Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6047(e), 6057(b), and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2013

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2013 or fiscal plan year beginning 10/01/2013 and ending 09/30/2014

A This return/report is for:
- [ ] a multiemployer plan;
- [ ] a multiple-employer plan; or
- [X] a single-employer plan;
- [ ] a DFE (specify) ____

B This return/report is:
- [ ] the first return/report;
- [ ] the final return/report;
- [ ] an amended return/report;
- [ ] a short plan year return/report (less than 12 months).

C If the plan is a collectively-bargained plan, check here. . . . . ▶ [X]

D Check box if filing under:
- [X] Form 5558;
- [ ] automatic extension;
- [ ] the DFVC program;
- [ ] special extension (enter description)

Part II Basic Plan Information—enter all requested information

1a Name of plan
GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

1b Three-digit plan number (PN) ▶ 003

1c Effective date of plan 10/01/1950

2a Plan sponsor's name and address; include room or suite number (employer, if for a single-employer plan)

GENERAL MOTORS LLC

KEVIN W. COBB

300 RENAISSANCE CENTER
MC 482-C33-D71
DETROIT, MI 48265

300 RENAISSANCE CENTER
MC 482-C33-D71
DETROIT, MI 48265

2b Employer Identification Number (EIN)
27-0383222

2c Sponsor's telephone number
313-665-1803

2d Business code (see instructions)
336100

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	07/13/2015	KEVIN COBB
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

Preparer's name (including firm name, if applicable) and address; include room or suite number. (optional)

Preparer's telephone number (optional)

3a Plan administrator's name and address [ ] Same as Plan Sponsor Name [X] Same as Plan Sponsor Address

GENERAL MOTORS LLC

3b Administrator's EIN 27-0383222

3c Administrator's telephone number 800-489-4646

4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report:

a Sponsor's name

4b EIN

4c PN

5	Total number of participants at the beginning of the plan year	**5**	455104
6	Number of participants as of the end of the plan year (welfare plans complete only lines **6a, 6b, 6c,** and **6d**).		
a	Active participants	**6a**	37577
b	Retired or separated participants receiving benefits	**6b**	295934
c	Other retired or separated participants entitled to future benefits	**6c**	25371
d	Subtotal. Add lines **6a**, **6b**, and **6c**	**6d**	358882
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	83626
f	Total. Add lines **6d** and **6e**.	**6f**	442508
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h	Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	21
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:
1A 3H

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- **(1)** [X] **R** (Retirement Plan Information)
- **(2)** [ ] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** [X] **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [ ] ___ **A** (Insurance Information)
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [ ] **G** (Financial Transaction Schedules)

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2013

This Form is Open to Public Inspection

For calendar plan year 2013 or fiscal plan year beginning 10/01/2013 and ending 09/30/2014

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

B Three-digit plan number (PN) ▶ 003

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
GENERAL MOTORS LLC

D Employer Identification Number (EIN)
27-0383222

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1	Enter the valuation date: Month 10 Day 01 Year 2013			
2	Assets:			
	a Market value	2a		58243503701
	b Actuarial value	2b		58028321337
3	Funding target/participant count breakdown:		(1) Number of participants	(2) Funding Target
	a For retired participants and beneficiaries receiving payment	3a	387277	48604307665
	b For terminated vested participants	3b	28510	631258657
	c For active participants:			
	(1) Non-vested benefits	3c(1)		754470826
	(2) Vested benefits	3c(2)		3884372426
	(3) Total active	3c(3)	39317	4638843252
	d Total	3d	455104	53874409574
4	If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]			
	a Funding target disregarding prescribed at-risk assumptions	4a		
	b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5	Effective interest rate	5		6.53 %
6	Target normal cost	6		255881487

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE

Signature of actuary — Date: 06/16/2015

MARY E. GIBBON — Type or print name of actuary

14-06921 — Most recent enrollment number

TOWERS WATSON DELAWARE INC — Firm name

703-258-8163 — Telephone number (including area code)

901 NORTH GLEBE ROAD
ARLINGTON, VA 22203

Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	11524354732	
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	2086102463	
9	Amount remaining (line 7 minus line 8)	9438252269	0
10	Interest on line 9 using prior year's actual return of 2.87 %	270877840	
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		
	b Interest on (a) using prior year's effective interest rate of 4.83 % except as otherwise provided (see instructions)		
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		
12	Other reductions in balances due to elections or deemed elections		
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	9709130109	0

Part III Funding Percentages

14	Funding target attainment percentage	14	89.68 %
15	Adjusted funding target attainment percentage	15	107.71 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	91.37 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
06/11/2015	23596076				
			Totals ► 18(b)	23596076	18(c)

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	
	b Contributions made to avoid restrictions adjusted to valuation date	19b	
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	21197768

20	Quarterly contributions and liquidity shortfalls:		
	a Did the plan have a "funding shortfall" for the prior year?	X Yes	No
	b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?	X Yes	No
	c If line 20a is "Yes," see instructions and complete the following table as applicable:		

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
5.23%	6.51%	7.16 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	4
22 Weighted average retirement age	**22**	62

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☐ Prescribed - separate ☒ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment		☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment		☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment		☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	**28**	
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	**29**	
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	**30**	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6)	**31a**	255881487
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	14551553450	1884469831
b Waiver amortization installment		

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	2140351318

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	2119153550		2119153550

36 Additional cash requirement (line 34 minus line 35)	**36**	21197768
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	21197768

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected ☐ 2 plus 7 years ☒ 15 years

b Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☒ 2010 ☐ 2011

42 Amount of acceleration adjustment	**42**	108500000
43 Excess installment acceleration amount to be carried over to future plan years	**43**	

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2013** **This Form is Open to Public Inspection.**

For calendar plan year 2013 or fiscal plan year beginning 10/01/2013 and ending 09/30/2014

A Name of plan	**B** Three-digit plan number (PN) ▶
GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN	003
C Plan sponsor's name as shown on line 2a of Form 5500	**D** Employer Identification Number (EIN)
GENERAL MOTORS LLC	27-0383222

