1,540,007		(2,025)		(2,025)		1,537,982		4,678	4,678	24,609	09/19/2017	2FE
85771T AK 0	STATS CHIPPAC LTD SR UNSECD BD 4.500%	F...	03/31/2014	J.P. MORGAN SEC INC.		128,960	128,000	128,000	128,000				0		128,000		960	960	3,088	03/20/2018	3FE
85812P AB 9	STEEL FDG LTD UNSECD LPN (NOVOLIPETSK)	F...	03/25/2014	Various		799,999	846,000	846,000	846,000				0		846,000		(46,001)	(46,001)	22,902	02/19/2018	2AM
86960B AA 0	SVENSKA HANDELSBANKEN AB SR UNSECD NT.	F...	03/17/2014	BANK OF AMERICA		19,940,120	19,000,000	18,998,290	18,999,102		74		74		18,999,176		940,944	940,944	409,028	07/12/2016	1FE
86960B AE 2	SVENSKA HANDELSBANKEN AB BD 2.500% 01/.	F...	03/17/2014	MORGAN STANLEY & CO.		9,128,340	9,000,000	8,992,530	8,992,765		260		260		8,993,025		135,316	135,316	109,375	01/25/2019	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
87927V AL 2	TELECOM ITALIA CAP GTD NT 4.950% 09/30	F	03/18/2014	HSBC		3,059,917	3,000,000	2,946,539	2,994,601		1,558		1,558		2,996,159		63,758	63,758	70,538	09/30/2014	3FE
879403 AS 2	TELEFONOS DE MEXICO SA NT 5.500% 01/27	F	01/29/2014	Various		1,872,000	1,800,000	1,985,290	1,858,192		(4,822)		(4,822)		1,853,370		18,630	18,630	51,150	01/27/2015	1FE
881575 AA 2	TESCO PLC NT 5.500% 11/15/17	F	02/10/2014	GOLDMAN SACHS & CO		7,095,175	6,308,000	6,766,150	6,560,358		(7,155)		(7,155)		6,553,202		541,973	541,973	84,808	11/15/2017	2FE
88165F AF 9	TEVA PHARMA FIN BV SR UNSECD NT 3.650%	F	02/19/2014	SMITH BARNEY HARRIS CO		2,994,690	3,000,000	2,989,050	2,991,073		147		147		2,991,220		3,470	3,470	31,633	11/10/2021	1FE
88289R AA 5	TEXHONG TEXTILE GRP LTD SR NT 7.625% 0	F	01/28/2014	Various		470,250	450,000	434,375	442,178		267		267		442,446		27,804	27,804	18,109	01/19/2016	3FE
88314R AA 4	TEXTNR MARINE CONTNRS III LTD SER 2013-1	F	02/20/2014	Redemption 100.0000		1,108,333	1,108,333	1,102,653	1,102,793		78		78		1,102,871		5,462	5,462	5,403	09/20/2023	1FE
88322M AA 5	THAI OIL PCL SR UNSECD BD 3.625% 01/23	F	03/11/2014	MORGAN ST FI LON		1,660,266	1,800,000	1,785,078	1,786,259		254		254		1,786,513		(126,247)	(126,247)	41,869	01/23/2023	2FE
896005 AA 3	TRIAXX PRIME CDO LTD SER 2006-1A CL A1	F	03/03/2014	Paydown		1,624,323	1,624,323	1,320,142	1,320,142		304,181		304,181		1,624,323			0		03/03/2039	6FE
896005 AA 3	TRIAXX PRIME CDO LTD SER 2006-1A CL A1	F	03/04/2014	Capital Distribution		36,210		36,210	36,210				0		36,210			0		03/03/2039	6FE
896008 AA 7	TRIAXX PRIME CDO LTD SER 2006-2A CL A1A	F	03/03/2014	Paydown		5,494,295	5,494,295	4,864,502	5,089,272		405,024		405,024		5,494,295			0	3,771	10/02/2039	5AM
898324 AA 6	TRUST F/1401 SR UNSECD BD 5.250% 12/15	F	03/27/2014	DEUTSCHE BANK		1,797,750	1,800,000	1,795,500			7		7		1,795,507		2,243	2,243	16,013	12/15/2024	2FE
91912E AA 3	VALE SA BD 5.625% 09/11/42	F	02/28/2014	JPMorgan EM		7,413,120	8,000,000	7,248,160	7,253,179		1,620		1,620		7,254,799		158,321	158,321	217,500	09/11/2042	2FE
92241T AH 5	VEDANTA RES PLC SR UNSECD BD 6.000% 01	F	01/27/2014	Various		712,500	750,000	750,000	750,000				0		750,000		(37,500)	(37,500)	7,125	01/31/2019	3FE
92334N AC 7	VEOLIA ENVIRONNEMENT NT 6.750% 06/01/3	F	03/18/2014	J.P. MORGAN SEC INC		2,724,854	2,325,000	2,642,091	2,632,964		(1,281)		(1,281)		2,631,683		93,171	93,171	47,953	06/01/2038	2FE
92857W AK 6	VODAFONE GRP PLC NT 5.750% 03/15/16	F	03/26/2014	Call 110.0120		11,001,200	10,000,000	9,954,900	9,987,750		1,013,450		1,013,450		11,001,200			0	305,069	03/15/2016	1FE
92857W AP 5	VODAFONE GRP PLC SR UNSUB NT 5.625% 02	F	03/25/2014	BNP FRANCE		1,120,930	1,000,000	1,177,970	1,118,320		(8,484)		(8,484)		1,109,836		11,094	11,094	32,813	02/27/2017	1FE
92857W AV 2	VODAFONE GRP PLC SR UNSECD NT 4.375% 0	F	03/14/2014	BNP FRANCE		2,691,800	2,500,000	2,661,950	2,626,521		(3,275)		(3,275)		2,623,246		68,554	68,554	55,599	03/16/2021	1FE
92863U AA 4	VOLCAN CIA MINERA SAA SR NT 5.375% 02/	F	01/10/2014	UBS SECURITIES		62,310	67,000	68,140	67,970		(4)		(4)		67,966		(5,656)	(5,656)	1,631	02/02/2022	2FE
92908V AA 9	VOTO VOTORANTIM TRADING LTD SR UNSECD NT	F	03/28/2014	Various		11,009,500	9,700,000	10,423,705	10,295,296		714,204		714,204		11,009,500			0	326,668	09/25/2019	2FE
963293 AE 5	WHINSTONE CAP MGMT LTD SER 1A CL B3 (CDO	F	01/27/2014	Capital Distribution		35,443		35,443	35,443				0		35,443			0		10/25/2044	1AM
BCC25T 8W 9	N WESTERLY CLO IV BV SER 2013-A CL C 3	D	02/27/2014	Tax Free Exchange		8,905,318	8,932,950	8,904,990	8,922,192		297		297	(17,171)	8,905,318			0	62,619	01/15/2026	1FE
D1830R AA 8	DEUTSCHE BK AG EMTN 1.036% 02/17/15	F	02/18/2014	Call 100.0000		24,000,000	24,000,000	24,132,240	24,000,000				0		24,000,000			0	63,692	02/17/2015	2FE
G17465 AA 6	BW GROUP LTD SR UNSECD NT 6.625% 06/28	F	02/07/2014	Various		3,233,000	3,050,000	2,243,065	2,569,949		663,051		663,051		3,233,000			0	21,890	06/28/2017	3FE
G2155Z AB 0	CHINA OVERSEAS FIN SR UNSECD NT 5.500%	F	01/07/2014	Various		2,899,260	2,800,000	2,748,358	2,760,380		118		118		2,760,498		138,762	138,762	25,667	11/10/2020	2FE
G4035E AA 1	GOLD FIELDS OROGEN HLDG LTD SR UNSUB NT	F	01/27/2014	Various		930,463	1,111,000	1,060,821	1,071,059		390		390		1,071,448		(140,986)	(140,986)	17,001	10/07/2020	3FE
G4146* AA 8	A	F	03/01/2014	Maturity		18,000,000	18,000,000	18,000,000	18,000,000				0		18,000,000			0	519,300	03/01/2014	2
G52515 AK 2	KENSINGTON MTG SECS PLC SER 2007-1X CL A.	F	03/14/2014	Paydown		215,936	215,936	149,039	120,926		95,010		95,010		215,936			0	(7,763)	06/14/2040	1FE
G5635P AB 5	LONGFOR PPTYS CO LTD SR UNSECD EMTN 6.	F	01/28/2014	CITIGROUP GLBL MRKT INC		788,000	800,000	821,000	820,796		(223)		(223)		820,572		(32,572)	(32,572)	15,431	10/18/2019	3FE
G62589 AA 7	MONEY PTNRS SECS PLC SER 2X CL A2C 0.7	F	02/14/2014	Paydown		555,262	555,262	471,973	501,262		54,000		54,000		555,262			0	1,049	05/14/2039	1FE
G6258E AE 8	MONEY PTNRS SECS PLC SER 3X CL A2C 0.4	F	03/14/2014	Paydown		231,240	231,240	205,101	205,101		26,139		26,139		231,240			0		09/14/2039	1FE
G6258E AE 8	MONEY PTNRS SECS PLC SER 3X CL A2C 0.4	F	03/17/2014	Capital Distribution		5,576		5,576	5,576				0		5,576			0		09/14/2039	1FE
G6682P AB 5	NOVATEK FIN LTD SR UNSECD NT 5.326% 02	F	03/21/2014	Various		5,289,406	5,195,000	5,402,495	5,299,897		(10,491)		(10,491)		5,289,406			0	175,234	02/03/2016	2FE
G6908R AF 0	PARAGON MTGS PLC SER 15X CL A2C 0.453%	F	03/17/2014	Paydown		55,939	55,939	42,010	43,925		12,014		12,014		55,939			0	65	12/15/2039	1FE
G7218L AA 7	PFD RESI SECS PLC SER 8X CL A1B 0.474%	F	03/17/2014	Paydown		36,540	36,540	31,059	32,519		4,021		4,021		36,540			0	45	12/15/2042	1FE
G7301S AB 8	QNB FIN LTD SR UNSECD EMTN 2.125% 02/1	F	01/27/2014	NOMURA SECS INTL		1,053,686	1,073,000	1,028,739	1,033,002		715		715		1,033,717		19,969	19,969	10,514	02/14/2018	1FE
G75907 AB 4	RMAC PLC SER 2005-NS2X CL A2B 0.454% 0	F	03/12/2014	Paydown		85,378	85,378	71,811	73,313		12,064		12,064		85,378			0	99	09/12/2037	1FE
G857AA AA 0	UNSECD	F	01/28/2014	Various		656,659	646,000	696,000	692,054		(372)		(372)		691,682		(35,023)	(35,023)	13,324	02/14/2022	1FE
G88696 AB 8	TIB CD RCVBLS FDG CO LTD SR SECD NT (ABS	F	01/05/2014	Maturity		954,332	954,332	863,670	953,665		667		667		954,332			0	1,189	01/05/2014	2AM
G9365# AA 7	VILLAGE ROADSHOW FILMS LTD ULT FAC TRANC	F	01/10/2014	J.P. MORGAN SEC INC		6,699,330	6,666,000	6,599,340	6,605,559		273		273		6,605,833		93,497	93,497	75,908	10/01/2021	1FE
G9365# AA 7	VILLAGE ROADSHOW FILMS LTD ULT FAC TRANC	F	01/01/2014	Various		64,808	64,808	64,160	64,221				0		64,221		588	588		10/01/2021	1FE
G9400P AA 2	VOTO VOTORANTIM LTD SR UNSUB NT 6.750%	F	03/28/2014	Call 112.7500		1,691,250	1,500,000	1,679,196	1,654,963		36,287		36,287		1,691,250			0	48,656	04/05/2021	2FE
K7017# AA 8	MERIDIAN SPIRIT APS SR SECD NT 4.110%	F	03/31/2014	Redemption 100.0000		80,135	80,135	80,135	80,135				0		80,135			0	823	08/01/2030	2FE
L8038* AA 4	SBM BALEIA AZUL S A R L SR SECD NT 5.5	F	03/15/2014	Redemption 100.0000		203,400	203,400	203,400	203,400				0		203,400			0	2,797	09/15/2027	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
L8084D AC 4	SB CAP SA SR UNSECD LPN 5.499% 07/07/1	F	03/06/2014	Various		3,769,563	3,590,000	3,804,581	3,688,622		(9,019)		(9,019)		3,679,603		89,959	89,959	121,277	07/07/2015	3AM
L9679T AW 4	VTB CAP SA SR SECD NT 6.875% 05/29/18	F	01/30/2014	Various		8,591,778	7,800,000	8,238,688	8,108,198		483,580		483,580		8,591,778			0	92,352	05/29/2018	2FE
M0300L AA 4	AKBANK TURK AS SR UNSECD NT 5.125% 07/	F	01/27/2014	BNP PARIBAS		369,450	360,000	357,075	358,784		59		59		358,843		10,607	10,607	9,635	07/22/2015	2FE
M8221W AA 9	RAS LAFFAN LNG CO LTD II SR SECD BD 5	F	03/31/2014	Various		238,500	238,500	264,021	260,124		(1,411)		(1,411)		258,714		(20,214)	(20,214)	6,318	09/30/2020	1FE
M8222M AB 8	RAS LAFFAN LNG CO LTD 3 SECD BD 5.832%	F	03/31/2014	Various		69,000	69,000	75,132	73,334		(640)		(640)		72,695		(3,695)	(3,695)	2,012	09/30/2016	1FE
M8931T AE 9	TURKIYE GARANTI BANKASI AS SR UNSECD BD.	F	01/27/2014	Various		724,328	741,000	761,378	758,967		(366)		(366)		758,602		(34,274)	(34,274)	11,280	09/13/2017	2FE
M89670 AA 7	TURKIYE PETROL RAFINERILERI AS SR UNSECD	F	02/26/2014	Various		709,613	745,000	738,481	739,163		207		207		739,370		(29,758)	(29,758)	10,329	05/02/2018	3FE
P4987V AU 7	GRUPO TELEVISA SA SR UNSECD EMTN 7.250.	D	03/04/2014	MORGAN STANLEY & CO		446,495	563,401	619,943	570,023		3		3	49,931	561,909	(58,048)	(115,413)	(173,461)	12,821	05/14/2043	2FE
P7883# AE 6	PHOENIX PK GAS PROCESSORS LTD SR SECD NT	F	01/01/2014	Redemption 100.0000		301,503	301,503	301,503	301,503				0		301,503			0	4,342	04/01/2020	2
P7883# AF 3	PHOENIX PK GAS PROCESSORS LTD SR SECD NT	F	01/01/2014	Redemption 100.0000		269,853	269,853	269,853	269,853				0		269,853			0	3,562	04/01/2017	2FE
Q3480@ AB 9	EMECO PTY LTD SR SECD NT B 5.250% 05/2	F	03/17/2014	Call 107.0000		53,500,000	50,000,000	50,000,000	50,000,000		3,500,000		3,500,000		53,500,000			0	838,542	05/22/2022	2
3899999. Total Bonds - Industrial and Miscellaneous						3,184,415,242	3,185,718,489	3,063,323,561	2,859,820,181	1,041,914	51,126,749	0	52,168,663	(179,560)	3,118,402,341	128,825	66,012,889	66,141,714	46,270,654	XXX	XXX
Bonds - Hybrid Securities																					
749274 AA 4	RBS CAP TR I PERP TR PRD SECS 2.099% 0		03/31/2014	Various									0					0	(62,734)	03/31/2014	4FE
74927Q AA 5	RBC CAP TR III PERP TR PFD SECS 5.512%		01/07/2014	ROYAL BANK OF SCOTLAND		16,887,500	17,500,000	7,435,400	13,380,161		100,929		100,929		13,481,090		3,406,410	3,406,410	267,944	09/30/2014	1AM
U2492C AB 7	DEUTSCHE BK AG NY EMTN TR III 2.134% P		03/11/2014	GOLDMAN SACHS & CO		2,910,000	3,000,000	2,490,000	2,490,000				0		2,490,000		420,000	420,000	13,239	01/01/9999	4AM
05958A AK 4	BANCO DO BRASIL SA PERP BD 6.250% Perp	F	01/30/2014	Various		1,698,866	2,188,000	2,188,000	2,188,000				0		2,188,000		(489,135)	(489,135)	40,056	01/01/9999	3FE
103738 AD 2	BR MALLS INTL FIN SR UNSUB PERP NT 8.5	F	03/31/2014	Various		758,855	751,000	814,445	814,445				0		814,445		(55,590)	(55,590)	25,146	01/01/9999	3FE
830505 AL 7	SE BANKEN CAP SECS 4.958% 03/25/14	F	03/25/2014	Various		25,000,000	25,000,000	24,688,140	25,025,022		(25,022)		(25,022)		25,000,000			0	619,750	03/25/2014	2FE
4899999. Total Bonds - Hybrid Securities						47,255,221	48,439,000	37,615,985	43,897,628	0	75,907	0	75,907	0	43,973,535	0	3,281,685	3,281,685	903,401	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates																					
02336V AA 0	AMBROSE 2013-3 CL A1 9.050% 12/31/60		02/18/2014	Various		50,994,222	50,994,222	62,800,200	60,956,968		(354,593)		(354,593)		60,602,375		(9,608,153)	(9,608,153)	1,153,744	05/16/2019	1FE
02336X AD 0	AMBROSE 2013-2 CL A1 6.430% 12/31/60		02/18/2014	Various		22,890,401	22,890,401	26,014,941	25,433,268		(86,871)		(86,871)		25,346,396		(2,455,995)	(2,455,995)	368,242	11/16/2018	1FE
02337B AA 3	AMBROSE 2013-5 CL A1 8.000% 12/31/60		02/18/2014	Redemption 100.0000		18,975,782	18,975,782	21,738,999	21,367,393		(112,326)		(112,326)		21,255,067		(2,279,286)	(2,279,286)	379,515	02/16/2019	1FE
12516# AA 6	CEF LEASE HLDG LLC NON REC NT (BK AMER)		03/05/2014	Redemption 100.0000		548,301	548,301	548,057	548,292		5		5		548,297		4	4	2,515	03/05/2014	1
12516# AB 4	CEF LEASE HLDG LLC NON REC NT (BK AMER)		03/05/2014	Redemption 100.0000		255,101	255,101	255,101	255,101				0		255,101			0	1,213	05/05/2014	1
12516# AC 2	CEF LEASE HLDG LLC NON REC NT AMND(WTHRF		03/01/2014	Various		821,797	821,797	822,084	821,975		(4)		(4)		821,971		(174)	(174)	5,506	10/01/2018	2
12516# AD 0	CEF LEASE HLDG LLC NON REC NT 9TH(WTHRFR		03/01/2014	Various		126,528	126,528	126,528	126,528				0		126,528			0	835	11/01/2018	2
12516# AE 8	CEF LEASE HLDG LLC NON-REC NT (AMAZON) (		03/01/2014	Redemption 100.0000		766,522	766,522	766,522	766,522				0		766,522			0	2,684	10/01/2016	1
12516# AF 5	CEF LEASE HLDG LLC NON-REC NT (WTHRFD)(A		03/01/2014	Redemption 100.0000		1,033,145	1,033,145	1,033,145	1,033,145				0		1,033,145			0	7,803	04/01/2019	2
12516# AM 0	CEF LEASE HLDG LLC NON REC NT (WTHRFD) (		03/01/2014	Redemption 100.0000		152,807	152,807	152,807	152,807				0		152,807			0	1,139	02/01/2020	2
14852M AB 7	CASTLE 2003-1 TR SER 2003-1 CL A-2 (ABS)		03/15/2014	Paydown		5,281,536	5,281,536	5,281,867	5,281,723		(187)		(187)		5,281,536			0	44,879	05/15/2027	1
14852M AD 3	CASTLE 2003-1 TR SER 2003-1 CL B-2 (ABS)		03/15/2014	Paydown		393,954	393,954	394,043	394,019		(65)		(65)		393,954			0	5,129	05/15/2027	1
14852M AE 1	CASTLE 2003-1 TR SUB DEFD INT NT CL D-1		03/15/2014	Paydown		750,049	750,049	750,162	750,129		(79)		(79)		750,049			0	14,409	05/15/2027	3
5599999. Total Bonds - Parent, Subsidiaries and Affiliates						102,990,145	102,990,145	120,684,456	117,887,870	0	(554,120)	0	(554,120)	0	117,333,748	0	(14,343,604)	(14,343,604)	1,987,613	XXX	XXX
8399997. Total Bonds - Part 4						3,821,169,273	3,810,874,889	3,707,633,499	3,476,277,525	1,041,950	48,855,830	0	49,897,780	472,055	3,762,934,898	(588,814)	58,234,356	57,645,542	55,224,882	XXX	XXX
8399999. Total Bonds						3,821,169,273	3,810,874,889	3,707,633,499	3,476,277,525	1,041,950	48,855,830	0	49,897,780	472,055	3,762,934,898	(588,814)	58,234,356	57,645,542	55,224,882	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
999PP2 $3 3	MERITAGE PHARMA INC PERP PFD A		02/06/2014	Tax Free Exchange	9,683.000	9,683		9,683		9,683			9,683		9,683			0		XXX	P5VZ
29408Q 2# 5	ENVIRON SYS PRODS HLDGS INC PFD 15%		02/28/2014	Redemption 197.0000	1,706.000	336,082							0				336,082	336,082		XXX	P6*VZ
32054K 83 0	FIRST INDL RLTY TR INC PERP PFD G		03/31/2014	Various	15,625.000	15,625,000		5,976,813	5,976,813				0		5,976,813		9,648,188	9,648,188	565,313	XXX	P4VFE
78442P 60 1	SLM CORP PFD		01/09/2014	BANK OF AMERICA	162,000.000	3,823,133		1,717,200	2,562,255		9,115		9,115		2,571,370		1,251,764	1,251,764		XXX	RP3LFE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
8499999. Total Preferred Stocks - Industrial and Miscellaneous						19,793,898	XXX	7,703,696	8,539,068	9,683	9,115	0	18,798	0	8,557,866	0	11,236,034	11,236,034	565,313	XXX	XXX
8999997. Total Preferred Stocks - Part 4						19,793,898	XXX	7,703,696	8,539,068	9,683	9,115	0	18,798	0	8,557,866	0	11,236,034	11,236,034	565,313	XXX	XXX
8999999. Total Preferred Stocks						19,793,898	XXX	7,703,696	8,539,068	9,683	9,115	0	18,798	0	8,557,866	0	11,236,034	11,236,034	565,313	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
29404K 10 6	ENVESTNET INC COM		03/12/2014	DIRECT	67,084.000	2,874,828	XXX	2,815,515					0		2,815,515		59,313	59,313		XXX	
31373# 10 0	FHLB SAN FRANCISCO COM B		03/21/2014	DIRECT	29,964.000	2,996,400	XXX	2,996,400		2,996,400			2,996,400		2,996,400			0		XXX	V
60740F 10 5	MOBILE MINI INC COM		03/01/2014	MERRILL LYNCH & CO			XXX						0					0		XXX	L
624758 10 8	MUELLER WTR PRODS INC COM A		01/22/2014	SMITH BARNEY HARRIS CO	1,862.000	16,776	XXX	10,446	17,447	(7,001)			(7,001)		10,446		6,331	6,331		XXX	L
63009R 10 9	NANOSTRING TECH INC COM		03/28/2014	Various	232,115.000	4,475,506	XXX	3,341,719	4,001,663	(659,943)			(659,943)		3,341,719		1,133,786	1,133,786		XXX	L
737010 10 8	PORTOLA PHARMAS INC COM		03/05/2014	DIRECT	20,017.000	503,629	XXX	515,438					0		515,438		(11,809)	(11,809)		XXX	L
99B023 88 7	ENVIRONMENTAL SYS PROD COM		02/28/2014	State Street Bank	7,453.000	248,397	XXX						0				248,397	248,397		XXX	
36319J AA 6	GALAXY X CLO LTD SER 2008-10A SUB NT 13	F	01/14/2014	Paydown	2,809,181.830	2,809,182	XXX	902,672		902,672	1,906,510		2,809,182		2,809,182			0	2,027,838	XXX	
9099999. Total Common Stocks - Industrial and Miscellaneous						13,924,718	XXX	10,582,190	4,019,110	3,232,128	1,906,510	0	5,138,638	0	12,488,700	0	1,436,018	1,436,018	2,027,838	XXX	XXX
9799997 Total Common Stocks - Part 4						13,924,718	XXX	10,582,190	4,019,110	3,232,128	1,906,510	0	5,138,638	0	12,488,700	0	1,436,018	1,436,018	2,027,838	XXX	XXX
9799999. Total Common Stocks						13,924,718	XXX	10,582,190	4,019,110	3,232,128	1,906,510	0	5,138,638	0	12,488,700	0	1,436,018	1,436,018	2,027,838	XXX	XXX
9899999. Total Preferred and Common Stocks						33,718,616	XXX	18,285,886	12,558,178	3,241,811	1,915,625	0	5,157,436	0	21,046,566	0	12,672,052	12,672,052	2,593,151	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						3,854,887,889	XXX	3,725,919,385	3,488,835,703	4,283,761	50,771,455	0	55,055,216	472,055	3,783,981,464	(588,814)	70,906,408	70,317,594	57,818,033	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 0.