Part I Service Provider Information (see instructions)

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. . . . . [X] Yes [ ] No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

SEE ATTACHED PDF FILE
FOR PART I, LINE 1
DISCLOSURES, MI 00000

(b) Enter name and EIN or address of person who provided you disclosure on eligible indirect compensation

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(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

SEE ATTACHED PDF FILE
FOR PART I, LINE 2
DISCLOSURES, MI 00000

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	**(c)** Relationship to employer, employee organization, or person known to be a party-in-interest	**(d)** Enter direct compensation paid by the plan. If none, enter -0-.	**(e)** Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	**(f)** Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	**(g)** Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	**(h)** Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	**(c)** Relationship to employer, employee organization, or person known to be a party-in-interest	**(d)** Enter direct compensation paid by the plan. If none, enter -0-.	**(e)** Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	**(f)** Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	**(g)** Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	**(h)** Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	**(c)** Relationship to employer, employee organization, or person known to be a party-in-interest	**(d)** Enter direct compensation paid by the plan. If none, enter -0-.	**(e)** Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	**(f)** Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	**(g)** Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	**(h)** Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

3 If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
NOT APPLICABLE		
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2013

This Form is Open to Public Inspection.

For calendar plan year 2013 or fiscal plan year beginning 10/01/2013 and ending 09/30/2014

A Name of plan
GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

B Three-digit plan number (PN) ▶ 003

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
GENERAL MOTORS LLC

D Employer Identification Number (EIN)
27-0383222

Part I **Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)**
(Complete as many entries as needed to report all interests in DFEs)

a Name of MTIA, CCT, PSA, or 103-12 IE: BRIDGEWATER PURE ALP FD II SERIES C

b Name of sponsor of entity listed in (a): BRIDGEWATER ASSOCIATES, LP

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
98-0503009-001	C	81204952

a Name of MTIA, CCT, PSA, or 103-12 IE: ALL WEATHER PORT CL B SERIES CX

b Name of sponsor of entity listed in (a): BRIDGEWATER ASSOCIATES, LP

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
98-0501379-001	C	146732698

a Name of MTIA, CCT, PSA, or 103-12 IE: MARKET ADVANTAGE LTD. CL D

b Name of sponsor of entity listed in (a): BLACKROCK

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
98-0655535-001	C	366771864

a Name of MTIA, CCT, PSA, or 103-12 IE: GMAM PENSION TRUST I

b Name of sponsor of entity listed in (a): GENERAL MOTORS INVESTMENT MANAGEMENT CORPORATION

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
01-0719298-001	M	4074895

a Name of MTIA, CCT, PSA, or 103-12 IE: GMAM PENSION TRUST III

b Name of sponsor of entity listed in (a): GENERAL MOTORS INVESTMENT MANAGEMENT CORPORATION

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
01-6231432-001	M	1331484618

a Name of MTIA, CCT, PSA, or 103-12 IE: GMAM INVESTMENT FUNDS TRUST

b Name of sponsor of entity listed in (a): GENERAL MOTORS INVESTMENT MANAGEMENT CORPORATION

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
13-3160892-001	M	3868936555

a Name of MTIA, CCT, PSA, or 103-12 IE: WHITE PLAZA GROUP TRUST

b Name of sponsor of entity listed in (a): GENERAL MOTORS INVESTMENT MANAGEMENT CORPORATION

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
11-3317084-001	C	841335269

a Name of MTIA, CCT, PSA, or 103-12 IE: FIRST PLAZA GROUP TRUST II

b Name of sponsor of entity listed in (a): GENERAL MOTORS INVESTMENT MANAGEMENT CORPORATION

c EIN-PN 26-6389533-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 624292923

a Name of MTIA, CCT, PSA, or 103-12 IE: FIRST PLAZA GROUP TRUST

b Name of sponsor of entity listed in (a): GENERAL MOTORS INVESTMENT MANAGEMENT CORPORATION

c EIN-PN 25-6295264-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 6074060941

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
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b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2013

This Form is Open to Public Inspection

For calendar plan year 2013 or fiscal plan year beginning 10/01/2013 and ending 09/30/2014

A Name of plan
GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

B Three-digit plan number (PN) ▶ 003

C Plan sponsor's name as shown on line 2a of Form 5500
GENERAL MOTORS LLC

D Employer Identification Number (EIN)
27-0383222

Part I Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	730567206	478745029
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		23596076
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	1031234624	728361402
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	348221927	39546240
(2) U.S. Government securities	1c(2)	14307025479	13480691496
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	12756253972	14653219459
(B) All other	1c(3)(B)	6587376361	6310979001
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	9290349	4650728
(B) Common	1c(4)(B)	4295718792	5141765762
(5) Partnership/joint venture interests	1c(5)	194724	3016140
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	8875959108	8134398647
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)	5847266715	5204496068
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	4227234162	4644988631
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	240433631	636175024

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)	130147445	
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	59386924495	59484629703
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	838694784	886308045
i Acquisition indebtedness	1i		
j Other liabilities	1j	304726008	
k Total liabilities (add all amounts in lines 1g through1j)	1k	1143420792	886308045
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	58243503703	58598321658

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)	23596076	
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		23596076
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	54337	
(B) U.S. Government securities	2b(1)(B)	440450426	
(C) Corporate debt instruments	2b(1)(C)	906006494	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	45906089	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		1392417346
(2) Dividends: **(A)** Preferred stock	2b(2)(A)	402757	
(B) Common stock	2b(2)(B)	104875071	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	23912738	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		129190566
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	118872647648	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	118061334371	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		811313277
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)	0	
(B) Other	2b(5)(B)	1585748788	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		1585748788

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		1226070094
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		396929590
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		395528748
c Other income	2c		33792266
d Total income. Add all **income** amounts in column (b) and enter total	2d		5994586751
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	5410747444	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		5410747444
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: **(1)** Professional fees	2i(1)	5532479	
(2) Contract administrator fees	2i(2)	27418098	
(3) Investment advisory and management fees	2i(3)	107048013	
(4) Other	2i(4)	86634362	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		226632952
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		5637380396
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		357206355
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		2388400