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 (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 of Indexed 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 (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
SPXCL2500A	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	Wachovia Bank, National Association VYVVCKR63DVZZN70PB21	05/05/2008	12/19/2014	400	100,000,000	2,500.0000	3,120,000	-		366		366	(6,646)					0	0001
SPK4C1825	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME SNZ2OJLFK8MNNCLQOF39	01/28/2014	05/16/2014	100	45,625,000	1,825.0000	-	812,875		1,495,000		1,495,000	682,125					0	0001
SPJ4C1825	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME SNZ2OJLFK8MNNCLQOF39	12/31/2013	04/17/2014	100	45,625,000	1,825.0000	1,400,375	-		1,187,500		1,187,500	(242,500)					0	0001
SPJ4C1850	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME SNZ2OJLFK8MNNCLQOF39	01/06/2014	04/17/2014	50	23,125,000	1,850.0000	-	425,188		352,500		352,500	(72,688)					0	0001
SPK4C1850	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME SNZ2OJLFK8MNNCLQOF39	02/13/2014	05/16/2014	50	23,125,000	1,850.0000	-	375,188		520,000		520,000	144,813					0	0001
SPK4C1875	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME SNZ2OJLFK8MNNCLQOF39	02/19/2014	05/16/2014	25	11,718,750	1,875.0000	-	146,969		164,375		164,375	17,406					0	0001
SPK4C1900	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME SNZ2OJLFK8MNNCLQOF39	01/23/2014	05/16/2014	50	23,750,000	1,900.0000	-	193,938		178,750		178,750	(15,188)					0	0001
SPK4C1825	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME SNZ2OJLFK8MNNCLQOF39	01/30/2014	05/16/2014	150	68,437,500	1,825.0000	-	1,163,063		2,242,500		2,242,500	1,079,438					0	0001
SPJ4C1850	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME SNZ2OJLFK8MNNCLQOF39	01/03/2014	04/17/2014	50	23,125,000	1,850.0000	-	462,688		352,500		352,500	(110,188)					0	0001
SPK4C1850	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME SNZ2OJLFK8MNNCLQOF39	02/07/2014	05/16/2014	100	46,250,000	1,850.0000	-	462,875		1,040,000		1,040,000	577,125					0	0001
SPK4C1875	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME SNZ2OJLFK8MNNCLQOF39	02/18/2014	05/16/2014	50	23,437,500	1,875.0000	-	300,188		328,750		328,750	28,563					0	0001
USM4C133	VARIABLE ANNUITIES	EXH 5	INTEREST	CBT 1UAUICTO4EQ4DO6ZH473	02/18/2014	05/23/2014	300	39,900,000	133.0000	-	460,200		496,875		496,875	36,675					0	0001
USM4C134	VARIABLE ANNUITIES	EXH 5	INTEREST	CBT 1UAUICTO4EQ4DO6ZH473	02/18/2014	05/23/2014	300	40,200,000	134.0000	-	352,389		356,250		356,250	3,861					0	0001
USM4C134	VARIABLE ANNUITIES	EXH 5	INTEREST	CBT 1UAUICTO4EQ4DO6ZH473	02/26/2014	05/23/2014	100	13,400,000	134.0000	-	123,713		118,750		118,750	(4,963)					0	0001
USM4C135	VARIABLE ANNUITIES	EXH 5	INTEREST	CBT 1UAUICTO4EQ4DO6ZH473	03/19/2014	05/23/2014	2,000	270,000,000	135.0000	-	1,656,250		1,656,250		1,656,250	-					0	0001
SPX122014C1650	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	05/07/2013	12/20/2014	200	33,000,000	1,650.0000	1,920,000	-		4,752,000		4,752,000	202,000					0	0001
SPXCL1625	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	03/19/2013	12/19/2015	250	40,625,000	1,625.0000	3,037,500	-		7,207,500		7,207,500	32,500					0	0001
SPXCL1650	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	03/19/2013	12/19/2015	100	16,500,000	1,650.0000	1,090,000	-		2,702,000		2,702,000	34,000					0	0001
SPX062114C1900	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	02/20/2014	06/21/2014	100	19,000,000	1,900.0000	-	220,100		255,000		255,000	34,900					0	0001
SPX062114C1900	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	02/24/2014	06/21/2014	50	9,500,000	1,900.0000	-	140,050		127,500		127,500	(12,550)					0	0001
SPX062114C1900	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	02/27/2014	06/21/2014	100	19,000,000	1,900.0000	-	260,100		255,000		255,000	(5,100)					0	0001
SPX062114C1950	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	03/10/2014	06/21/2014	200	39,000,000	1,950.0000	-	310,200		173,000		173,000	(137,200)					0	0001
SPX122014C1800	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	05/15/2013	12/20/2014	100	18,000,000	1,800.0000	605,000	-		1,239,000		1,239,000	6,000					0	0001
SPX122014C1800	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	07/08/2013	12/20/2014	100	18,000,000	1,800.0000	518,000	-		1,239,000		1,239,000	6,000					0	0001
SPX122014C1800	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	07/11/2013	12/20/2014	200	36,000,000	1,800.0000	1,120,000	-		2,478,000		2,478,000	12,000					0	0001
SPX061915C1850	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	11/12/2013	06/19/2015	100	18,500,000	1,850.0000	910,100	-		1,202,000		1,202,000	(26,000)					0	0001
SPX121915C1800	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	08/09/2013	12/19/2015	100	18,000,000	1,800.0000	1,030,000	-		1,715,000		1,715,000	(36,000)					0	0001
SPX062114C1975	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	03/10/2014	06/21/2014	200	39,500,000	1,975.0000	-	180,200		89,000		89,000	(91,200)					0	0001

SCHEDULE DB - PART A - SECTION 1

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

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SPXCL1500A	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE		08/31/2012	12/20/2014	80	12,000,000	1,500.0000		-		2,947,200		2,947,200	122,400					0	0001
SPX062114C1900	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE		02/26/2014	06/21/2014	100	19,000,000	1,900.0000	-			248,100		255,000	6,900					0	0001
SPX062114C1925	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE		03/14/2014	06/21/2014	250	48,125,000	1,925.0000	-			430,250		388,750	(41,500)					0	0001
SPX062114C1950	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE		03/11/2014	06/21/2014	250	48,750,000	1,950.0000	-			375,250		216,250	(159,000)					0	0001
TYM4C125.5	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT	1UAUICTO4EQ4DO6ZH473	03/27/2014	05/23/2014	1,000	125,500,000	125.5000	-			330,880		218,750	(112,130)					0	0001
TYM4C126	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT	1UAUICTO4EQ4DO6ZH473	03/27/2014	05/23/2014	1,000	126,000,000	126.0000	-			222,000		156,250	(65,750)					0	0001
SPK4C1825	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME	SNZ2OJLFK8MNNCLQOF39	02/06/2014	05/16/2014	200	91,250,000	1,825.0000	-			1,200,750		2,990,000	1,789,250					0	0001
SPK4C1850	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME	SNZ2OJLFK8MNNCLQOF39	02/14/2014	05/16/2014	200	92,500,000	1,850.0000	-			1,650,750		2,080,000	429,250					0	0001
SPJ4C1875	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME	SNZ2OJLFK8MNNCLQOF39	12/27/2013	04/17/2014	200	93,750,000	1,875.0000	1,300,750	-		650,000		650,000	(870,000)					0	0001
SPK4C1875	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME	SNZ2OJLFK8MNNCLQOF39	02/14/2014	05/16/2014	200	93,750,000	1,875.0000	-			1,100,750		1,315,000	214,250					0	0001
USM4C132	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT	1UAUICTO4EQ4DO6ZH473	01/15/2014	05/23/2014	100	13,200,000	132.0000	-			114,388		223,438	109,050					0	0001
USM4C132	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT	1UAUICTO4EQ4DO6ZH473	02/20/2014	05/23/2014	600	79,200,000	132.0000	-			995,400		1,340,625	345,225					0	0001
USM4C133	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT	1UAUICTO4EQ4DO6ZH473	02/14/2014	05/23/2014	300	39,900,000	133.0000	-			394,575		496,875	102,300					0	0001
USM4C133	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT	1UAUICTO4EQ4DO6ZH473	02/20/2014	05/23/2014	400	53,200,000	133.0000	-			507,352		662,500	155,148					0	0001
USM4C133	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT	1UAUICTO4EQ4DO6ZH473	03/07/2014	05/23/2014	100	13,300,000	133.0000	-			100,275		165,625	65,350					0	0001
USM4C134	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT	1UAUICTO4EQ4DO6ZH473	02/14/2014	05/23/2014	300	40,200,000	134.0000	-			296,139		356,250	60,111					0	0001
USM4C134	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT	1UAUICTO4EQ4DO6ZH473	02/20/2014	05/23/2014	300	40,200,000	134.0000	-			291,450		356,250	64,800					0	0001
USM4C134	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT	1UAUICTO4EQ4DO6ZH473	02/25/2014	05/23/2014	400	53,600,000	134.0000	-			463,600		475,000	11,400					0	0001
USM4C135	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT	1UAUICTO4EQ4DO6ZH473	02/20/2014	05/23/2014	300	40,500,000	135.0000	-			216,450		248,438	31,988					0	0001
USM4C135	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT	1UAUICTO4EQ4DO6ZH473	03/12/2014	05/23/2014	300	40,500,000	135.0000	-			207,075		248,438	41,363					0	0001
USM4C136	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT	1UAUICTO4EQ4DO6ZH473	03/20/2014	05/23/2014	500	68,000,000	136.0000	-			212,315		281,250	68,935					0	0001
SPX062114C1900	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE		02/25/2014	06/21/2014	100	19,000,000	1,900.0000	-			230,100		255,000	24,900					0	0001
SPX062114C1950	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE		03/05/2014	06/21/2014	150	29,250,000	1,950.0000	-			231,150		129,750	(101,400)					0	0001
SPX062114C1950	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE		03/12/2014	06/21/2014	200	39,000,000	1,950.0000	-			256,200		173,000	(83,200)					0	0001
SPX062114C1975	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE		03/12/2014	06/21/2014	200	39,500,000	1,975.0000	-			152,200		89,000	(63,200)					0	0001
SPXCLL894	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	AIG Financial Products Corp	9PO87UV78U1JHLR68X04	05/01/2013	04/14/2015	10	887,193	894.6900	546,000	-		942,923		942,923	25,575					0	0001
SPXCLL916	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	AIG Financial Products Corp	9PO87UV78U1JHLR68X04	05/01/2013	04/18/2014	9	796,467	916.1000	654,000	-		827,402		827,402	22,619					0	0001
SPXCL0946	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	AIG Financial Products Corp	9PO87UV78U1JHLR68X04	05/01/2013	08/31/2014	8	784,090	946.9800	566,000	-		757,962		757,962	23,503					0	0001
SPX062114C1825	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME	SNZ2OJLFK8MNNCLQOF39	02/04/2014	06/21/2014	100	45,625,000	1,825.0000	-			297,100		710,000	412,900					0	0001

SCHEDULE DB - PART A - SECTION 1

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SPXSD1055	Equity Indexed Universal Life	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/13/2010	10/10/2014		3,520,488	1,055.2700	903,357	-		2,104,777		2,104,777	57,261					0	100/100
SPXSD1061	Equity Indexed Universal Life	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/13/2010	09/26/2014		4,679,299	1,061.7300	667,268	-		1,537,318		1,537,318	48,337					0	100/100
SPXSD1094	Equity Indexed Universal Life	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/13/2010	12/26/2014		4,882,578	1,094.9800	719,692	-		1,430,464		1,430,464	28,133					0	100/100
SPXSD1108	Equity Indexed Universal Life	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/13/2010	04/28/2015		4,989,380	1,108.8300	848,195	-		1,485,109		1,485,109	8,502					0	100/100
SPXSD1109	Equity Indexed Universal Life	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/13/2010	03/20/2015		3,605,898	1,109.1200	969,626	-		1,925,423		1,925,423	43,072					0	100/100
SPXSD1126	Equity Indexed Universal Life	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2011	09/18/2015		3,889,072	1,126.9600	696,144	-		1,034,551		1,034,551	(8,739)					0	100/100
SPXSD1150A	Equity Indexed Universal Life	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2011	09/18/2015		2,109,999	1,150.0300	631,945	-		1,006,436		1,006,436	20,353					0	100/100
SPXSD1210	Equity Indexed Universal Life	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2011	11/20/2015		5,783,617	1,210.6900	865,229	-		1,135,966		1,135,966	(37,021)					0	100/100
SPXSD1314	Equity Indexed Universal Life	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2011	02/05/2016		2,258,095	1,314.8300	258,552	-		299,543		299,543	(27,621)					0	100/100
FA043640	Equity Indexed Universal Life	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2011	04/12/2016		2,147,335	1,328.3000	246,729	-		333,258		333,258	(27,011)					0	100/100
FA043641	Equity Indexed Universal Life	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2011	04/05/2016		2,152,588	1,322.6800	460,654	-		680,050		680,050	(5,500)					0	100/100
61969S	Equity Indexed Universal Life	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/29/2011	05/23/2016		2,666,697	1,292.7500	344,004	-		500,384		500,384	(32,744)					0	100/100
JAV6203	Equity Indexed Universal Life	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/13/2011	06/12/2016		2,999,580	1,298.9900	631,412	-		1,017,967		1,017,967	(6,614)					0	100/100
JAV6237	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/13/2011	09/28/2016		5,073,493	1,178.1700	835,097	-		1,581,910		1,581,910	(81,511)					0	100/100
JAV6246	Equity Indexed Universal Life	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2011	09/28/2016		2,238,177	1,210.9600	559,544	-		1,064,990		1,064,990	(16,486)					0	100/100
JAV6260	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/22/2011	11/18/2016		5,271,460	1,235.4700	731,152	-		1,456,731		1,456,731	(97,121)					0	100/100
1606631	Equity Indexed Universal Life	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/15/2012	01/20/2017		3,756,461	1,302.2500	590,140	-		858,103		858,103	(70,073)					0	100/100
1608799	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/07/2012	02/28/2017		2,037,697	1,357.7600	273,505	-		386,963		386,963	(35,594)					0	100/100
1608800	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/07/2012	01/27/2017		3,034,421	1,321.7400	758,564	-		1,167,451		1,167,451	(39,505)					0	100/100
1613780	Equity Indexed Annuity	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	05/02/2012	04/11/2014		3,967,816	1,393.0200	203,656	-		468,379		468,379	6,019					0	100/100
1614522	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/16/2012	05/05/2014		4,055,103	1,361.5600	159,769	-		364,076		364,076	4,115					0	100/100
1615905	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/07/2012	05/28/2014		2,618,145	1,291.3700	113,613	-		222,965		222,965	1,815					0	100/100
1615908	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/11/2012	04/20/2017		2,015,452	1,377.1500	363,789	-		760,753		760,753	(25,731)					0	100/100
1617871	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/03/2012	06/20/2014		3,788,583	1,342.0100	215,537	-		456,932		456,932	5,816					0	100/100
1617874	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/03/2012	06/05/2017		5,661,854	1,343.3300	600,723	-		1,231,572		1,231,572	(108,385)					0	100/100
1617875	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/03/2012	03/05/2017		2,107,828	1,324.5200	364,654	-		694,451		694,451	(32,113)					0	100/100
1620821	Equity Indexed Annuity	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2012	07/12/2017		2,336,573	1,365.4900	557,740	-		931,744		931,744	(41,619)					0	100/100
1620823	Equity Indexed Annuity	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	08/15/2012	07/19/2014		3,069,402	1,374.6600	188,966	-		422,044		422,044	7,415					0	100/100
1624011	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/27/2012	09/12/2014		5,201,881	1,437.2400	219,351	-		455,725		455,725	9,747					0	100/100

SCHEDULE DB - PART A - SECTION 1

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1624965	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/11/2012	09/20/2017		5,884,612	1,431.7800	613,173	-		1,045,990		1,045,990	(122,365)					0	100/100
1626423	Equity Indexed Annuity	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	11/01/2012	10/10/2014		4,348,830	1,441.7600	181,577	-		427,807		427,807	10,301					0	100/100
1628740	Equity Indexed Annuity	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	12/19/2012	11/20/2014		4,657,103	1,403.5600	177,257	-		333,079		333,079	5,907					0	100/100
1628780	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/19/2012	09/20/2017		2,318,095	1,416.7400	532,235	-		786,404		786,404	(46,144)					0	100/100
1628781	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/19/2012	11/12/2017		3,582,754	1,408.4000	349,677	-		552,246		552,246	(72,017)					0	100/100
1629879	Equity Indexed Annuity	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	01/10/2013	12/26/2014		2,398,681	1,428.7600	97,365	-		188,862		188,862	3,916					0	100/100
1629882	Equity Indexed Universal Life	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	01/10/2013	12/20/2017		2,065,913	1,431.5200	181,594	-		269,277		269,277	(39,608)					0	100/100
1630678	Equity Indexed Universal Life	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	01/24/2013	10/12/2017		2,842,581	1,422.1100	539,522	-		770,888		770,888	(56,570)					0	100/100
1632778	Equity Indexed Annuity	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	02/28/2013	01/28/2015		4,639,165	1,495.1000	208,496	-		405,206		405,206	13,521					0	100/100
1632784	Equity Indexed Universal Life	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2013	02/05/2018		3,918,127	1,513.8800	340,093	-		604,904		604,904	(77,262)					0	100/100
1633883	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/13/2013	03/05/2015		3,225,926		153,838	-		302,427		302,427	13,544					0	100/100
1633886	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/13/2013	03/05/2018		2,306,313		236,425	-		341,041		341,041	(52,816)					0	100/100
1636911	Equity Indexed Annuity	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2013	04/05/2014		5,077,109	1,553.2800	157,390	-		391,658		391,658	(42,247)					0	100/100
1636912	Equity Indexed Annuity	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2013	04/12/2014		3,066,035	1,588.8500	95,967	-		346,263		346,263	79,190					0	100/100
1636913	Equity Indexed Annuity	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2013	04/20/2014		4,688,315	1,555.2500	125,647	-		341,094		341,094	125,534					0	100/100
1636914	Equity Indexed Annuity	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2013	04/28/2014		3,050,034	1,582.2400	70,761	-		116,432		116,432	1,507					0	100/100
1636915	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/03/2013	04/04/2014		3,811,411	1,553.2800	125,038	-		222,738		222,738	6,377					0	100/100
1636916	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/03/2013	04/11/2014		2,098,586	1,588.8500	57,128	-		114,569		114,569	5,438					0	100/100
1636917	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/03/2013	04/18/2014		3,829,314	1,555.2500	115,999	-		204,986		204,986	7,060					0	100/100
1636918	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/03/2013	04/28/2014		8,775,613	1,582.2400	226,554	-		429,622		429,622	19,270					0	100/100
1636919	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/03/2013	04/03/2015		5,574,976	1,565.0300	274,298	-		477,195		477,195	24,737					0	100/100
1636920	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/03/2013	04/11/2014		3,538,946	1,608.5900	184,121	-		577,823		577,823	56,423					0	100/100
1636921	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/03/2013	04/18/2014		7,810,228	1,603.4400	427,034	-		1,303,731		1,303,731	122,815					0	100/100
1636922	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/03/2013	04/11/2014		3,243,683	1,588.1600	126,565	-		294,673		294,673	22,626					0	100/100
1636923	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/03/2013	04/18/2014		4,371,798	1,573.8200	182,678	-		395,195		395,195	25,907					0	100/100
1636924	Equity Indexed Universal Life	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	05/03/2013	03/20/2018		2,963,171	1,548.9600	611,598	-		813,067		813,067	(65,916)					0	100/100
1636925	Equity Indexed Universal Life	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	05/03/2013	04/20/2018		2,879,179	1,577.7300	312,391	-		424,975		424,975	(65,752)					0	100/100
1638138	Equity Indexed Annuity	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2013	05/05/2014		2,752,974	1,614.4200	77,909	-		145,294		145,294	(34,721)					0	100/100
1638139	Equity Indexed Annuity	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/12/2013	05/12/2014		3,800,141	1,633.7100	91,317	-		266,428		266,428	61,159					0	100/100

SCHEDULE DB - PART A - SECTION 1

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

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1638140	Equity Indexed Annuity	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2013	05/20/2014		7,596,491	1,666.2900	181,936	-		491,797		491,797	128,745					0	100/100
1638141	Equity Indexed Annuity	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	05/23/2013	05/12/2014		2,129,407	1,644.9800	42,162	-		70,822		70,822	8,858					0	100/100
1638142	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/23/2013	05/05/2014		3,447,308	1,614.4200	75,246	-		138,223		138,223	7,678					0	100/100
1638143	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/23/2013	05/12/2014		2,324,731	1,633.7100	50,058	-		97,952		97,952	6,517					0	100/100
1638144	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/23/2013	05/20/2014		4,548,771	1,666.2900	91,923	-		200,357		200,357	18,720					0	100/100
1638145	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/23/2013	05/05/2014		3,025,725	1,654.9300	164,822	-		397,530		397,530	39,883					0	100/100
1638146	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/23/2013	05/20/2014		4,091,940	1,692.0100	178,598	-		437,853		437,853	45,518					0	100/100
1638147	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/23/2013	05/05/2014		6,142,082	1,626.2300	234,946	-		525,440		525,440	53,616					0	100/100
1638148	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/23/2013	05/20/2014		4,186,051	1,667.6900	134,329	-		336,670		336,670	45,980					0	100/100
1640353	Equity Indexed Annuity	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	05/28/2013	05/28/2014		4,549,654	1,660.0600	72,794	-		131,185		131,185	(12,816)					0	100/100
1640354	Equity Indexed Annuity	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/05/2013	06/05/2014		2,656,780	1,608.9000	51,542	-		108,838		108,838	(39,474)					0	100/100
1640355	Equity Indexed Annuity	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/12/2013	06/12/2014		2,680,070	1,612.5200	56,281	-		213,411		213,411	39,427					0	100/100
1640356	Equity Indexed Annuity	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/20/2013	06/05/2014		4,521,852	1,631.6400	80,037	-		142,063		142,063	11,612					0	100/100
1640357	Equity Indexed Annuity	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/20/2013	05/28/2014		2,192,172	1,660.0600	36,847	-		84,536		84,536	6,808					0	100/100
1640358	Equity Indexed Annuity	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/20/2013	06/05/2014		2,352,112	1,608.9000	48,102	-		92,087		92,087	4,568					0	100/100
1640359	Equity Indexed Annuity	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/20/2013	06/12/2014		2,488,992	1,612.5200	54,810	-		106,935		106,935	5,431					0	100/100
1640360	Equity Indexed Annuity	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/20/2013	05/20/2015		3,691,042	1,643.3500	139,293	-		254,043		254,043	16,538					0	100/100
1641151	Equity Indexed Annuity	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2013	06/20/2014		3,895,592	1,588.1900	92,326	-		344,140		344,140	88,196					0	100/100
1640361	Equity Indexed Universal Life	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/20/2013	06/05/2014		5,485,583	1,659.1800	240,559	-		706,165		706,165	67,862					0	100/100
1640362	Equity Indexed Universal Life	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/20/2013	06/05/2014		6,690,257	1,637.0400	216,156	-		532,895		532,895	50,321					0	100/100
1640363	Equity Indexed Universal Life	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/20/2013	05/18/2018		2,374,513	1,628.6300	208,245	-		311,740		311,740	(53,714)					0	100/100
1641152	Equity Indexed Annuity	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2013	06/27/2014		6,678,413	1,606.2800	130,897	-		281,963		281,963	(12,135)					0	100/100
1641153	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/02/2013	06/20/2014		2,546,496	1,588.1900	75,395	-		134,255		134,255	5,862					0	100/100
1641154	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/02/2013	06/27/2014		2,902,034	1,606.2800	70,942	-		128,583		128,583	5,911					0	100/100
1641155	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/02/2013	06/27/2014		3,873,493	1,597.3600	146,789	-		233,297		233,297	11,745					0	100/100
1641156	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/02/2013	06/20/2014		4,925,897	1,617.4400	309,544	-		774,560		774,560	66,781					0	100/100
1641157	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/02/2013	06/20/2014		2,801,137	1,602.1900	114,086	-		232,598		232,598	15,733					0	100/100
1641158	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/02/2013	06/27/2014		2,890,079	1,620.8900	109,100	-		232,990		232,990	17,363					0	100/100
1641162	Equity Indexed Universal Life	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2013	04/12/2018		2,175,220	1,574.0600	335,854	-		463,087		463,087	(50,978)					0	100/100