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) [X] Unqualified **(2)** [ ] Qualified **(3)** [ ] Disclaimer **(4)** [ ] Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? [ ] Yes [X] No

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: DELOITTE & TOUCHE LLP **(2)** EIN: 13-3891517

d The opinion of an independent qualified public accountant is **not attached** because:

(1) [ ] This form is filed for a CCT, PSA, or MTIA. **(2)** [ ] It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a		X	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b		X	

			Yes	No	Amount
c	Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d	Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e	Was this plan covered by a fidelity bond?	4e	X		150000000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g	Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g	X		12153155183
h	Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i	Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j	Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j	X		
k	Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l	Has the plan failed to provide any benefit when due under the plan?	4l		X	
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m		X	
n	If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? If "Yes," enter the amount of any plan assets that reverted to the employer this year..... ☐ **Yes** ☒ **No** **Amount:**

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	**5b(2)** EIN(s)	**5b(3)** PN(s)
GENERAL MOTORS SALARIED RETIREMENT PROGRAM	27-0383222	016

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (see ERISA section 4021)? ..... ☒ Yes ☐ No ☐ Not determined

Part V Trust Information (optional)

6a Name of trust	**6b** Trust's EIN

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under section 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2013

This Form is Open to Public Inspection.

For calendar plan year 2013 or fiscal plan year beginning 10/01/2013 and ending 09/30/2014

A Name of plan
GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

B Three-digit plan number (PN) ▶ 003

C Plan sponsor's name as shown on line 2a of Form 5500
GENERAL MOTORS LLC

D Employer Identification Number (EIN)
27-0383222

Part I Distributions

All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions **1**

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):

EIN(s): 04-3275867

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year **3** 0

Part II Funding Information (If the plan is not subject to the minimum funding requirements of section of 412 of the Internal Revenue Code or ERISA section 302, skip this Part)

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ..... ☐ **Yes** ☒ **No** ☐ **N/A**

If the plan is a defined benefit plan, go to line 8.

5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____

If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.

6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) **6a**

b Enter the amount contributed by the employer to the plan for this plan year **6b**

c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) **6c**

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

Part III Amendments

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ..... ☐ **Increase** ☐ **Decrease** ☐ **Both** ☒ **No**

Part IV ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ **Yes** ☐ **No**

11 a Does the ESOP hold any preferred stock? ..... ☐ **Yes** ☐ **No**

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ **Yes** ☐ **No**

12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ **Yes** ☐ **No**

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

14 Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:

a The current year	**14a**	
b The plan year immediately preceding the current plan year	**14b**	
c The second preceding plan year	**14c**	

15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	
b The corresponding number for the second preceding plan year	**15b**	

16 Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	**16a**	
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	**16b**	

17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

19 If the total number of participants is 1,000 or more, complete lines (a) through (c)

a Enter the percentage of plan assets held as:
Stock: 17.2% Investment-Grade Debt: 58.4% High-Yield Debt: 0.0% Real Estate: 5.0% Other: 19.4%

b Provide the average duration of the combined investment-grade and high-yield debt:
☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☒ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

c What duration measure was used to calculate line 19(b)?
☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):

GENERAL MOTORS

HOURLY-RATE EMPLOYEES PENSION PLAN

Employer ID: 27-0383222

Plan Number: 003

Financial Statements as of September 30, 2014 and 2013 and for the Year Ended September 30, 2014

Supplemental Schedules as of and for the Year Ended September 30, 2014 and Independent Auditors' Report

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

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SUPPLEMENTAL SCHEDULES	
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Schedule H, Part IV, Line 4j—Schedule of Reportable Transactions for the Year Ended September 30, 2014	ii

All other schedules required by Section 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 have been omitted because they are not applicable.

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INDEPENDENT AUDITORS' REPORT

To the Plan Administrator and Participants of the
General Motors Hourly-Rate Employees Pension Plan:

We have audited the accompanying financial statements of the General Motors Hourly-Rate Employees Pension Plan (the "Plan"), which comprise the statements of net assets available for benefits and of accumulated plan benefits as of September 30, 2014 and 2013, and the related statements of changes in net assets available for benefits and of changes in accumulated plan benefits for the year ended September 30, 2014, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of these financial statements in accordance with accounting principles generally accepted in the United States of America; this includes the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Auditors' Responsibility

Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits in accordance with auditing standards generally accepted in the United States of America. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free from material misstatement.

An audit involves performing procedures to obtain audit evidence about the amounts and disclosures in the financial statements. The procedures selected depend on the auditor's judgment, including the assessment of the risks of material misstatement of the financial statements, whether due to fraud or error. In making those risk assessments, the auditor considers internal control relevant to the Plan's preparation and fair presentation of the financial statements in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, we express no such opinion. An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluating the overall presentation of the financial statements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Opinion

In our opinion, the financial statements referred to above present fairly, in all material respects, the financial status of the General Motors Hourly-Rate Employees Pension Plan as of September 30, 2014 and 2013, and the changes in its financial status for the year ended September 30, 2014, in accordance with accounting principles generally accepted in the United States of America.

Emphasis of Matter

As discussed in Note 8 to the financial statements, the financial statements include investments valued at $12 billion (21% of net assets) and $13 billion (22% of net assets) as of September 30, 2014 and 2013, respectively, whose fair values have been estimated by management in the absence of readily determinable fair values. Management's estimates are based on the methods described in Note 2. Our opinion is not modified with respect to this matter.

Report on Supplemental Schedules

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental Schedule of Assets (Held at End of Year) as of September 30, 2014 and the supplemental Schedule of Reportable Transactions for the year ended September 30, 2014 are presented for the purpose of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such schedules are the responsibility of the Plan's management and were derived from and relate directly to the underlying accounting and other records used to prepare the financial statements. These schedules have been subjected to the auditing procedures applied in our audits of the financial statements and certain additional procedures, including comparing and reconciling such schedules directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, such schedules are fairly stated in all material respects in relation to the financial statements as a whole.

Deloitte & Touche LLP

June 19, 2015

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
AS OF SEPTEMBER 30, 2014 AND 2013
(in thousands)

	2014	2013
Assets		
Cash	$ 478,745	$ 730,567
Investments at estimated fair value:		
Interests in Investment Trusts	7,539,690	8,116,971
Interests in Master Trusts	5,204,496	5,847,268
GM Company common stock	-	128,737
Cash equivalents and other short-term investments	39,546	38,301
Equity securities	4,675,000	3,904,513
Debt securities	35,189,516	34,093,860
Investment funds	5,239,699	4,986,223
Private equity and debt investments	45,436	34,388
Real estate and other alternative investments	428,515	369,432
Derivative assets	182,502	153,897
Derivative liabilities	(290,471)	(358,387)
Collateral held under securities lending arrangements	-	309,920
Receivables:		
Due from brokers for securities sold	381,583	689,946
Accrued investment income	336,181	327,823
Contribution from GM	23,596	-
Other	10,598	13,466
Total assets	59,484,632	59,386,925
Liabilities		
Payable to brokers for securities purchased	815,456	771,233
Liability to return collateral under securities lending arrangements	-	304,726
Accrued administrative expenses and other	70,852	67,462
Total liabilities	886,308	1,143,421
Net assets available for benefits	$58,598,324	$58,243,504

See notes to financial statements.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS FOR THE YEAR ENDED SEPTEMBER 30, 2014

(in thousands)

Additions		
Contribution from GM	$	23,596
Investment income:		
Net investment gain from Investment Trusts		1,171,400
Net investment gain from Master Trusts		396,930
Net investment gain from GM Company common stock		4,913
Net realized and unrealized gain from direct investments:		
Cash equivalents and short-term investments		10
Equity securities		564,038
Debt securities		1,629,275
Investment funds		444,110
Private equity and debt investments		12,045
Real estate and other alternative investments		39,082
Derivatives		153,789
Interest income		1,392,417
Dividend income		129,191
Other income, net		33,792
		5,994,588
Deductions		
Benefits paid to participants		5,410,747
Administrative expenses		226,633
Total deductions		5,637,380
Transfers out		(2,388)
Net increase		354,820
Net assets available for benefits		
Beginning of year		58,243,504
End of year	$	58,598,324

See notes to financial statements.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN
STATEMENTS OF ACCUMULATED PLAN BENEFITS
AS OF SEPTEMBER 30, 2014 AND 2013
(in thousands)

	2014	2013
Actuarial present value of accumulated Plan benefits		
Vested benefits:		
Participants currently receiving payments	$58,851,391	$57,559,744
Non-retired participants	6,167,206	5,615,783
Terminated vested and transferred participants	995,450	994,830
Total vested benefits	66,014,047	64,170,357
Non-vested benefits	854,924	951,561
Total	$66,868,971	$65,121,918

STATEMENT OF CHANGES IN ACCUMULATED PLAN BENEFITS
FOR THE YEAR ENDED SEPTEMBER 30, 2014
(in thousands)

	2014
Actuarial present value of accumulated Plan benefits, beginning of year	$65,121,918
Increase (decrease) during the year attributable to:	
Benefits accumulated	233,540
Interest	2,708,878
Benefits paid	(5,410,747)
Changes in actuarial assumptions	4,510,352
Experience gain	(294,970)
Net increase	1,747,053
Actuarial present value of accumulated Plan benefits, end of year	$66,868,971

See notes to financial statements.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS

Note 1. Description of the Plan

The following description of the General Motors Hourly-Rate Employees Pension Plan ("Plan") provides only general information. The plan sponsor is General Motors LLC ("GM LLC", "GM" or "Company"), an indirect wholly-owned subsidiary of General Motors Company ("GM Company"). Participants should refer to the Plan document for a more complete description of the Plan's provisions. The Plan is subject to the requirements of the Employee Retirement Income Security Act of 1974 ("ERISA") and the Internal Revenue Code ("IRC"), as amended.

General

The Plan is a defined benefit pension plan covering substantially all GM hourly-rate employees in the United States hired before October 1, 2007. Benefits provided under the Plan are based on an employee's credited service and generally vest after five years.

The Investment Funds Committee ("IFC") of the GM LLC Board of Managers ("BOM") is a named fiduciary of the Plan responsible for reviewing and approving on an annual basis the Plan's investment allocation policy. General Motors Investment Management Corporation ("GMIMCo") is the Plan's named fiduciary for investment purposes. GMIMCo is an indirect wholly-owned subsidiary of GM Company. State Street Bank and Trust Company ("State Street" or "Trustee") serves as the Plan's principal trustee.

Note 2. Significant Accounting Policies

Basis of Accounting

The accompanying financial statements have been prepared on the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America ("U.S. GAAP").

Use of Estimates

The preparation of the financial statements in conformity with U.S. GAAP requires management to make estimates and assumptions that affect the reported amounts of net assets available for benefits and accumulated plan benefits and the reported amounts of changes therein. Actual results could differ from those estimates.

Contributions

GM contributions are made periodically and are within the limits established by ERISA. Contributions made up to eight and a half months after the Plan year are recorded as contributions receivable or are otherwise recorded when received.

Payment of Benefits

Benefit payments are recorded when paid.

Administrative Expenses

Certain Plan administrative expenses were partly paid by the Company and such costs were not reflected in these financial statements.

Note 2. Significant Accounting Policies (continued)

Interests in Master Trusts, and Investment Trusts

A portion of the Plan's investments were held in the GMAM Group Pension Trust I ("GMAM I"), GMAM Group Pension Trust II ("GMAM II") (prior to October 1, 2013), GMAM Group Pension Trust III ("GMAM III"), and GMAM Investment Funds Trust ("GIFT"), each a master trust (collectively, "Master Trusts"). The GM sponsored benefit plans that participated in the Master Trusts were the Plan and the General Motors Salaried Retirement Program ("Salaried Plan"). The Plan liquidated its ownership interest in GMAM II effective October 1, 2013. As a consequence, the Salaried Plan became the sole owner of GMAM II and this master trust was recharacterized as a simple trust.