SCHEDULE DB - PART A - SECTION 1

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1641888	Equity Indexed Annuity	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2013	07/05/2014		2,467,164	1,631.8900	77,716	-		109,710		109,710	(36,438)					0	100/100
1641889	Equity Indexed Annuity	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2013	07/12/2014		4,733,269	1,680.1900	99,399	-		239,783		239,783	40,204					0	100/100
1641890	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/18/2013	07/03/2014		2,856,723	1655. C	68,439	-		114,114		114,114	7,458					0	100/100
1641891	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/18/2013	07/03/2014		3,593,350	1,703.5100	182,039	-		369,675		369,675	36,401					0	100/100
1641942	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/18/2013	07/03/2014		2,422,379	1,647.3100	102,633	-		186,039		186,039	16,322					0	100/100
1641943	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/18/2013	07/11/2014		2,605,699	1,695.1800	91,641	-		183,121		183,121	23,223					0	100/100
1641944	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/18/2013	06/20/2018		3,168,356	1,617.2100	707,177	-		857,278		857,278	(88,391)					0	100/100
1641945	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/18/2013	06/28/2018		5,042,288	1,605.3500	663,061	-		823,022		823,022	(134,241)					0	100/100
1643573	Equity Indexed Annuity	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/20/2013	07/18/2014		5,581,037	1,692.0900	154,595	-		445,272		445,272	88,649					0	100/100
1643574	Equity Indexed Annuity	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2013	07/28/2014		5,962,303	1,691.6500	163,367	-		305,634		305,634	(3,500)					0	100/100
1643575	Equity Indexed Annuity	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2013	08/05/2014		2,798,999	1,707.1400	63,817	-		81,406		81,406	(37,311)					0	100/100
1643576	Equity Indexed Annuity	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	08/08/2013	07/18/2014		3,823,328	1,684.5400	89,846	-		122,920		122,920	2,994					0	100/100
1643577	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/08/2013	07/18/2014		3,222,964	1,692.0900	59,641	-		102,841		102,841	8,577					0	100/100
1643578	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/08/2013	07/28/2014		3,425,757	1,674.0300	77,778	-		129,590		129,590	9,558					0	100/100
1643580	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/08/2013	07/28/2015		6,135,856	1,691.0100	265,287	-		414,344		414,344	30,914					0	100/100
1643581	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/08/2013	07/28/2014		5,848,478	1,735.1600	239,816	-		513,202		513,202	51,369					0	100/100
1643582	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/08/2013	07/28/2014		6,975,282	1,711.3700	227,696	-		461,080		461,080	60,693					0	100/100
1645773	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/12/2013	08/12/2014		3,729,985	1,689.4700	68,259	-		220,274		220,274	37,647					0	100/100
1645774	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/20/2013	08/20/2014		3,415,343	1,652.3500	77,870	-		319,307		319,307	63,901					0	100/100
1645775	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/28/2013	08/28/2014		2,440,675	1,634.9600	58,332	-		147,019		147,019	271					0	100/100
1645776	Equity Indexed Annuity	Exh 5	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	09/04/2013	08/20/2014		3,486,761	1,666.2200	84,728	-		123,278		123,278	2,580					0	100/100
1645777	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/04/2013	08/20/2014		2,365,193	1,753.9700	19,391	-		101,369		101,369	7,861					0	100/100
1645778	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/04/2013	08/20/2014		4,793,181	1,663.2100	95,318	-		178,193		178,193	11,782					0	100/100
1645779	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/04/2013	08/20/2015		2,820,749	1,658.8400	109,154	-		178,844		178,844	10,938					0	100/100
1645764	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/04/2013	08/28/2014		2,816,822	1,649.5100	101,529	-		207,430		207,430	16,958					0	100/100
1645780	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/04/2013	08/05/2014		2,352,879	1,737.1600	74,616	-		205,044		205,044	20,574					0	100/100
1645781	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/04/2013	08/20/2014		5,592,182	1,687.3400	258,309	-		648,914		648,914	60,867					0	100/100
1645782	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/04/2013	08/05/2014		3,815,910	1,708.4000	102,059	-		250,475		250,475	31,725					0	100/100
1645783	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/04/2013	08/20/2014		2,803,991	1,664.3100	96,925	-		208,062		208,062	19,690					0	100/100

SCHEDULE DB - PART A - SECTION 1

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1647767	Equity Indexed Annuity	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	09/05/2013	09/05/2014		3,634,821	1,655.0800	109,772	-		175,587		175,587	(46,566)					0	100/100
1647768	Equity Indexed Annuity	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	09/12/2013	09/12/2014		2,865,418	1,683.4200	66,764	-		148,139		148,139	24,087					0	100/100
1647769	Equity Indexed Annuity	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	09/20/2013	09/20/2014		5,139,941	1,709.9100	87,379	-		301,325		301,325	85,870					0	100/100
1647771	Equity Indexed Annuity	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	09/27/2013	09/12/2014		2,367,621	1,685.2900	59,664	-		69,764		69,764	(698)					0	100/100
1647772	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	09/27/2013	09/05/2014		3,830,418	1,668.0600	88,151	-		143,173		143,173	9,687					0	100/100
1647773	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	09/27/2013	09/19/2014		2,948,214	1,709.9100	55,851	-		97,875		97,875	8,203					0	100/100
1647765	Equity Indexed Universal Life	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	09/27/2013	09/05/2018		2,719,307	1,696.3900	561,537	-		602,639		602,639	(71,659)					0	100/100
1647766	Equity Indexed Universal Life	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	09/27/2013	08/28/2018		2,421,569	1,651.9200	326,670	-		343,231		343,231	(62,036)					0	100/100
1647774	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	09/27/2013	09/12/2014		6,345,661	1,726.6400	275,416	-		608,225		608,225	60,467					0	100/100
1647775	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	09/27/2013	09/19/2014		8,034,563	1,709.9000	257,239	-		498,180		498,180	56,955					0	100/100
1649894	Equity Indexed Universal Life	Exh 5	Equity/Index	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	10/23/2013	09/28/2018		6,023,506	1,691.7600	745,108	-		767,353		767,353	(143,896)					0	100/100
1661394	Equity Indexed Annuity	Exh 5	Equity/Index	Merrill Lynch Intl.	GGDZP1UYGU9STUHRDP48	03/27/2014	10/16/2014		3,306,857	1,721.5400	-	109,457		109,457		109,457	-					0	100/100
1661395	Equity Indexed Annuity	Exh 5	Equity/Index	Merrill Lynch Intl.	GGDZP1UYGU9STUHRDP48	03/27/2014	11/17/2014		6,705,527	1,791.5300	-	144,839		144,839		144,839	-					0	100/100
1661396	Equity Indexed Annuity	Exh 5	Equity/Index	Merrill Lynch Intl.	GGDZP1UYGU9STUHRDP48	03/27/2014	12/14/2014		5,781,083	1,786.5400	-	120,825		120,825		120,825	-					0	100/100
1661397	Equity Indexed Annuity	Exh 5	Equity/Index	Merrill Lynch Intl.	GGDZP1UYGU9STUHRDP48	03/27/2014	01/19/2015		5,758,255	1,843.8000	-	130,137		130,137		130,137	-					0	100/100
1661398	Equity Indexed Annuity	Exh 5	Equity/Index	Merrill Lynch Intl.	GGDZP1UYGU9STUHRDP48	03/27/2014	02/19/2015		5,049,242	1,828.7500	-	135,825		135,825		135,825	-					0	100/100
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants											50,527,587	19,211,756	0	114,641,028	XXX	114,641,028	5,127,478	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																							
SPXPT1013	VARIABLE ANNUITIES	EXH 5	EQUITY/INDEX	AIG Financial Products Corp	9PO87UV78U1JHLR68X04	08/12/2004	08/16/2014	199	20,168,500	1,013.0000	2,218,535	-		5,076		5,076	(9,695)					0	0001
SPXPT1018	VARIABLE ANNUITIES	EXH 5	EQUITY/INDEX	AIG Financial Products Corp	9PO87UV78U1JHLR68X04	10/07/2004	10/07/2014	137	13,986,019	1,018.0000	1,359,750	-		10,182		10,182	(8,374)					0	0001
SPXPT1018A	VARIABLE ANNUITIES	EXH 5	EQUITY/INDEX	Citibank N.A., New York ('Citibank')	E57ODZWZ7FF32TWEFA76	10/07/2004	10/07/2014	139	14,166,005	1,019.0000	1,243,460	-		10,495		10,495	(8,710)					0	0001
SPXPT1080	VARIABLE ANNUITIES	EXH 5	EQUITY/INDEX	AIG Financial Products Corp	9PO87UV78U1JHLR68X04	06/15/2005	06/15/2015	190	20,531,970	1,081.0000	2,133,044	-		131,629		131,629	(33,006)					0	0001
SPXPT1088	VARIABLE ANNUITIES	EXH 5	EQUITY/INDEX	Citibank N.A., New York ('Citibank')	E57ODZWZ7FF32TWEFA76	02/15/2005	02/13/2015	320	34,823,680	1,088.0000	2,553,724	-		121,788		121,788	(41,439)					0	0001
SPXPT1090	VARIABLE ANNUITIES	EXH 5	EQUITY/INDEX	AIG Financial Products Corp	9PO87UV78U1JHLR68X04	12/28/2004	12/28/2014	279	30,455,998	1,090.0000	2,925,806	-		74,978		74,978	(31,883)					0	0001
SPXPT959	VARIABLE ANNUITIES	EXH 5	EQUITY/INDEX	AIG Financial Products Corp	9PO87UV78U1JHLR68X04	08/12/2004	08/16/2014	210	20,178,000	959.8500	2,107,480	-		3,478		3,478	(7,550)					0	0001
SPXP1300A	VARIABLE ANNUITIES	EXH 5	EQUITY/INDEX	Wachovia Bank, National Association	VYVVCKR63DVZZN70PB21	05/05/2008	12/19/2014	400	52,000,000	1,300.0000	7,106,000	-		296,537		296,537	(97,522)					0	0001
SPJ4P1750	VARIABLE ANNUITIES	EXH 5	EQUITY/INDEX	CME	SNZ2OJLFK8MNNCLQOF39	12/20/2013	04/17/2014	150	65,625,000	1,750.0000	1,328,063	-		67,500		67,500	(907,500)					0	0001
SPK4P1700	VARIABLE ANNUITIES	EXH 5	EQUITY/INDEX	CME	SNZ2OJLFK8MNNCLQOF39	01/28/2014	05/16/2014	50	21,250,000	1,700.0000	-	381,438		61,250		61,250	(320,188)					0	0001

SCHEDULE DB - PART A - SECTION 1

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SPJ4P1725	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME SNZ2OJLFK8MNNCLQOF39	12/20/2013	04/17/2014	50	21,562,500	1,725.0000	362,688	-		15,625		15,625	(249,375)					0	0001
SPK4P1775	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME SNZ2OJLFK8MNNCLQOF39	01/23/2014	05/16/2014	25	11,093,750	1,775.0000	-	250,094		70,000		70,000	(180,094)					0	0001
SPJ4P1750	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME SNZ2OJLFK8MNNCLQOF39	12/24/2013	04/17/2014	25	10,937,500	1,750.0000	189,469	-		11,250		11,250	(151,250)					0	0001
SPJ4P1700	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME SNZ2OJLFK8MNNCLQOF39	12/11/2013	04/17/2014	100	42,500,000	1,700.0000	837,875	-		22,500		22,500	(415,000)					0	0001
SPJ4P1725	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME SNZ2OJLFK8MNNCLQOF39	12/19/2013	04/17/2014	100	43,125,000	1,725.0000	850,375	-		31,250		31,250	(498,750)					0	0001
SPK4P1775	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME SNZ2OJLFK8MNNCLQOF39	01/22/2014	05/16/2014	50	22,187,500	1,775.0000	-	436,438		140,000		140,000	(296,438)					0	0001
USM4P129	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT 1UAUICTO4EQ4DO6ZH473.	01/30/2014	05/23/2014	100	12,900,000	129.0000	-	128,450		29,688		29,688	(98,762)					0	0001
USM4P129	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT 1UAUICTO4EQ4DO6ZH473.	02/12/2014	05/23/2014	200	25,800,000	129.0000	-	300,550		59,375		59,375	(241,175)					0	0001
USM4P129	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT 1UAUICTO4EQ4DO6ZH473.	02/26/2014	05/23/2014	200	25,800,000	129.0000	-	166,176		59,375		59,375	(106,801)					0	0001
USM4P130	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT 1UAUICTO4EQ4DO6ZH473.	03/06/2014	05/23/2014	100	13,000,000	130.0000	-	111,213		46,875		46,875	(64,338)					0	0001
USM4P127	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT 1UAUICTO4EQ4DO6ZH473.	01/22/2014	05/23/2014	100	12,700,000	127.0000	-	126,838		12,500		12,500	(114,338)					0	0001
SPXPT1450B	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	03/19/2013	12/19/2015	250	36,250,000	1,450.0000	4,250,000	-		1,310,000		1,310,000	(401,250)					0	0001
SPXPT1450B	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	10/04/2013	12/19/2015	100	14,500,000	1,450.0000	1,109,000	-		524,000		524,000	(160,500)					0	0001
SPXPT1475D	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	04/10/2013	12/19/2015	50	7,375,000	1,475.0000	855,000	-		283,500		283,500	(80,000)					0	0001
SPXPT1525C	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	07/24/2013	12/19/2015	200	30,500,000	1,525.0000	2,850,000	-		1,324,000		1,324,000	(354,000)					0	0001
SPX062114P1750	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	02/27/2014	06/21/2014	100	17,500,000	1,750.0000	-	281,100		165,500		165,500	(115,600)					0	0001
SPX122014P1700	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	01/17/2014	12/20/2014	50	8,500,000	1,700.0000	-	332,650		237,500		237,500	(95,150)					0	0001
SPX121915P1400	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	10/04/2013	12/19/2015	100	14,000,000	1,400.0000	970,000	-		447,000		447,000	(129,000)					0	0001
SPX121915P1425	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	10/04/2013	12/19/2015	100	14,250,000	1,425.0000	1,039,000	-		484,000		484,000	(145,700)					0	0001
SPXPT1450C	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	04/02/2013	12/20/2014	75	10,875,000	1,450.0000	822,750	-		115,125		115,125	(70,125)					0	0001
SPXPT1450C	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	04/02/2013	12/20/2014	75	10,875,000	1,450.0000	825,000	-		115,125		115,125	(70,125)					0	0001
SPXPT1450C	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	04/15/2013	12/20/2014	150	21,750,000	1,450.0000	1,579,500	-		230,250		230,250	(140,250)					0	0001
SPXPT1450C	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	05/07/2013	12/20/2014	100	14,500,000	1,450.0000	879,000	-		153,500		153,500	(93,500)					0	0001
SPXPT1450C	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	07/08/2013	12/20/2014	100	14,500,000	1,450.0000	830,000	-		153,500		153,500	(93,500)					0	0001
SPX122014P1475	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	04/15/2013	12/20/2014	200	29,500,000	1,475.0000	2,290,000	-		343,000		343,000	(205,000)					0	0001
SPX122014P1475	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	05/10/2013	12/20/2014	100	14,750,000	1,475.0000	970,500	-		171,500		171,500	(102,500)					0	0001
SPX122014P1475	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	05/15/2013	12/20/2014	100	14,750,000	1,475.0000	913,000	-		171,500		171,500	(102,500)					0	0001
SPX121915P1500	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	08/06/2013	12/19/2015	200	30,000,000	1,500.0000	2,542,000	-		1,226,000		1,226,000	(336,000)					0	0001
SPX122014P1550	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE	07/11/2013	12/20/2014	100	15,500,000	1,550.0000	1,020,000	-		242,000		242,000	(134,000)					0	0001