The Plan also owned beneficial interests in various group trusts ("Investment Trusts"). The Investment Trusts permit commingling of the assets of more than one employee benefit plan for investment and administrative purposes, including plans of unrelated sponsors.

The Master Trusts and the Investment Trusts are tax exempt under the IRC and are direct filing entities. The plans that participated in either the Master Trusts and/or the Investment Trusts owned a divided beneficial interest in certain underlying investments, and changes therein, directly held by these respective trusts.

The net investment income (loss) attributable to the Master Trusts and Investment Trusts was allocated by the Trustee to each participating plan based on that plan's divided beneficial interest of the underlying securities in each applicable Master Trust and Investment Trust. Security transactions were recorded on a trade-date basis. Investment income (loss) was recognized as earned based on the terms of the investments and the periods during which the investments were directly owned or held by the Master Trusts and Investment Trusts.

Risks and Uncertainties

The Plan, Master Trusts and the Investment Trusts hold numerous investment securities which are exposed to various risks such as interest rate risk, credit risk and overall market risk. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and those changes could materially affect the amounts reported in the financial statements.

Fair Value Hierarchy

Accounting Standards Codification ("ASC") 820, *Fair Value Measurement* ("ASC 820"), promulgated by the Financial Accounting Standards Board ("FASB") established a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy under ASC 820 are described below.

Note 2. Significant Accounting Policies (continued)

Level 1 Unadjusted quoted prices in active markets that are accessible at the measurement date for identical, unrestricted assets or liabilities;

Level 2 Quoted prices in markets that are not considered to be active or financial instruments for which all significant inputs are observable, either directly or indirectly; and

Level 3 Prices or valuations that require inputs that are both significant to the fair value measurement and unobservable.

The Plan's, Master Trusts' and the Investment Trusts' policy is to transfer investments between the levels of the fair value hierarchy at the beginning of the year based upon changes to observable inputs that are significant to the overall fair value measurements.

Investment Valuation

The Plan's investments and the investments held within the Master Trusts and Investment Trusts were estimated at fair value as described below.

Cash equivalents and other short-term investments – Money market funds and other similar short-term investment funds are valued using the net asset value per share ("NAV") as provided by the investment sponsor or third party administrator. Prices for short-term debt securities are received from independent pricing services or from dealers who make markets in such securities. Independent pricing services utilize matrix pricing which considers readily available inputs such as the yield or price of bonds of comparable quality, coupon, maturity and type as well as dealer supplied prices. Money market mutual funds which provide investors with the ability to redeem their interests on a daily basis and for which the NAV is publicly available are classified in Level 1. Other cash equivalents and short-term investments are classified within Level 2.

Equity securities – Common and preferred stock for which market quotations are readily available at the measurement date, are valued at the last reported sale price or official closing price as reported by an independent pricing service on the primary market or exchange on which they are actively traded and are classified in Level 1. Common and preferred stocks for which the market is not considered to be active are valued via the use of observable inputs which may include, among others, the use of adjusted market prices last available, bids or last available sales prices and/or other observable inputs and are classified in Level 2. Common and preferred stock classified in Level 3 are those privately issued securities or other issues that are valued via the use of valuation models using significant unobservable inputs that generally consider among others, aged (stale) pricing, earnings multiples, discounted cash flows and/or other qualitative and quantitative factors. Other security attributes such as liquidity and market activity may be considered in assessing the observability of inputs used by pricing services or dealers, which may affect classification in the fair value hierarchy.

Note 2. Significant Accounting Policies (continued)

Corporate debt, government and agency securities – Corporate bonds, bank notes, floating rate notes, preferred securities, U.S. government and government agency obligations, foreign government and government agency obligations, municipal securities and supranational obligations are valued based on quotations received from independent pricing services or from dealers who make markets in such securities. Debt securities which are priced via the use of pricing services that utilize matrix pricing which considers readily observable inputs such as the yield or price of bonds of comparable quality, coupon, maturity and type, as well as dealer supplied prices, are classified in Level 2. Securities within this asset class that are typically priced by dealers and pricing services via the use of proprietary pricing models that incorporate significant unobservable inputs are classified in Level 3. These inputs primarily consist of yield and credit spread assumptions. Other security attributes such as liquidity, market activity, price level, credit ratings and geo-political risk may be considered in assessing the observability of inputs used by pricing services or dealers which may affect classification.

Mortgage and asset-backed securities – U.S. and foreign government agency mortgage and asset-backed securities, non-agency collateralized mortgage obligations, commercial mortgage securities, residential mortgage securities and other asset-backed securities are valued based on quotations received from independent pricing services or from dealers who make markets in such securities. Securities which are priced via the use of pricing services that utilize matrix pricing which considers readily observable inputs such as prepayment speed assumptions, attributes of the collateral, yield or price of bonds of comparable quality, coupon, maturity and type as well as dealer supplied prices are classified in Level 2. Securities within this asset class that are typically priced by dealers and pricing services via the use of proprietary pricing models which incorporate unobservable inputs are classified in Level 3. These inputs primarily consist of prepayment curves, discount rates, default assumptions and recovery rates. Other security attributes such as liquidity, market activity, price level, credit ratings and geo-political risk may be considered in assessing the observability of inputs used by pricing services or dealers which may affect classification.

Investment funds – Investments in exchange traded funds and mutual funds, for which market quotations are readily available, are valued at the last reported sale price, official closing price or publicly available NAV (or its equivalent) on the primary market or exchange on which they are traded and are classified in Level 1. Investments in private investment funds (including hedge funds, private equity funds, real estate funds and other alternative investment funds) are generally valued based on their respective NAV (or its equivalent), as a practical expedient to estimate fair value due to the absence of readily available market prices. Fair value estimates for private investment funds are provided by the respective investment sponsors or investment advisers and are subsequently reviewed and approved by the Plan's management. In the event that Plan management concludes a reported NAV or fair value estimate (collectively, external valuation) does not reflect fair value or is not determined as of the financial reporting measurement date, Plan management will determine whether or not an adjustment is necessary based on a review of material factors that could affect the valuation, such as changes to the composition or performance of the underlying investment(s) or comparable investments, overall market conditions, expected sale prices for private investments which are probable of being sold in the short term, and other economic factors that may possibly have a favorable or unfavorable effect on the reported external valuation. Plan management may adjust the external valuation to ensure fair value as of the balance sheet date. Investment funds that may be fully redeemed at NAV in the near-term (within 90 days) are generally classified in Level 2, otherwise Level 3.

Note 2. Significant Accounting Policies (continued)

Private equity and debt investments – This category includes direct private equity investments acquired through private placement transactions and indirect investments made through private equity and debt investment funds. Direct investments are generally valued in good faith via the use of the market approach (earnings multiples from comparable companies) or the income approach (discounted cash flow techniques), and may consider inputs such as revenue growth and gross margin assumptions, discount rates, discounts for lack of liquidity, market capitalization rates and the selection of comparable companies. As these valuations incorporate significant unobservable inputs, such investments are classified in Level 3. Refer to *Investment Funds* above for a discussion on fair value estimates related to private equity and debt investment funds.

Real estate and other alternative investments – This category includes publicly traded real estate investment trusts, direct real estate, real estate mezzanine loans, infrastructure, and natural resource investments (collectively, "other alternative investments") acquired through private placement transactions and indirect investments made through real estate and other alternative investment funds. The valuation of publicly traded real estate investment trusts is the same as that previously described for *Equity securities*. Fair value estimates for direct investments are generally valued in good faith via the use of the market approach (comparable sales) or the income approach (discounted cash flow techniques), and may consider inputs such as annual gross rents, projected vacancy rates, collection loss and recovery rates, natural resource production and reserve estimates, forward price curves, operating expenses, discount rates, discounts for lack of liquidity and the selection of comparables. As these valuations incorporate significant unobservable inputs, such investments are classified in Level 3. Refer to *Investment Funds* above for a discussion on fair value estimates related to real estate and other alternative investment funds.

Insurance contracts – Insurance contracts are the contracts entered into with life insurance companies which are used as a funding instrument for specified benefits payments. The contracts are supported by one or more separately managed investment accounts which generally hold investments in high quality fixed income securities. The fair value of each contract depends, to a significant extent, on the values of the units of the separately managed investment accounts supporting the contract. The fair value of the separately managed investment accounts' assets is based on the fair value of the underlying securities held which are determined by each of the insurance companies. Occasionally, the Plan's liabilities may increase when certain contractually required reserves, as estimated by an insurer under the terms of the contract, exceed the fair value of insurance contract assets. The resulting difference represents an outstanding contract asset deficiency that must be funded by the Plan's sponsor. Insurance contracts are unallocated arrangements and are classified in Level 3.

Derivatives – Exchange traded derivatives, such as options and futures, for which market quotations are readily available, are valued at the last reported sale price or official closing price on the primary market or exchange on which they are traded and are classified in Level 1. Over-the-counter derivatives, including but not limited to, swaps, swaptions and forwards, which are valued through independent pricing services with observable inputs, are generally classified in Level 2. Derivatives classified in Level 3 are typically valued via the use of pricing models which incorporate significant unobservable inputs. The inputs to the model based valuations may include extrapolated or model-derived assumptions such as volatilities and yield and credit spread assumptions.

Note 2. Significant Accounting Policies (continued)

Valuation Control Processes

GMIMCo has policies and procedures in place that apply to the valuation of the investments held by the Plan, Master Trusts and Investment Trusts. GMIMCo, including through its valuation committee ("Valuation Committee"), makes valuation decisions pertinent to those investments, oversees the implementation of its valuation policies and procedures and apprises and makes recommendations as deemed necessary concerning valuation policy issues, inclusive of decisions regarding price sources, pricing methodologies and selection of pricing service providers. The Valuation Committee is comprised of representatives from various GMIMCo functional groups, including investment, operations, controllers and enterprise risk management. The Valuation Committee meets at least quarterly to discuss valuation matters.

Investment funds, private equity and debt funds and real estate funds are generally valued using NAV (or its equivalent) as a practical expedient. There is monitoring of the respective funds' processes and controls surrounding the calculation of NAV. Supporting control activities may include review of a fund's audited financial statements to ensure that the determination of fair value of the underlying investments is consistent with U.S. GAAP, administration and review of fund surveys that address investment valuation and related internal controls, back-testing of estimated NAVs and periodic investment performance review.

Valuations for direct private equity, private debt and real estate typically use a market or income approach, and are generally provided by the applicable third party managers, general partners and/or investment advisers, with potential adjustments made by the Valuation Committee as deemed necessary (e.g., if warranted by market or company/property specific factors).

Recently Adopted Accounting Standards

Effective October 1, 2013, the Plan adopted the provisions of Financial Accounting Standards Update ("ASU") 2011-11, *Disclosures about Offsetting Assets and Liabilities* ("ASU 2011-11") which was issued in December 2011. ASU 2011-11 requires improved disclosure of information about financial instruments and derivative instruments that are either: (1) offset in accordance with U.S. GAAP or (2) subject to an enforceable master netting arrangement or similar agreement, irrespective of whether they are offset in accordance with current accounting guidance. The enhanced disclosures facilitate the evaluation of the effect or potential effect of netting arrangements on an entity's financial position, including the effect or potential effect of rights of setoff associated with certain financial instruments and derivative instruments. ASU 2011-11 is effective for annual reporting periods beginning on or after January 1, 2013 and must be applied retrospectively. In January 2013, the FASB published ASU 2013-01, *Clarifying the Scope of Disclosures about Offsetting Assets and Liabilities* ("ASU 2013-01") which refined the scope of ASU 2011-11 to encompass derivatives (including bifurcated embedded derivatives), repurchase agreements, reverse repurchase agreements and securities lending and borrowing transactions. The adoption of ASU 2011-11, as amended by ASU 2013-01, only affected disclosures in the Plan's financial statements.