SCHEDULE DB - PART A - SECTION 1

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SPX062114P1700	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE		03/04/2014	06/21/2014	125	21,250,000	1,700.0000	-	218,875		136,875		136,875	(82,000)					0	0001
SPX062114P1750	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE		03/10/2014	06/21/2014	25	4,375,000	1,750.0000	-	59,525		41,375		41,375	(18,150)					0	0001
SPX062114P1750	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE		01/16/2014	06/21/2014	50	8,750,000	1,750.0000	-	191,230		82,750		82,750	(108,480)					0	0001
SPX062114P1700	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE		11/22/2013	06/21/2014	100	17,000,000	1,700.0000	503,100	-		109,500		109,500	(185,500)					0	0001
SPX062114P1700	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE		03/06/2014	06/21/2014	200	34,000,000	1,700.0000	-	306,200		219,000		219,000	(87,200)					0	0001
TYM4P121.5	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT	1UAUICTO4EQ4DO6ZH473.	03/27/2014	05/23/2014	1,000	121,500,000	121.5000	-	237,630		281,250		281,250	43,620					0	0001
TYM4P122	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT	1UAUICTO4EQ4DO6ZH473.	03/27/2014	05/23/2014	1,000	122,000,000	122.0000	-	330,880		390,625		390,625	59,745					0	0001
SPJ4P1750	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME	SNZ2OJLFK8MNNCLQOF39	12/23/2013	04/17/2014	100	43,750,000	1,750.0000	800,375	-		45,000		45,000	(605,000)					0	0001
SPJ4P1750	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME	SNZ2OJLFK8MNNCLQOF39	12/27/2013	04/17/2014	50	21,875,000	1,750.0000	343,938	-		22,500		22,500	(302,500)					0	0001
SPK4P1750	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME	SNZ2OJLFK8MNNCLQOF39	02/11/2014	05/16/2014	100	43,750,000	1,750.0000	-	855,375		210,000		210,000	(645,375)					0	0001
SPJ4P1775	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CME	SNZ2OJLFK8MNNCLQOF39	12/23/2013	04/17/2014	200	88,750,000	1,775.0000	1,950,750	-		140,000		140,000	(1,455,000)					0	0001
USM4P129	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT	1UAUICTO4EQ4DO6ZH473.	02/20/2014	05/23/2014	500	64,500,000	129.0000	-	649,815		148,438		148,438	(501,377)					0	0001
USM4P129	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT	1UAUICTO4EQ4DO6ZH473.	02/25/2014	05/23/2014	300	38,700,000	129.0000	-	244,575		89,063		89,063	(155,512)					0	0001
USM4P130	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT	1UAUICTO4EQ4DO6ZH473.	02/14/2014	05/23/2014	200	26,000,000	130.0000	-	306,800		93,750		93,750	(213,050)					0	0001
USM4P130	VARIABLE ANNUITIES	EXH 5	INTERE ST	CBT	1UAUICTO4EQ4DO6ZH473.	02/20/2014	05/23/2014	300	39,000,000	130.0000	-	502,389		140,625		140,625	(361,764)					0	0001
SPX062114P1750	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE		03/12/2014	06/21/2014	200	35,000,000	1,750.0000	-	480,200		331,000		331,000	(149,200)					0	0001
SPX062114P1700	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE		02/28/2014	06/21/2014	100	17,000,000	1,700.0000	-	169,100		109,500		109,500	(59,600)					0	0001
SPX062114P1700	VARIABLE ANNUITIES	EXH 5	EQUITY/ INDEX	CBOE		03/20/2014	06/21/2014	150	25,500,000	1,700.0000	-	228,150		164,250		164,250	(63,900)					0	0001
0099999. Total-Purchased Options-Hedging Other-Put Options											52,559,182	7,295,691	0	11,733,852	XXX	11,733,852	(11,601,130)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other											103,086,769	26,507,447	0	126,374,880	XXX	126,374,880	(6,473,652)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants											50,527,587	19,211,756	0	114,641,028	XXX	114,641,028	5,127,478	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options											52,559,182	7,295,691	0	11,733,852	XXX	11,733,852	(11,601,130)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options											103,086,769	26,507,447	0	126,374,880	XXX	126,374,880	(6,473,652)	0	0	0	0	XXX	XXX

Swaps - Hedging Other - Interest Rate

GIC Swap - 103	GIC Hedge - 4767	EXH 7	Interest Rate	CITIBANK N.A., NEW YORK BRANCH	E57ODZWZ7FF32TWEFA76	01/09/1998	01/28/2028		13,500,000	Various/(3MO LIB +.02%)			-	9,518,138		9,518,138	(144,915)				251,014		100/100
GIC Swap - 1585786SALT	Salt Verde GIC Hedge - 1585781	EXH 7	Interest Rate	AIG Financial Products Corp.	9PO87UV78U1JHLR68X04	06/03/2011	12/01/2037		45,477,963	5.7%/(USD-LIBOR-BBA)			65,192	8,006,494		8,006,494	2,353,885				1,106,327		100/100
GIC Swap - 1587392SCPPA	SCPPA GIC Hedge - 1587273	EXH 7	Interest Rate	AIG Financial Products Corp.	9PO87UV78U1JHLR68X04	06/30/2011	11/01/2035		20,776,540	5.73%/(USD-LIBOR-BBA)			141,812	2,545,495		2,545,495	534,051				482,669		100/100
GIC Swap - 1593547LGBEACH	Long Beach GIC Hedge - 1593462	EXH 7	Interest Rate	AIG Financial Products Corp.	9PO87UV78U1JHLR68X04	09/22/2011	11/16/2037		17,937,724	5.68%/(USD-LIBOR-BBA)			79,856	3,870,857		3,870,857	1,408,885				435,986		100/100
GIC Swap - 214217	GIC Hedge - 4851	EXH 7	Interest Rate	AIG Financial Products Corp.	9PO87UV78U1JHLR68X04	01/19/1999	02/17/2017		103,309,620	Various/(6MO LIB +.2175%)			-	21,809,772		21,809,772	(2,267,865)				877,477		100/100
GIC Swap - 238-NUUS3077Z0	GIC Hedge - 5107	EXH 7	Interest Rate	GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP	X1H61UOUXUPKXR51OV18	07/09/2003	12/18/2018		212,750,000	3MO LIB + .335%/(5.024 %)			-	(31,957,075)		(31,957,075)	(1,572,050)				2,310,400		100/100

SCHEDULE DB - PART A - SECTION 1

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

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GIC Swap - 239-NUUS307JA0	GIC Hedge - 5107	EXH 7	Interest Rate	GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP	X1H61UOUXUPKXR51OV18	07/17/2003	12/18/2018		200,000,000	3MO LIB + .335%/(5.28%)			-	(32,531,243)		(32,531,243)	(1,483,358)				2,171,939		100/100
GIC Swap - 247697	GIC Hedge - 4966	EXH 7	Interest Rate	AIG Financial Products Corp.	9PO87UV78U1JHLR68X04	12/21/1999	10/15/2019		61,985,772	XEU 6.15%/(3MOLIB +.10%)			-	33,676,635		33,676,635	1,323,906				729,579		100/100
GIC Swap - 297-N293333N	GIC Hedge - 5133	EXH 7	Interest Rate	DEUTSCHE BANK A.G., NEW YORK BRANCH		03/25/2004	05/21/2015		107,250,000	3MO LIB + .24%/(4.497%)			-	(6,473,487)		(6,473,487)	(245,430)				572,294		100/100
GIC Swap - 306-NUUS4045D0	GIC Hedge - 5137	EXH 7	Interest Rate	GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP	X1H61UOUXUPKXR51OV18	04/05/2004	10/14/2016		324,187,500	3MOLIB +.289%/(5.21 %)			-	(41,062,292)		(41,062,292)	(918,530)				2,583,718		100/100
GIC Swap - 307-NUUS4047C0	GIC Hedge - 5137	EXH 7	Interest Rate	GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP	X1H61UOUXUPKXR51OV18	04/08/2004	10/14/2016		324,187,500	3MOLIB +.28.9%/(5.16 5%)			-	(40,628,106)		(40,628,106)	(917,891)				2,583,718		100/100
GIC Swap - 308-N298899N	GIC Hedge - 5138	EXH 7	Interest Rate	DEUTSCHE BANK A.G., NEW YORK BRANCH		04/16/2004	12/29/2015		116,640,750	3MOLIB +.26%/(5.2437 5%)			-	(10,647,813)		(10,647,813)	(210,612)				770,789		100/100
GIC Swap - 309-N298901N	GIC Hedge - 5138	EXH 7	Interest Rate	DEUTSCHE BANK A.G., NEW YORK BRANCH		04/16/2004	12/29/2015		38,491,147	3MOLIB +.25%/5.2337 5%			-	(3,512,889)		(3,512,889)	(68,528)				254,358		100/100
GIC Swap - 325249	GIC Hedge - 5050	EXH 7	Interest Rate	AIG Financial Products Corp.	9PO87UV78U1JHLR68X04	06/14/2001	01/04/2027		90,000,000	73.5M at Maturity/(3MO LIB +.225% - C)			-	34,814,902		34,814,902	2,963,057				1,607,695		100/100
GIC Swap - 329487	GIC Hedge - 5051	EXH 7	Interest Rate	AIG Financial Products Corp.	9PO87UV78U1JHLR68X04	07/03/2001	07/23/2014		96,871,150	JPY Fixed Stream/(3M0LIB +.16%)			-	17,567,896		17,567,896	(396,708)				270,596		100/100
GIC Swap - 337830	GIC Hedge - 5057	EXH 7	Interest Rate	AIG Financial Products Corp.	9PO87UV78U1JHLR68X04	08/16/2001	10/05/2020		83,361,832	GBP 6.375%/(3M0LIB +.225%)			-	31,583,750		31,583,750	2,402,705				1,063,973		100/100
GIC Swap - 345-AIGFP	GIC Hedge - 5163	EXH 7	Interest Rate	AIG Financial Products Corp.	9PO87UV78U1JHLR68X04	12/03/2004	12/20/2024		265,700,000	3M0LIB +.18%/(5.415 %)			-	(61,907,332)		(61,907,332)	(9,769,452)				4,350,541		100/100
GIC Swap - 346-AIGFP	GIC Hedge - 5162	EXH 7	Interest Rate	AIG Financial Products Corp.	9PO87UV78U1JHLR68X04	12/17/2004	12/20/2024		132,936,500	3M0LIB +.18%/(5.315 %)			-	(29,678,874)		(29,678,874)	(4,871,083)				2,176,687		100/100
GIC Swap - 349	GIC Hedge - 5162	EXH 7	Interest Rate	JPMORGAN CHASE BANK NA, LONDON BRANCH		12/01/2004	12/20/2024		132,936,500	EUR FXD/CMS/(3M OLIB +.18%)			-	14,486,046		14,486,046	(1,049,448)				2,176,687		100/100
GIC Swap - 350	GIC Hedge - 5163	EXH 7	Interest Rate	BARCLAYS BANK PLC, LONDON HEAD OFFICE	G5GSEF7VJP5I7OUK5573	12/01/2004	12/20/2024		265,700,000	EUR FXD/CMS/(3M OLIB +.18%)			-	27,772,895		27,772,895	(2,100,049)				4,350,541		100/100
GIC Swap - 4897	GIC Hedge - 4897	EXH 7	Interest Rate	ASIF II	549300B7HOPEF31G3091	06/11/1999	07/02/2014		26,275,000	3MOLIB +.085%/(Max (4%, .95*CMS10 rate))			-	(9,488,654)		(9,488,654)	(38,914)				66,292		100/100

SCHEDULE DB - PART A - SECTION 1

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

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GIC Swap - 492858	GIC Hedge - 5108	EXH 7	Interest Rate	AIG Financial Products Corp.	9PO87UV78U1JHLR68X04	07/11/2003	07/22/2033		51,334,743	$172.678MM EUR/(3MOLIB + .30% - C)			-	115,104,310		115,104,310	10,980,903				1,127,907		100/100
GIC Swap - 492860	GIC Hedge - 5105	EXH 7	Interest Rate	AIG Financial Products Corp.	9PO87UV78U1JHLR68X04	07/11/2003	07/18/2033		71,111,239	$308.888MM USD/(3MOLIB + .30% - C)			-	88,209,257		88,209,257	15,023,087				1,561,985		100/100
GIC Swap - 78	GIC Hedge - 4897	EXH 7	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC	I7331LVCZKQKX5T7XV54	06/11/1999	07/02/2014		26,275,000	Various/(3MOLIB +.085%)			-	9,393,626		9,393,626	46,713				66,292		100/100
GIC Swap - 79	GIC Hedge - 4788	EXH 7	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC	I7331LVCZKQKX5T7XV54	03/10/1998	04/09/2018		97,300,000	ITL FIXED/(3MOLIB +.2335%)			-	104,101,911		104,101,911	4,874,253				975,992		100/100
GIC Swap - 793_139	GIC Hedge - 5008A	EXH 7	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC	I7331LVCZKQKX5T7XV54	09/21/2000	10/05/2020		125,042,748	GBP 6.375%/(3MOLIB +.24%)			-	52,046,446		52,046,446	3,786,632				1,595,960		100/100
GIC Swap - 793_140	GIC Hedge - 5008	EXH 7	Interest Rate	CITIBANK N.A., NEW YORK BRANCH	E57ODZWZ7FF32TWEFA76	09/21/2000	10/05/2020		125,042,748	GBP 6.375%/(3MOLIB +.24%)			-	52,445,694		52,445,694	3,786,018				1,595,960		100/100
GIC Swap - 793_236	GIC Hedge - 5107a	EXH 7	Interest Rate	CITIBANK N.A., NEW YORK BRANCH	E57ODZWZ7FF32TWEFA76	07/07/2003	12/18/2018		208,404,580	GBP 5.00%/(3MOLIB +.335%)			-	31,391,910		31,391,910	4,532,534				2,263,210		100/100
GIC Swap - 793_237	GIC Hedge - 5107	EXH 7	Interest Rate	BARCLAYS BANK PLC, LONDON HEAD OFFICE	G5GSEF7VJP5I7OUK5573	07/07/2003	12/18/2018		208,404,580	GBP 5.00%/(3MOLIB +.335%)			-	31,391,910		31,391,910	4,532,534				2,263,210		100/100
GIC Swap - 793_290	GIC Hedge - 5133	EXH 7	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC	I7331LVCZKQKX5T7XV54	03/12/2004	05/21/2015		89,121,458	JPY 4.10%/(3MOLIB +.24%)			-	(12,915,254)		(12,915,254)	1,914,700				475,558		100/100
GIC Swap - 793_299	GIC Hedge - 5138	EXH 7	Interest Rate	CITIBANK N.A., NEW YORK BRANCH	E57ODZWZ7FF32TWEFA76	03/26/2004	12/29/2015		169,663,269	CHF 3.015%/(3MOLIB +.26%)			-	62,708,105		62,708,105	1,532,247				1,121,174		100/100
GIC Swap - 793_300	GIC Hedge - 5138	EXH 7	Interest Rate	CITIBANK N.A., NEW YORK BRANCH	E57ODZWZ7FF32TWEFA76	04/06/2004	12/29/2015		56,554,423	CHF 3.015%/(3MOLIB +.26%)			-	21,300,398		21,300,398	509,519				373,725		100/100
GIC Swap - 793_303	GIC Hedge - 5137	EXH 7	Interest Rate	BARCLAYS BANK PLC, LONDON HEAD OFFICE	G5GSEF7VJP5I7OUK5573	04/01/2004	10/14/2016		291,766,413	GBP 5.375%/(3MOLIB +.289%)			-	2,251,885		2,251,885	4,020,378				2,325,328		100/100
GIC Swap - 793_304	GIC Hedge - 5137	EXH 7	Interest Rate	CITIBANK N.A., NEW YORK BRANCH	E57ODZWZ7FF32TWEFA76	04/01/2004	10/14/2016		291,766,413	GBP 5.375%/(3MOLIB +.289%)			-	2,251,885		2,251,885	4,020,378				2,325,328		100/100
GIC Swap - 87	GIC Hedge - 4803	EXH 7	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC	I7331LVCZKQKX5T7XV54	04/27/1998	04/09/2018		34,030,206	ITL FIXED/(3MOLIB +.22%)			-	35,061,286		35,061,286	1,670,479				341,349		100/100
GIC Swap - B2B_4966	GIC Hedge - 4966	EXH 7	Interest Rate	ASIF II	549300B7HOPEF31G3091	12/21/1999	10/15/2019		61,985,772	3MOLIB +.10%/(EUR 6.15%)			-	(35,755,631)		(35,755,631)	(1,353,061)				729,579		100/100
GIC Swap - B2B_5008	GIC Hedge - 5008	EXH 7	Interest Rate	ASIF II	549300B7HOPEF31G3091	09/21/2000	10/05/2020		250,085,497	3MOLIB +.24%/(GBP 6.375%)			-	(105,128,575)		(105,128,575)	(7,588,360)				3,191,919		100/100
GIC Swap - B2B_5051	GIC Hedge - 5051	EXH 7	Interest Rate	ASIF II	549300B7HOPEF31G3091	07/03/2001	07/23/2014		96,871,150	3M0LIB +.16%/(JPY 5.115%)			-	(18,626,591)		(18,626,591)	443,152				270,596		100/100