Note 2. Significant Accounting Policies (continued)

New Accounting Standards

The FASB issued ASU 2015-07, *Disclosures for Investments in Certain Entities that Calculate Net Asset Value per Share (or Its Equivalent)* ("ASU 2015-07") in May 2015. ASU 2015-07 requires that an investment for which the fair value is measured using NAV as a practical expedient be removed from categorization within the fair value hierarchy. Reconciliation is required between the fair value of the investments included in the fair value hierarchy to the amounts presented in the statement of financial position. Disclosures regarding the nature and risks of investments for which fair value is measured using NAV have been retained. ASU 2015-07 is effective for annual reporting periods beginning after December 15, 2015 for public business entities and beginning after December 15, 2016 for all other entities. ASU 2015-07 must be applied retrospectively and early adoption is permitted. The effect of adopting ASU 2015-07 on the Plan's financial statements is being evaluated.

Note 3. Investment in GM Company Common Stock

At September 30, 2013, the Plan directly owned 3,579,022 shares of GM Company $.01 par value common stock ("GM Shares") with a fair value of approximately $129 million. The investment in the GM Shares was classified within Level 1 of the fair value hierarchy. All of the GM Shares were sold during the Plan year ended September 30, 2014.

Evercore Trust Company N.A. served as independent fiduciary and investment manager with respect to the GM Shares.

Note 4. Directly Held Investments

The following table presents by level within the fair value hierarchy the financial assets and liabilities of the Plan's directly held investments by major category as of September 30, 2014 (in thousands):

	Level 1	Level 2	Level 3	Total
Assets				
Cash equivalents and other short-term investments	$ -	$ 39,546	$ -	39,546
Equity securities				
Consumer discretionary and staples	930,857	257	949	932,063
Energy and utilities	540,084	-	1	540,085
Industrials and materials	682,952	98	-	683,050
Information technology and telecommunication services	1,163,835	308	137	1,164,280
Financial services	672,970	228	16	673,214
Other	682,308	-	-	682,308
Total equity securities	4,673,006	891	1,103	4,675,000
Debt securities				
Corporate debt securities	-	20,837,698	16,772	20,854,470
U.S. government and agency obligations	-	13,678,618	-	13,678,618
Foreign government and foreign government agencies	-	423,611	-	423,611
Mortgage and asset-backed securities	-	169,587	63,230	232,817
Total debt securities	-	35,109,514	80,002	35,189,516
Investment funds				
Equity funds	4,479	16,780	25,041	46,300
Fixed income funds	25,071	-	-	25,071
Funds of hedge funds	-	-	4,215,885	4,215,885
Multi-strategy funds	-	638,774	81,561	720,335
Other investment funds	-	231,895	213	232,108
Total investment funds	29,550	887,449	4,322,700	5,239,699
Private equity and debt investments				
Other	-	-	45,436	45,436
Real estate and other alternative investments				
Real estate investment trusts and other	427,446	1,069	-	428,515
Derivatives[(a)]	7,521	174,517	464	182,502
Total financial assets	5,137,523	36,212,986	4,449,705	45,800,214
Liabilities				
Derivatives[(a)]	(16,828)	(273,643)	-	(290,471)
Total fair value of investments	$ 5,120,695	$ 35,939,343	$ 4,449,705	$ 45,509,743

(a) Includes futures, forwards, options, swaps, equity rights and warrants.

Note 4. Directly Held Investments (continued)

The following table presents by level within the fair value hierarchy the financial assets and liabilities of the Plan's directly held investments (excluding the GM Shares previously described) by major category as of September 30, 2013 (in thousands):

	Level 1	Level 2	Level 3	Total
Assets				
Cash equivalents and other short-term investments	$ -	$ 38,301	$ -	38,301
Equity securities				
Consumer discretionary and staples[a]	857,679	233	192	858,104
Energy and utilities	441,181	299	6	441,486
Industrials and materials	605,094	113	82	605,289
Information technology and telecommunication services	855,657	414	-	856,071
Financial services	589,164	547	-	589,711
Other	553,852	-	-	553,852
Total equity securities	3,902,627	1,606	280	3,904,513
Debt securities				
Corporate debt securities[b]	-	19,183,873	41,739	19,225,612
U.S. government and agency obligations	-	14,314,852	-	14,314,852
Foreign government and foreign government agencies	-	215,107	-	215,107
Mortgage and asset-backed securities	-	283,882	62,407	346,289
Total debt securities	-	33,997,714	104,146	34,101,860
Investment funds				
Equity funds	1,319	19,038	25,230	45,587
Fixed income funds	25,953	8,296	-	34,249
Funds of hedge funds	-	-	3,831,498	3,831,498
Multi-strategy funds	-	584,616	262,688	847,304
Other investment funds	-	224,355	3,230	227,585
Total investment funds	27,272	836,305	4,122,646	4,986,223
Private equity and debt investments				
Other	-	-	34,388	34,388
Real estate and other alternative investments				
Real estate investment trusts and other	368,246	1,186	-	369,432
Derivatives[c]	19,925	133,814	158	153,897
Total financial assets	4,318,070	35,008,926	4,261,618	43,588,614
Liabilities				
Debt securities				
U.S. government and agency obligations[d]	-	(8,000)	-	(8,000)
Derivatives[c]	(7,918)	(350,469)	-	(358,387)
Total financial liabilities	(7,918)	(358,469)	-	(366,387)
Total fair value of investments	$ 4,310,152	$ 34,650,457	$ 4,261,618	$ 43,222,227

(a) Includes $1.4 million of GM Company common stock within Level 1.

(b) Includes $295 million of Level 2 debt securities loaned.

(c) Includes futures, forwards, options, swaps, equity rights and warrants.

(d) Represents investments sold short.

Note 4. Directly Held Investments (continued)

Funds of hedge funds included an investment in General Motors Asset Management Absolute Return Strategy Fund I ("ARS") aggregating $4,216 million and $3,831 million at September 30, 2014 and 2013, respectively. This investment exceeded 5% of the Plan's net assets as of the respective reporting dates.