SCHEDULE DB - PART A - SECTION 1

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GIC Swap - B2B_5057	GIC Hedge - 5057	EXH 7	Interest Rate	ASIF II 549300B7HOPEF31G3091	08/16/2001	10/05/2020		83,361,832	3M0LIB +.225%/(GBP 6.375%)			-	(33,516,498)		(33,516,498)	(2,527,863)				1,063,973		100/100
GIC Swap - B2B_5107	GIC Hedge - 5107	EXH 7	Interest Rate	ASIF III (JERSEY) LIMITED	07/07/2003	12/18/2018		416,809,161	3MOLIB +.335%/(GBP 5.00%)			-	(60,922,790)		(60,922,790)	(9,033,342)				4,526,419		100/100
GIC Swap - B2B_5108	GIC Hedge - 5108	EXH 7	Interest Rate	ASIF II 549300B7HOPEF31G3091	07/22/2003	07/22/2033		51,334,743	3MOLIB + .30%/(EUR 0.00%)			-	(122,636,286)		(122,636,286)	(11,586,783)				1,127,907		100/100
Asset Swap - 1054926	Bond Portfolio Hedge - C4931#AB5	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	07/19/2007	12/05/2022		20,402,299	6.51%/(CAD 6.14%)			-	2,130,840		2,130,840	773,579				300,574		100/100
Asset Swap - 1054932	Bond Portfolio Hedge - C4931#AB5	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	07/19/2007	12/05/2022		10,249,042	6.51%/(CAD 6.14%)			-	1,070,422		1,070,422	388,606				150,993		100/100
Asset Swap - 1630163	Bond Portfolio Hedge -	SCH D P1	Interest Rate	DEUTSCHE BANK A.G., NEW YORK BRANCH	01/16/2013	12/01/2042		66,648,954	3.165%/(DBAG)			-	(4,384,154)		(4,384,154)	(894,901)				1,784,362		100/100
Asset Swap - 1637079	Mortgage Loan Hedge - 5555003	SCH B	Interest Rate	AIG MARKETS, INC. 0LUS0MCIV69Q7ZI25D03	05/08/2013	08/22/2018		62,521,374	3M LIBOR+425bps/(GBP 3M LIBOR+425bps)			(2,299,796)	137,381		137,381	1,857,196				655,301		100/100
Asset Swap - 1641800	Mortgage Loan Hedge - 5555004	SCH B	Interest Rate	AIG MARKETS, INC. 0LUS0MCIV69Q7ZI25D03	07/17/2013	10/22/2018		44,767,502	LIBOR/(EUR-EURIBOR 3M)			413,373	(712,559)		(712,559)	(433,407)				478,052		100/100
Asset Swap - 469575	Bond Portfolio Hedge - F5333#AE7	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	03/21/2003	04/30/2015		10,540,000	5.65%/(6M EURIBOR+92 bps)			-	(2,616,323)		(2,616,323)	12,703				54,804		100/100
Asset Swap - 553404	Bond Portfolio Hedge - 706327AB9	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	04/30/2004	06/16/2014		7,272,727	5.77%/(CAD 5.990%)			-	(1,823,300)		(1,823,300)	332,509				16,696		100/100
Asset Swap - 564391	Mortgage Loan Hedge - 8001531	SCH B	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	06/29/2004	07/05/2024		19,481,863	7.07%/(CAD 7.4436%)			(145,619)	(4,689,755)		(4,689,755)	880,363				312,078		100/100
Asset Swap - 589621	Bond Portfolio Hedge - Q9194#AD7	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	10/21/2004	12/09/2019		35,500,000	5.418%/(AUD-BBR-BBSW+73bps)			-	(4,095,830)		(4,095,830)	(1,717,972)				423,478		100/100
Asset Swap - 589919	Bond Portfolio Hedge - Q9194#AD7	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	10/21/2004	12/09/2019		17,000,000	5.418%/(AUD-BBR-BBSW+73bps)			-	(1,961,383)		(1,961,383)	(822,690)				202,792		100/100
Asset Swap - 615780	Bond Portfolio Hedge - G3107*AB5	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	01/20/2005	02/10/2020		13,381,241	5.495%/(GBP 5/55%)			46,725	1,912,429		1,912,429	(209,790)				162,025		100/100
Asset Swap - 615781	Bond Portfolio Hedge - D2488*AB9	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	01/20/2005	02/09/2015		5,318,379	5.095%/(EUR 4.160%)			17,789	(285,481)		(285,481)	(14,115)				24,695		100/100
Asset Swap - 647450	Bond Portfolio Hedge - Q2594#AE6	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	05/04/2005	07/28/2015		30,000,000	4.959%/(3M AUD BBR BBSW+49bps)			108,093	(3,920,374)		(3,920,374)	(1,618,841)				172,671		100/100
Asset Swap - 647451	Bond Portfolio Hedge - Q2594#AE6	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	05/04/2005	07/28/2015		10,000,000	4.959%/(AUD-BBR-BBSW+49bps)			36,031	(1,306,791)		(1,306,791)	(539,613)				57,557		100/100
Asset Swap - 647452	Bond Portfolio Hedge - Q2594#AE6	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	05/04/2005	07/28/2015		10,000,000	4.959%/(AUD-BBR-BBSW+49bps)			36,031	(1,306,791)		(1,306,791)	(539,613)				57,557		100/100
Asset Swap - 653709	Bond Portfolio Hedge - 68618RC*0	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	05/26/2005	06/29/2020		30,000,000	5.195%/(NZD-BBR-FRA+85.4bps)			62,437	(2,500,077)		(2,500,077)	(2,009,157)				374,933		100/100
Asset Swap - 653710	Bond Portfolio Hedge - 68618RC*0	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	05/26/2005	06/29/2020		10,000,000	5.195%/(NZD-BBR-FRA+85.4bps)			20,812	(833,359)		(833,359)	(669,719)				124,978		100/100
Asset Swap - 654296	Bond Portfolio Hedge - G4035#AD2	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	05/27/2005	06/23/2015		15,714,286	4.84%/(GBP 3M LIBOR+53bps)			152,672	1,808,320		1,808,320	(245,642)				87,115		100/100

SCHEDULE DB - PART A - SECTION 1

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Asset Swap - 656501	Bond Portfolio Hedge - G4035#AD2	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	05/27/2005	06/23/2015		5,714,286	4.84%/(GBP 3M LIBOR+53bps)			55,517	648,527		648,527	(85,800)				31,678		100/100
Asset Swap - 697577	Bond Portfolio Hedge - 15678#AF2	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	10/11/2005	11/02/2015		10,003,420	5.76%/(GBP 5.760%)			-	589,514		589,514	(82,824)				63,083		100/100
Asset Swap - 697578	Bond Portfolio Hedge - 15678#AF2	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	10/11/2005	11/02/2015		6,668,947	5.76%/(GBP 5.540%)			-	393,010		393,010	(55,343)				42,055		100/100
Asset Swap - 798420	Bond Portfolio Hedge - C5864@AD1	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	06/16/2006	07/03/2018		16,025,641	6.44%/(CAD 5.760%)			-	418,681		418,681	559,855				165,331		100/100
Asset Swap - 933171	Bond Portfolio Hedge - N2962#AE3	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	02/20/2007	03/30/2027		55,098,464	5.95%/(EUR 5.041%)			176,678	(6,665,211)		(6,665,211)	(476,206)				993,171		100/100
Asset Swap - 936711	Bond Portfolio Hedge - L7919*AF9	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	02/23/2007	03/28/2022		52,343,541	5.905%/(EUR 4.960%)			180,919	(4,725,627)		(4,725,627)	(818,514)				739,869		100/100
Asset Swap - 936712	Bond Portfolio Hedge - L7919*AF9	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	02/23/2007	03/28/2022		16,529,539	5.905%/(EUR 4.960%)			57,132	(1,492,303)		(1,492,303)	(258,478)				233,643		100/100
Asset Swap - BRIGHTON091002	Bond Portfolio Hedge - 109286AA2	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	09/10/2002	04/01/2024		47,464,026	6.105%/(CAD 6.924%)			(503,930)	(18,749,381)		(18,749,381)	2,151,638				750,626		100/100
Asset Swap - D13681098	Bond Portfolio Hedge - G9321#AC6	SCH D P1	Interest Rate	ROYAL BANK OF SCOTLAND PLC, LONDON BRANCH RR3QWICWWIPCS8A4S074	07/13/2006	08/16/2021		45,182,113	6.3%/(GBP 5.463%)			-	8,066,361		8,066,361	(375,520)				613,650		100/100
Asset Swap - LXS165212	Bond Portfolio Hedge - Q7160#AD1	SCH D P1	Interest Rate	CITIBANK N.A., NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	03/23/2005	05/05/2017		17,500,000	5.6%/(AUD-BBR-BBSW+67bps)			-	(1,318,498)		(1,318,498)	(914,021)				153,973		100/100
Asset Swap - LXS182474	Bond Portfolio Hedge - Q3915#AC0	SCH D P1	Interest Rate	CITIBANK N.A., NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	08/25/2005	10/27/2017		5,000,000	5.25%/(AUD-BBR-BBSW+83.3bps)			-	(527,764)		(527,764)	(266,338)				47,273		100/100
Asset Swap - LXS245227	Bond Portfolio Hedge - Q0455#AL2	SCH D P1	Interest Rate	CITIBANK N.A., NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	03/29/2007	05/16/2022		40,000,000	6.19%/(AUD 7.450%)			-	(4,929,387)		(4,929,387)	(2,404,245)				570,121		100/100
Asset Swap - XCSWAPAIGEUR_AIGL	Bond Portfolio Hedge - F5333#AE7	SCH D P1	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	03/21/2003	04/30/2015		15,810,000	5.65%/(6M EURIBOR+92 bps)			-	(3,924,484)		(3,924,484)	19,055				82,206		100/100
Asset Swap-1648124	Bond Hedge - XS0953511820	SCH D P1	Interest Rate	AIG MARKETS, INC. 0LUS0MCIV69Q7ZI25D03	10/03/2013	09/04/2024		15,797,901	RCV LIB6 PAY EURL6			(129,195)	(43,487)		(43,487)	124,123				255,115		100/100
Asset Swap-1651632	Mortgage Loan Hedge - 000055550057	SCH D P1	Interest Rate	AIG MARKETS, INC. 0LUS0MCIV69Q7ZI25D03	11/13/2013	11/24/2020		99,021,830	RCV LIBOR PAY LIBG3			(3,443,152)	(631,362)		(631,362)	2,734,578				1,277,053		100/100
Asset Swap-1653329	Bond Hedge - XS0982714577	SCH D P1	Interest Rate	AIG MARKETS, INC. 0LUS0MCIV69Q7ZI25D03	12/03/2013	01/24/2028		10,855,496	RCV LIB6 PAY EURL6			-	(167,160)		(167,160)	(956)				201,763		100/100
Asset Swap-1654443	Mortgage Loan Hedge - 000055550081	SCH D P1	Interest Rate	AIG MARKETS, INC. 0LUS0MCIV69Q7ZI25D03	12/13/2013	02/21/2019		17,200,438	RCV 8.25 PAY 8.25			(50,850)	(18,053)		(18,053)	45,783				190,282		100/100
Asset Swap-1654574	Bond Hedge - XS0996454152	SCH D P1	Interest Rate	AIG MARKETS, INC. 0LUS0MCIV69Q7ZI25D03	12/16/2013	01/25/2027		9,978,900	RCV LIBOR PAY EURL3			-	(7,541)		(7,541)	(673)				178,657		100/100
Asset Swap-1654761	Bond Hedge -XS0999653719	SCH D P1	Interest Rate	AIG MARKETS, INC. 0LUS0MCIV69Q7ZI25D03	12/17/2013	01/22/2026		8,936,857	RCV LIB6 PAY EURL6			-	(16,704)		(16,704)	(682)				153,585		100/100
Asset Swap-1654888	Mortgage Loan Hedge - 000055550099	SCH D P1	Interest Rate	AIG MARKETS, INC. 0LUS0MCIV69Q7ZI25D03	12/18/2013	02/26/2019		103,713,890	RCV LIBOR PAY LIBG3			(1,536,597)	(317,691)		(317,691)	795,568				1,148,952		100/100
Asset Swap-1656096	ARBITRAGE CLO - XS1000871977	SCH D P1	Interest Rate	AIG MARKETS, INC. 0LUS0MCIV69Q7ZI25D03	01/08/2014	01/21/2027		10,193,498	RCV LIBOR PAY LIBG3			(1,371)	(139,366)		(139,366)	(139,366)				182,421		100/100
Asset Swap-1658005	Mortgage Loan Hedge - 000055550107	SCH D P1	Interest Rate	AIG MARKETS, INC. 0LUS0MCIV69Q7ZI25D03	02/05/2014	04/23/2019		27,462,366	RCV LIBOR PAY LIBG3			168,743	(632,018)		(632,018)	(632,018)				308,945		100/100
Asset Swap-1661141	ARBITRAGE CLO - XS1032521566	SCH D P1	Interest Rate	AIG MARKETS, INC. 0LUS0MCIV69Q7ZI25D03	03/24/2014	04/21/2027		4,150,932	RCV LIBOR PAY LIBG3			-	18,712		18,712	18,712				74,995		100/100
GMWB Swap - 1078387	Variable Annuities	EXH 5	Interest Rate	AIG Financial Products Corp. 9PO87UV78U1JHLR68X04	08/16/2007	08/21/2017		75,000,000	5.8925%/(3M LIBOR)			2,163,860	12,104,311		12,104,311	(1,942,585)				690,672		100/100
0919999. Total-Swaps-Hedging Other-Interest Rate										0	0	(4,126,838)	110,478,407	XXX	110,478,407	7,041,013	0	0	0	75,106,431	XXX	XXX

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 (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 of Indexed 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 (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0969999. Total-Swaps-Hedging Other										0	0	(4,126,838)	110,478,407	XXX	110,478,407	7,041,013	0	0	0	75,106,431	XXX	XXX
1159999. Total-Swaps-Interest Rate										0	0	(4,126,838)	110,478,407	XXX	110,478,407	7,041,013	0	0	0	75,106,431	XXX	XXX
1209999. Total-Swaps										0	0	(4,126,838)	110,478,407	XXX	110,478,407	7,041,013	0	0	0	75,106,431	XXX	XXX
1409999. Total-Hedging Other										103,086,769	26,507,447	(4,126,838)	236,853,287	XXX	236,853,287	567,361	0	0	0	75,106,431	XXX	XXX
1449999. TOTAL										103,086,769	26,507,447	(4,126,838)	236,853,287	XXX	236,853,287	567,361	0	0	0	75,106,431	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

NONE

(b)

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

NONE

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 General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin 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
Long Futures																					
Hedging Other																					
USM4	8,650	8,650,000	US BOND FUTURES	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2004	CBT 1UAUICTO4EQ4DO6ZH473.	02/25/2014	132.1250	133.2188	9,460,938	32,149,463				9,461,370	9,460,938	18,165,000	0001	1,000
NPM4	4,300	4,300,000	10 YR USD IRS FUT	VARIABLE ANNUITIES	N/A	INTEREST.	06/18/2014	CBT 1UAUICTO4EQ4DO6ZH473.	03/11/2014	100.1016	100.5938	2,116,417	11,515,324				2,116,460	2,116,417	7,525,000	0001	1,000
USM4	3,318	3,318,000	US BOND FUTURES	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2004	CBT 1UAUICTO4EQ4DO6ZH473.	03/25/2014	132.7626	133.2188	1,513,672	10,216,623				1,513,672	1,513,672	6,967,800	0001	1,000
TYM4	1,635	1,635,000	US 10-YR NOTE	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2004	CBT 1UAUICTO4EQ4DO6ZH473.	02/26/2014	124.3281	123.5000	(1,353,993)	1,300,808				(1,353,944)	(1,353,993)	2,125,500	0001	1,000
USM4	1,603	1,603,000	US BOND FUTURES	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2004	CBT 1UAUICTO4EQ4DO6ZH473.	02/24/2014	131.3125	133.2188	3,055,719	7,260,309				3,055,799	3,055,719	3,366,300	0001	1,000
WNM4	807	807,000	US ULTRA BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2014	CBT 1UAUICTO4EQ4DO6ZH473.	02/25/2014	142.0313	144.4688	1,967,063	5,192,543				1,967,063	1,967,063	2,582,400	0001	1,000
WNM4	635	635,000	US ULTRA BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2014	CBT 1UAUICTO4EQ4DO6ZH473.	03/17/2014	143.0600	144.4688	894,531	3,432,548				894,588	894,531	2,032,000	0001	1,000
USM4	517	517,000	US BOND FUTURES	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2004	CBT 1UAUICTO4EQ4DO6ZH473.	02/26/2014	132.3672	133.2188	440,257	1,796,323				440,277	440,257	1,085,700	0001	1,000
USM4	400	400,000	US BOND FUTURES	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2004	CBT 1UAUICTO4EQ4DO6ZH473.	03/21/2014	132.4688	133.2188	300,000	1,349,180				300,000	300,000	840,000	0001	1,000
USM4	382	382,000	US BOND FUTURES	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2004	CBT 1UAUICTO4EQ4DO6ZH473.	03/25/2014	133.0625	133.2188	59,688	1,061,655				59,707	59,688	802,200	0001	1,000
USM4	300	300,000	US BOND FUTURES	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2004	CBT 1UAUICTO4EQ4DO6ZH473.	03/31/2014	133.0625	133.2188	46,875	833,760				46,890	46,875	630,000	0001	1,000
USM4	200	200,000	US BOND FUTURES	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2004	CBT 1UAUICTO4EQ4DO6ZH473.	03/04/2014	132.7188	133.2188	100,000	624,590				100,000	100,000	420,000	0001	1,000
USM4	175	175,000	US BOND FUTURES	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2004	CBT 1UAUICTO4EQ4DO6ZH473.	03/26/2014	133.2500	133.2188	(5,469)	453,547				(5,460)	(5,469)	367,500	0001	1,000
TYM4	172	172,000	US 10-YR NOTE	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2004	CBT 1UAUICTO4EQ4DO6ZH473.	02/24/2014	123.9219	123.5000	(72,563)	206,719				(72,567)	(72,563)	223,600	0001	1,000
USM4	128	128,000	US BOND FUTURES	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2004	CBT 1UAUICTO4EQ4DO6ZH473.	03/12/2014	132.1563	133.2188	136,000	471,738				136,000	136,000	268,800	0001	1,000
USM4	100	100,000	US BOND FUTURES	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2004	CBT 1UAUICTO4EQ4DO6ZH473.	02/27/2014	133.0313	133.2188	18,750	281,045				18,750	18,750	210,000	0001	1,000
SPM4	96	24,000	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME SNZ2OJLFK8MNNCLQOF39	03/14/2014	1,839.7500	1,864.6000	596,400	848,203				596,400	596,400	201,600	0001	250
TYM4	80	80,000	US 10-YR NOTE	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2004	CBT 1UAUICTO4EQ4DO6ZH473.	02/25/2014	124.2969	123.5000	(63,750)	66,149				(63,752)	(63,750)	104,000	0001	1,000
WNM4	80	80,000	US ULTRA BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2014	CBT 1UAUICTO4EQ4DO6ZH473.	03/12/2014	141.9063	144.4688	205,000	524,750				205,000	205,000	256,000	0001	1,000
SPM4	78	19,500	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME SNZ2OJLFK8MNNCLQOF39	03/14/2014	1,839.7500	1,864.6000	484,575	689,165				484,575	484,575	163,800	0001	250
SPM4	73	18,250	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME SNZ2OJLFK8MNNCLQOF39	03/14/2014	1,839.7500	1,864.6000	453,512	644,987				453,512	453,512	153,300	0001	250
USM4	67	67,000	US BOND FUTURES	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2004	CBT 1UAUICTO4EQ4DO6ZH473.	03/11/2014	131.1563	133.2188	138,188	313,926				138,188	138,188	140,700	0001	1,000
USM4	54	54,000	US BOND FUTURES	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2004	CBT 1UAUICTO4EQ4DO6ZH473.	03/07/2014	131.0938	133.2188	114,750	256,389				114,750	114,750	113,400	0001	1,000
USM4	48	48,000	US BOND FUTURES	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2004	CBT 1UAUICTO4EQ4DO6ZH473.	03/24/2014	133.0625	133.2188	7,500	133,402				7,502	7,500	100,800	0001	1,000
SPM4	27	6,750	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME SNZ2OJLFK8MNNCLQOF39	03/14/2014	1,839.7500	1,864.6000	167,738	238,558				167,737	167,738	56,700	0001	250
USM4	21	21,000	US BOND FUTURES	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2004	CBT 1UAUICTO4EQ4DO6ZH473.	03/03/2014	133.8125	133.2188	(12,469)	42,613				(12,468)	(12,469)	44,100	0001	1,000
SPM4	17	4,250	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME SNZ2OJLFK8MNNCLQOF39	03/20/2014	1,858.3000	1,864.6000	26,775	71,365				26,775	26,775	35,700	0001	250
WNM4	16	16,000	US ULTRA BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2014	CBT 1UAUICTO4EQ4DO6ZH473.	02/28/2014	143.1563	144.4688	21,000	84,950				21,000	21,000	51,200	0001	1,000
USM4	14	14,000	US BOND FUTURES	VARIABLE ANNUITIES	N/A	INTEREST.	06/30/2004	CBT 1UAUICTO4EQ4DO6ZH473.	03/14/2014	133.4688	133.2188	(3,500)	33,221				(3,500)	(3,500)	29,400	0001	1,000
SPM4	11	2,750	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME SNZ2OJLFK8MNNCLQOF39	03/25/2014	1,852.3000	1,864.6000	33,825	62,677				33,825	33,825	23,100	0001	250
SPM4	10	2,500	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME SNZ2OJLFK8MNNCLQOF39	03/14/2014	1,842.2000	1,864.6000	56,000	82,230				56,000	56,000	21,000	0001	250
SPM4	7	1,750	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME SNZ2OJLFK8MNNCLQOF39	03/18/2014	1,862.0000	1,864.6000	4,550	22,911				4,550	4,550	14,700	0001	250
SPM4	7	1,750	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME SNZ2OJLFK8MNNCLQOF39	03/14/2014	1,842.2000	1,864.6000	39,200	57,561				39,200	39,200	14,700	0001	250
SPM4	6	1,500	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME SNZ2OJLFK8MNNCLQOF39	03/25/2014	1,852.3000	1,864.6000	18,450	34,188				18,450	18,450	12,600	0001	250
SPM4	6	1,500	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME SNZ2OJLFK8MNNCLQOF39	03/14/2014	1,839.7500	1,864.6000	37,275	53,013				37,275	37,275	12,600	0001	250
SPM4	4	1,000	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME SNZ2OJLFK8MNNCLQOF39	03/18/2014	1,862.0000	1,864.6000	2,600	13,092				2,600	2,600	8,400	0001	250
SPM4	4	1,000	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME SNZ2OJLFK8MNNCLQOF39	03/20/2014	1,858.3000	1,864.6000	6,300	16,792				6,300	6,300	8,400	0001	250
SPM4	4	1,000	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME SNZ2OJLFK8MNNCLQOF39	03/24/2014	1,844.5000	1,864.6000	20,100	30,592				20,100	20,100	8,400	0001	250
SPM4	4	1,000	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME SNZ2OJLFK8MNNCLQOF39	03/25/2014	1,852.3000	1,864.6000	12,300	22,792				12,300	12,300	8,400	0001	250
SPM4	3	750	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME SNZ2OJLFK8MNNCLQOF39	03/18/2014	1,862.0000	1,864.6000	1,950	9,819				1,950	1,950	6,300	0001	250
SPM4	3	750	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME SNZ2OJLFK8MNNCLQOF39	03/28/2014	1,855.7000	1,864.6000	6,675	14,544				6,675	6,675	6,300	0001	250
SPM4	3	750	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME SNZ2OJLFK8MNNCLQOF39	03/27/2014	1,839.7000	1,864.6000	18,675	26,544				18,675	18,675	6,300	0001	250
SPM4	3	750	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME SNZ2OJLFK8MNNCLQOF39	03/28/2014	1,855.7000	1,864.6000	6,675	14,544				6,675	6,675	6,300	0001	250
SPM4	2	500	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME SNZ2OJLFK8MNNCLQOF39	03/24/2014	1,844.5000	1,864.6000	10,050	15,296				10,050	10,050	4,200	0001	250
SPM4	2	500	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME SNZ2OJLFK8MNNCLQOF39	03/27/2014	1,839.7000	1,864.6000	12,450	17,696				12,450	12,450	4,200	0001	250
12829999. Total-Long Futures-Hedging Other												21,100,679	82,588,142	0	0	0	21,101,400	21,100,679	49,228,400	XXX	XXX
1329999. Total-Long Futures												21,100,679	82,588,142	0	0	0	21,101,400	21,100,679	49,228,400	XXX	XXX
Short Futures																					
Hedging Other																					
TUM4	4,000	8,000,000	US 2-YR NOTE	VARIABLE ANNUITIES	N/A	INTEREST.	07/03/2014	CBT 1UAUICTO4EQ4DO6ZH473.	03/05/2014	109.9141	109.7813	1,062,520	2,611,310				1,062,400	1,062,520	1,240,000	0001	2,000
TUM4	2,315	4,630,000	US 2-YR NOTE	VARIABLE ANNUITIES	N/A	INTEREST.	07/03/2014	CBT 1UAUICTO4EQ4DO6ZH473.	03/28/2014	109.7122	109.7813	(319,702)	576,660				(319,933)	(319,702)	717,650	0001	2,000
FVM4	2,000	2,000,000	US 5-YR NOTE	VARIABLE ANNUITIES	N/A	INTEREST.	07/03/2004	CBT 1UAUICTO4EQ4DO6ZH473.	03/17/2014	119.6499	118.9531	1,393,590	3,641,834				1,393,600	1,393,590	1,800,000	0001	1,000

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 General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin 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
SPM4	1,278	319,500	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/17/2014	1,832.8928	1,864.6000	(10,130,444)	(6,778,313)				(10,130,450)	(10,130,444)	2,683,800	0001	250
SPM4	1,268	317,000	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/18/2014	1,850.7000	1,864.6000	(4,406,300)	(1,080,398)				(4,406,300)	(4,406,300)	2,662,800	0001	250
FAM4	796	79,600	S&P MID 400 EMINI	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2014	CME	SNZ2OJLFK8MNNCLQOF39	03/17/2014	1,360.0500	1,374.9000	(1,182,060)	5,777,503				(1,182,060)	(1,182,060)	5,572,000	0001	100
FSM4	759	37,950	MINI MSCI EAFE	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2014	NYL		03/17/2014	1,857.6244	1,895.0000	(1,418,403)	4,108,492				(1,418,404)	(1,418,403)	4,424,970	0001	50
SPM4	610	152,500	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/14/2014	1,839.7500	1,864.6000	(3,789,625)	(2,189,625)				(3,789,625)	(3,789,625)	1,281,000	0001	250
FAM4	601	60,100	S&P MID 400 EMINI	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2014	CME	SNZ2OJLFK8MNNCLQOF39	03/18/2014	1,369.0736	1,374.9000	(350,167)	4,904,478				(350,167)	(350,167)	4,207,000	0001	100
FSM4	566	28,300	MINI MSCI EAFE	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2014	NYL		03/18/2014	1,869.4000	1,895.0000	(724,480)	3,397,025				(724,480)	(724,480)	3,299,780	0001	50
SPM4	395	98,750	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/17/2014	1,851.1886	1,864.6000	(1,324,375)	(288,309)				(1,324,376)	(1,324,375)	829,500	0001	250
FVM4	373	373,000	US 5-YR NOTE	VARIABLE ANNUITIES	N/A	INTEREST.	07/03/2004	CBT	1UAUICTO4EQ4DO6ZH473.	03/20/2014	118.8652	118.9531	(32,796)	386,501				(32,787)	(32,796)	335,700	0001	1,000
FVM4	272	272,000	US 5-YR NOTE	VARIABLE ANNUITIES	N/A	INTEREST.	07/03/2004	CBT	1UAUICTO4EQ4DO6ZH473.	03/28/2014	118.8438	118.9531	(29,750)	276,011				(29,730)	(29,750)	244,800	0001	1,000
FAM4	249	24,900	S&P MID 400 EMINI	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2014	CME	SNZ2OJLFK8MNNCLQOF39	03/14/2014	1,356.1000	1,374.9000	(468,120)	1,708,929				(468,120)	(468,120)	1,743,000	0001	100
TAM4	248	24,800	Russell 2000 Mini	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2014	NYF		03/17/2014	1,176.5500	1,170.5000	150,040	1,729,806				150,040	150,040	1,264,800	0001	100
FSM4	238	11,900	MINI MSCI EAFE	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2014	NYL		03/14/2014	1,840.6172	1,895.0000	(647,155)	1,085,916				(647,155)	(647,155)	1,387,540	0001	50
TAM4	160	16,000	Russell 2000 Mini	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2014	NYF		03/18/2014	1,198.4800	1,170.5000	448,080	1,467,284				447,680	448,080	816,000	0001	100
FAM4	100	10,000	S&P MID 400 EMINI	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2014	CME	SNZ2OJLFK8MNNCLQOF39	03/28/2014	1,361.0760	1,374.9000	(138,240)	736,077				(138,240)	(138,240)	700,000	0001	100
FSM4	90	4,500	MINI MSCI EAFE	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2014	NYL		03/25/2014	1,852.8122	1,895.0000	(189,845)	465,518				(189,845)	(189,845)	524,700	0001	50
TAM4	66	6,600	Russell 2000 Mini	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2014	NYF		03/14/2014	1,176.5303	1,170.5000	39,800	460,222				39,800	39,800	336,600	0001	100
SPM4	60	15,000	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/25/2014	1,852.2000	1,864.6000	(186,000)	(28,623)				(186,000)	(186,000)	126,000	0001	250
SPM4	55	13,750	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/20/2014	1,858.3000	1,864.6000	(86,625)	57,637				(86,625)	(86,625)	115,500	0001	250
FAM4	50	5,000	S&P MID 400 EMINI	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2014	CME	SNZ2OJLFK8MNNCLQOF39	03/25/2014	1,365.4660	1,374.9000	(47,170)	389,988				(47,170)	(47,170)	350,000	0001	100
SPM4	44	11,000	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/21/2014	1,873.2000	1,864.6000	94,600	210,010				94,600	94,600	92,400	0001	250
FSM4	40	2,000	MINI MSCI EAFE	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2014	NYL		03/28/2014	1,887.8675	1,895.0000	(14,265)	277,007				(14,265)	(14,265)	233,200	0001	50
SPM4	36	9,000	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/28/2014	1,855.7000	1,864.6000	(80,100)	14,326				(80,100)	(80,100)	75,600	0001	250
SPM4	35	8,750	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/18/2014	1,850.7000	1,864.6000	(121,625)	(29,822)				(121,625)	(121,625)	73,500	0001	250
SPM4	30	7,500	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/17/2014	1,850.6000	1,864.6000	(105,000)	(26,311)				(105,000)	(105,000)	63,000	0001	250
SPM4	30	7,500	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/28/2014	1,850.0333	1,864.6000	(109,250)	(30,561)				(109,250)	(109,250)	63,000	0001	250
SPM4	29	7,250	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/25/2014	1,859.1000	1,864.6000	(39,875)	36,191				(39,875)	(39,875)	60,900	0001	250
SPM4	29	7,250	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/31/2014	1,863.5854	1,864.6000	(7,356)	68,710				(7,356)	(7,356)	60,900	0001	250
SPM4	28	7,000	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/21/2014	1,873.2000	1,864.6000	60,200	133,643				60,200	60,200	58,800	0001	250
SPM4	28	7,000	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/20/2014	1,865.3029	1,864.6000	4,921	78,364				4,920	4,921	58,800	0001	250
FAM4	24	2,400	S&P MID 400 EMINI	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2014	CME	SNZ2OJLFK8MNNCLQOF39	03/18/2014	1,369.0736	1,374.9000	(13,983)	195,853				(13,983)	(13,983)	168,000	0001	100
FSM4	22	1,100	MINI MSCI EAFE	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2014	NYL		03/18/2014	1,869.4000	1,895.0000	(28,160)	132,040				(28,160)	(28,160)	128,260	0001	50
SPM4	22	5,500	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/24/2014	1,845.5000	1,864.6000	(105,050)	(47,345)				(105,050)	(105,050)	46,200	0001	250
SPM4	15	3,750	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/21/2014	1,857.2000	1,864.6000	(27,750)	11,594				(27,750)	(27,750)	31,500	0001	250
SPM4	12	3,000	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/26/2014	1,864.5000	1,864.6000	(300)	31,175				(300)	(300)	25,200	0001	250
TAM4	10	1,000	Russell 2000 Mini	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2014	NYF		03/28/2014	1,157.0800	1,170.5000	(13,420)	50,280				(13,420)	(13,420)	51,000	0001	100
SPM4	10	2,500	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/31/2014	1,867.2000	1,864.6000	6,500	32,730				6,500	6,500	21,000	0001	250
TAM4	7	700	Russell 2000 Mini	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2014	NYF		03/18/2014	1,198.0857	1,170.5000	19,310	63,900				19,310	19,310	35,700	0001	100
SPM4	7	1,750	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/18/2014	1,863.8000	1,864.6000	(1,400)	16,961				(1,400)	(1,400)	14,700	0001	250
SPM4	6	1,500	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/19/2014	1,864.4000	1,864.6000	(300)	15,438				(300)	(300)	12,600	0001	250
SPM4	5	1,250	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/18/2014	1,863.3000	1,864.6000	(1,625)	11,490				(1,625)	(1,625)	10,500	0001	250
SPM4	5	1,250	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/31/2014	1,867.2000	1,864.6000	3,250	16,365				3,250	3,250	10,500	0001	250
SPM4	5	1,250	US LONG BOND	VARIABLE ANNUITIES	N/A	INTEREST.	06/20/2004	CME	SNZ2OJLFK8MNNCLQOF39	03/31/2014	1,863.5854	1,864.6000	(1,268)	11,847				(1,268)	(1,268)	10,500	0001	250
13429999. Total-Short Futures-Hedging Other													(22,859,173)	24,689,804	0	0	0	(22,859,894)	(22,859,173)	38,068,900	XXX	XXX
1389999. Total-Short Futures													(22,859,173)	24,689,804	0	0	0	(22,859,894)	(22,859,173)	38,068,900	XXX	XXX
1409999. Total-Hedging Other													(1,758,494)	107,277,947	0	0	0	(1,758,494)	(1,758,494)	87,297,300	XXX	XXX
1449999. TOTAL													(1,758,494)	107,277,947	0	0	0	(1,758,494)	(1,758,494)	87,297,300	XXX	XXX

(a) **Code** **Description of Hedged Risk(s)**

NONE

NONE

(b)

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

NONE

QE07.2

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Brokers			
Citibank	66,277,532	41,000,411	107,277,943
Total Net Cash Deposits	66,277,532	41,000,411	107,277,943

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	169,795,998		169,795,998	88,413,286	(27,653,728)	88,413,286	88,413,286	355,048,175
NAIC 1 Designation												
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y		61,416,690		61,416,690	61,416,690		61,416,690	8,939,079	8,939,079
BANK OF AMERICA, N.A., CHARLOTTE BRANCH	9DJT3UXIJIZJI4WXO774	Y	N				0			0	-	0
JPMORGAN CHASE BANK NA, LONDON BRANCH		Y	Y	5,400,000	14,486,046		9,086,046	14,486,046		9,086,046	2,176,687	2,176,687
DEUTSCHE BANK A.G., NEW YORK BRANCH		Y	Y			(20,634,189)	0		(20,634,189)	0	1,597,441	0
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP	X1H61UOUXUPKXR51OV18	Y	N			(146,178,716)	0		(146,178,716)	0	9,649,775	0
MORGAN STANLEY CAPITAL SERVICES INC	I7331LVCZKQKX5T7XV54	Y	Y	135,200,000	187,688,014		52,488,014	187,688,014		52,488,014	3,455,151	3,455,151
ROYAL BANK OF SCOTLAND PLC, LONDON BRANCH	RR3QWICWWIPCS8A4S074	Y	N		8,066,361		8,066,361	8,066,361		8,066,361	613,650	613,650
CITIBANK N.A., NEW YORK BRANCH	E57ODZWZ7FF32TWEFA76	Y	Y	195,860,000	197,329,876		1,469,876	197,329,876		1,469,876	8,654,505	8,654,505
ASIF III (JERSEY) LIMITED		Y	N			(60,922,790)	0		(60,922,790)	0	4,526,419	0
ASIF II	549300B7HOPEF31G3091	Y	N			(325,152,235)	0		(325,152,235)	0	6,450,266	0
MERRILL LYNCH INTERNATIONAL, LONDON	GGDZP1UYGU9STUHRDP48	Y	Y	7,460,000	7,524,508		64,508	7,524,508		64,508	-	0
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868.	Y	Y	28,900,000	28,632,514		0	28,632,514		0	-	0
DEUTSCHE BANK A.G., NEW YORK BRANCH		Y	Y			(4,384,154)	0		(4,384,154)	0	1,784,362	0
CITIBANK N.A., NEW YORK BRANCH	E57ODZWZ7FF32TWEFA76	Y	N	240,000	132,283		0	132,283		0	-	0
AIG MARKETS, INC.	0LUS0MCIV69Q7ZI25D03	Y	Y			(2,529,849)	0		(2,529,849)	0	5,105,121	2,575,272
WELLS FARGO BANK, N.A., CHARLOTTE BRANCH (FKA WACHOVIA BANK NA, CHARLOTTE BRANCH)	KB1H1DSPRFMYMCUFXT09	Y	N		366		366	366		366	494,271	494,271
WELLS FARGO BANK, N.A., CHARLOTTE BRANCH (FKA WACHOVIA BANK NA, CHARLOTTE BRANCH)	KB1H1DSPRFMYMCUFXT09	Y	N		296,537		296,537	296,537		296,537	-	0
CITIBANK N.A., NEW YORK BRANCH	E57ODZWZ7FF32TWEFA76	Y	N			(527,764)	0		(527,764)	0	47,273	0
AIG MARKETS, INC.	0LUS0MCIV69Q7ZI25D03	Y	Y		555,357		555,357	555,357		555,357	-	0
0299999. Total NAIC 1 Designation				373,060,000	506,128,551	(560,329,697)	133,443,754	506,128,551	(560,329,697)	133,443,754	53,494,000	26,908,615
NAIC 2 Designation												
AIG Financial Products Corp.	9PO87UV78U1JHLR68X04	Y	N			(36,807,291)	0		(36,807,291)	0	4,472,690	0
AIG Financial Products Corp.	9PO87UV78U1JHLR68X04	Y	N			(1,896,057)	0		(1,896,057)	0	402,368	0
AIG Financial Products Corp.	9PO87UV78U1JHLR68X04	Y	N		251,180,318		251,180,318	251,180,318		251,180,318	13,766,440	13,766,440
AIG Financial Products Corp.	9PO87UV78U1JHLR68X04	Y	N		14,422,846		14,422,846	14,422,846		14,422,846	2,024,982	2,024,982
AIG Financial Products Corp.	9PO87UV78U1JHLR68X04	Y	N		12,978,182		12,978,182	12,978,182		12,978,182	722,350	722,350
AIG Financial Products Corp.	9PO87UV78U1JHLR68X04	Y	N			(5,593,837)	0		(5,593,837)	0	618,970	0
AIG Financial Products Corp.	9PO87UV78U1JHLR68X04	Y	N			(1,823,300)	0		(1,823,300)	0	16,696	0
AIG Financial Products Corp.	9PO87UV78U1JHLR68X04	Y	N			(3,924,484)	0		(3,924,484)	0	82,206	0
0399999. Total NAIC 2 Designation				0	278,581,346	(50,044,968)	278,581,346	278,581,346	(50,044,968)	278,581,346	22,106,702	16,513,772
0999999. Totals				373,060,000	954,505,896	(610,374,665)	581,821,099	873,123,183	(638,028,393)	500,438,386	164,013,988	398,470,562

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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)
Collateral Pledged by Reporting Entity								
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP X1H61UOUXUPKXR51OV18	55 Bonds Corporate	918204 AV 0	VF CORP	1,863,341	2,000,000	2,058,250	09/01/2021	IV
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP X1H61UOUXUPKXR51OV18	55 Bonds Corporate	904764 AM 9	UNILEVER CAP CORP	13,877,020	14,022,000	15,295,646	02/10/2021	IV
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP X1H61UOUXUPKXR51OV18	55 Bonds Corporate	89233P 4S 2	TOYOTA MTR CR CORP	9,400,780	9,500,000	10,347,495	01/11/2021	IV
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP X1H61UOUXUPKXR51OV18	55 Bonds Corporate	759891 AA 2	RENRE N AMER HLDGS INC	8,682,621	8,550,000	9,472,673	03/15/2020	IV
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP X1H61UOUXUPKXR51OV18	55 Bonds Corporate	743315 AN 3	PROGRESSIVE CORP	7,561,925	7,943,000	8,332,628	08/23/2021	IV
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP X1H61UOUXUPKXR51OV18	55 Bonds Corporate	68389X AP 0	ORACLE CORP	142,593	166,000	156,140	10/15/2022	IV
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP X1H61UOUXUPKXR51OV18	55 Bonds Corporate	68389X AG 0	ORACLE CORP	3,819,906	3,700,000	4,176,523	07/08/2019	IV
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP X1H61UOUXUPKXR51OV18	55 Bonds Corporate	67021C AG 2	NSTAR ELEC CO	65,746	77,800	72,351	10/15/2022	IV
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP X1H61UOUXUPKXR51OV18	55 Bonds Corporate	66989H AE 8	NOVARTIS CAP CORP	4,266,315	5,000,000	4,725,185	09/21/2022	IV
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP X1H61UOUXUPKXR51OV18	55 Bonds Corporate	459200 HP 9	IBM CORP	9,005,771	10,000,000	10,000,170	08/01/2023	IV
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP X1H61UOUXUPKXR51OV18	55 Bonds Corporate	369622 SM 8	GEN ELEC CAP CORP	7,136,728	7,000,000	7,873,236	02/11/2021	IV
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP X1H61UOUXUPKXR51OV18	55 Bonds Corporate	25468P CW 4	DISNEY WALT CO	10,179,843	12,000,000	11,212,320	12/01/2022	IV
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP X1H61UOUXUPKXR51OV18	55 Bonds Corporate	22160K AF 2	COSTCO WHOLESALE CORP	6,558,646	7,486,000	7,234,950	12/15/2019	IV
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP X1H61UOUXUPKXR51OV18	55 Bonds Corporate	14916R AC 8	CATHOLIC HLTH INITIATIVES	8,619,208	10,000,000	9,437,970	11/01/2022	IV
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP X1H61UOUXUPKXR51OV18	55 Bonds Corporate	12189P AJ 1	BURLINGTN NORTHN SANTA FE CO	5,241,204	5,100,000	5,643,864	07/15/2022	IV
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP X1H61UOUXUPKXR51OV18	55 Bonds Corporate	084664 BQ 3	BERKSHIRE HATHAWAY FIN CORP	2,478,992	2,500,000	2,726,588	01/15/2021	IV
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP X1H61UOUXUPKXR51OV18	55 Bonds Corporate	075887 BA 6	BECTON DICKINSON CO	2,770,217	3,000,000	3,044,778	11/08/2021	IV
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP X1H61UOUXUPKXR51OV18	55 Bonds Corporate	075887 AW 9	BECTON DICKINSON CO	9,366,465	10,000,000	10,250,420	11/12/2020	IV
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP X1H61UOUXUPKXR51OV18	55 Bonds Corporate	06406H BU 2	BK NY MELLON CORP	14,519,193	14,840,000	16,024,633	02/01/2021	IV
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP X1H61UOUXUPKXR51OV18	55 Bonds Corporate	035242 AA 4	ANHEUSER BUSCH INBEV FIN INC	8,197,052	9,600,000	9,021,533	01/17/2023	IV
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP X1H61UOUXUPKXR51OV18	55 Bonds Corporate	018490 AN 2	ALLERGAN INC	1,854,155	2,000,000	2,051,760	09/15/2020	IV
GOLDMAN SACHS MITSUI MARINE DERIVATIVE PRODUCTS LP X1H61UOUXUPKXR51OV18	1 Bonds Government US	912828 PC 8	US TREASURY	4,081,665	4,000,000	4,103,124	11/15/2020	IV
0199999. Totals				139,689,386	148,484,800	153,262,237	XXX	XXX
Collateral Pledged to Reporting Entity								
JPMORGAN CHASE BANK NA, LONDON BRANCH		Cash	Cash Collateral	5,400,000	5,400,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES INC	I7331LVCZKQKX5T7XV54	Cash	Cash Collateral	135,200,000	135,200,000	XXX		IV
CITIBANK N.A., NEW YORK BRANCH	E57ODZWZ7FF32TWEFA76	Cash	Cash Collateral	195,860,000	195,860,000	XXX		IV
MERRILL LYNCH INTERNATIONAL, LONDON	GGDZP1UYGU9STUHRDP48	Cash	Cash Collateral	7,460,000	7,460,000	XXX		IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868.	Cash	Cash Collateral	28,900,000	28,900,000	XXX		IV
CITIBANK N.A., NEW YORK BRANCH	E57ODZWZ7FF32TWEFA76	Cash	Cash Collateral	240,000	240,000	XXX		IV
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Loan Backed	3134A3 U4 6 FHLMC 6.75%	32,843,670	26,301,000	XXX	09/15/2029	IV
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Loan Backed	3134A4 KX 1 FHLMC 6.25%	18,565,070	15,274,000	XXX	07/15/2032	IV
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Loan Backed	31359M EU 3 FHLMC 6.25%	10,306,202	8,550,000	XXX	05/15/2029	IV
0299999. Totals				434,774,942	423,185,000	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 Dates
Short-Term Invested Assets (Schedule DA Type)						
	AIG LIQUIDITY POOL			1,784,908,265	1,784,908,265	03/31/2015
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			1,784,908,265	1,784,908,265	XXX
9999999.	Totals			1,784,908,265	1,784,908,265	XXX

General Interrogatories:

1. The activity for the year to date: Fair Value $.....1,784,908,265 Book/Adjusted Carrying Value $.....1,784,908,265
2. Average balance for the year to date: Fair Value $.....1,399,544,801 Book/Adjusted Carrying Value $.....1,399,544,801
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....1,784,908,265 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

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 Dates

General Interrogatory:

1. Total activity for the year to date: Fair Value $.....1,784,908,265 Book/Adjusted Carrying Value $.....1,784,908,265
2. Average balance for the year to date: Fair Value $.....1,399,544,801 Book/Adjusted Carrying Value $.....1,399,544,801

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	*
Open Depositories									
Amegy Bank	Houston TX					190,334	128,548	593,738	XXX
Amarillo National Bank	Amarillo TX					11,059,177	6,888,711	15,458,478	XXX
Bank of America	Nashville TN					413,203	2,180,475	417,279	XXX
Bank of America New York	New York NY					(110,807,536)	(99,462,464)	(90,153,210)	XXX
Bank of America	Dallas TX					(2,014)	3,217,789	3,212,822	XXX
Bank of New York	New York NY					(4,531,404)	(12,146,132)	(15,334,217)	XXX
Bank of New York Mellon	New York NY					(169,840,904)	(144,691,489)	(125,133,630)	XXX
BB&T Bank	WinstonSalem NC					1,271,985	1,638,675	2,287,653	XXX
BB&T Bank, Virginia	VA Beach VA					32,066	32,066	32,066	XXX
Comerica Bank	Detroit MI					34,111	85,643	31,570	XXX
Comm Bank of Kansas City	Wichita KS					210,024	210,024	59,074	XXX
Citibank	New Castle DE					(69,954,880)	(70,040,137)	(69,830,984)	XXX
Citibank	New York NY					80,793	80,643	80,353	XXX
Citibank	Wilmington DE					6,146,356	5,524,551	9,772,892	XXX
Citizens Bank	Providence RI					36,186	161,694	55,556	XXX
CNB Bank	Clearfield PA					6,540	45,857	23,829	XXX
FHLB Dallas	Dallas TX					1,039	1,035	1,124	XXX
Fifth Third Bank	Cincinnati OH					2,482,626	2,904,585	3,217,510	XXX
First National Bank PA	Hermitage PA					78,634	227,444	50,109	XXX
Harris Bank	Chicago IL					(65,809)	8,952	(4,677)	XXX
Huntington National Bank	Columbus OH					74,530	250,927	87,455	XXX
JP Morgan Chase, Ohio	Columbus OH					44,414	51,076	59,622	XXX
JP Morgan Chase, IL	Springfield IL					209,510	6,145,341	5,394,000	XXX
JP Morgan Chase New York	New York NY					20,211,917	15,181,171	60,532,359	XXX
JP Morgan Chase, Texas	Houston TX					1,227,556	908,151	515,901	XXX
JP Morgan Chase, Wisc	Milwaukee WI					252,989	873,159	1,368,088	XXX
M&I Bank	Milwaukee WI					12,837	5,045	5,831	XXX
M&T Bank	Baltimore MD					260,807	633,692	321,251	XXX
PNC Bank	Philadelphia PA					(2,702,670)	(2,219,273)	(2,449,196)	XXX
Regions Bank	Tuscalossa AL					947,281	1,685,542	1,465,861	XXX
State Street Bank	Boston MA					35,812,855	2,443,099	(13,967,042)	XXX
State Street Custodian	Kansas City MO					449			XXX
US Bank, Illinois	Springfield IL					659,500	731,489	820,317	XXX
US Bank, Minnesota	Saint Paul MN					303,973	516,915	260,920	XXX
Wachovia Bank	Charlotte NC					(3,889,856)	(4,229,059)	(4,774,372)	XXX
Wachovia	Jacksonville FL					15,993	56,512	21,703	XXX
Wells Fargo Bank	Philadelphia PA					92,473	96,378	102,236	XXX
Wells Fargo Bank	SanFrancisco CA					7,645,023	8,031,735	5,540,928	XXX
UMB Bank, N.A.	Kansas City MO					(3,522)	97,568	45,159	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	(271,983,414)	(271,744,062)	(209,811,644)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(271,983,414)	(271,744,062)	(209,811,644)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	13,853	13,398	13,469	XXX
0599999. Total Cash		XXX	XXX	0	0	(271,969,561)	(271,730,664)	(209,798,175)	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 & Accrued	8 Amount Received During Year

NONE