Information regarding derivative financial instruments and investment restrictions and unfunded commitments pertaining to the Plan's directly held investments is contained in Note 9. Derivative Financial Instruments and Note 10. Investment Redemption Restrictions, Unfunded Commitments and Other Provisions, respectively.

The following table summarizes the changes in the fair value of the Plan's directly held Level 3 investments for the year ended September 30, 2014 (in thousands):

	Balance Beginning of Year	Net Realized and Unrealized Gains (Losses)	Purchases/ Issuances	Sales/ Settlements	Transfers In (Out)	Balance End of Year	Change in Unrealized Gains (Losses) Attributable to Assets Held At End of Year
Assets							
Equity securities							
Consumer discretionary and staples	$ 192	$ 34	$ 763	$ 40	$ -	$ 949	$ 30
Energy and utilities	6	-	-	-	(5)	1	-
Industrials and materials	82	(11)	-	71	-	-	(14)
Information technology and telecommunications services	-	(33)	170	-	-	137	(33)
Financial services	-	(84)	55	38	83	16	-
Total equity securities	280	(94)	988	149	78	1,103	(17)
Debt securities							
Corporate debt securities	41,739	(2,250)	4,955	27,672	-	16,772	(4,109)
Mortgage and asset-backed securities	62,407	2,315	20,563	20,694	(1,361)	63,230	2,212
Total debt securities	104,146	65	25,518	48,366	(1,361)	80,002	(1,897)
Investment funds							
Equity funds	25,230	(189)	-	-	-	25,041	(188)
Funds of hedge funds	3,831,498	384,387	-	-	-	4,215,885	384,387
Multi-strategy funds	262,688	10,380	4,000	195,507	-	81,561	3,244
Other investment funds	3,230	1,808	-	4,825	-	213	66
Total investment funds	4,122,646	396,386	4,000	200,332	-	4,322,700	387,509
Private equity and debt investments							
Foreign equity	-	(4)	4	-	-	-	(3)
Other	34,388	12,049	10,964	11,965	-	45,436	13,779
Total private equity and debt investments	34,388	12,045	10,968	11,965	-	45,436	13,776
Derivatives, net	158	(87)	393	-	-	464	(87)
Total	$ 4,261,618	$ 408,315	$ 41,867	$ 260,812	$ (1,283)	$ 4,449,705	$ 399,284

Note 5. Investment in Master Trusts

The net assets of the Master Trusts and the Plan's beneficial interests therein at September 30, 2014 were as follows (in thousands):

	GMAM I	GMAM III	GIFT	Combined
Cash	$ 210	$ 7,762	$ 39,047	$ 47,019
Investments at fair value				
Cash equivalents and other short-term investments	-	-	52	52
Equity securities	-	1,027,054	3,711,862	4,738,916
Debt securities	-	25,960	34,995	60,955
Investment funds	-	400,360	41,109	441,469
Real estate and other alternative investments	2,071	1,982	32,906	36,959
Derivative assets	-	-	1,548	1,548
Derivative liabilities	(7,542)	-	-	(7,542)
Total investments	(5,471)	1,455,356	3,822,472	5,272,357
Receivables				
Accrued investment income	-	1,606	8,305	9,911
Due from brokers for securities sold	-	10,839	13,038	23,877
Other receivables	10,625	580	4,353	15,558
Total receivables	10,625	13,025	25,696	49,346
Total assets	5,364	1,476,143	3,887,215	5,368,722
Liabilities				
Payable to brokers for securities purchased	-	18,933	16,425	35,358
Accrued expenses and other liabilities	-	4	4	8
Total liabilities	-	18,937	16,429	35,366
Total net assets	$ 5,364	$1,457,206	$3,870,786	$5,333,356
Plan's beneficial interest	76.0%	91.4%	99.9%	

Note 5. Investment in Master Trusts (continued)

The net assets of the Master Trusts and the Plan's beneficial interests therein at September 30, 2013 were as follows (in thousands):

	GMAM I	GMAM II	GMAM III	GIFT	Combined
Cash	$ 4,849	$ 21,765	$ 13,240	$ 26,952	$ 66,806
Investments at fair value					
Cash equivalents and other short-term investments	2	289,559	41	356	289,958
Equity securities	-	506,514	922,455	4,187,343	5,616,312
Debt securities	47,613	2,106,368	17,531	46,645	2,218,157
Investment funds	-	40,495	500,051	219,101	759,647
Private equity and debt investments	-	19,327	-	-	19,327
Real estate and other alternative investments	2,393	4,324	1,490	22,458	30,665
Insurance contracts	-	62,295	-	-	62,295
Derivative assets	-	1,869	-	2,323	4,192
Derivative liabilities	(6,459)	(629)	-	-	(7,088)
Total investments	43,549	3,030,122	1,441,568	4,478,226	8,993,465
Receivables					
Accrued investment income	91	22,306	4,353	10,357	37,107
Due from brokers for securities sold	116	55,087	26,503	30,082	111,788
Other receivables	1,007	1,109	831	2,927	5,874
Total receivables	1,214	78,502	31,687	43,366	154,769
Total assets	49,612	3,130,389	1,486,495	4,548,544	9,215,040
Liabilities					
Payable to brokers for securities purchased	-	70,727	25,201	30,262	126,190
Accrued expenses and other liabilities	-	68	3	7	78
Total liabilities	-	70,795	25,204	30,269	126,268
Total net assets	$ 49,612	$3,059,594	$1,461,291	$4,518,275	$9,088,772
Plan's beneficial interest	79.3%	0.04%	88.4%	99.9%	

Note 5. Investment in Master Trusts (continued)

The net investment income (loss) attributable to the Master Trusts for the year ended September 30, 2014 was as follows (in thousands):

	GMAM I	GMAM III	GIFT
Investment income			
Net realized and unrealized gains and (losses) on investments:			
Equity securities	$ -	$ 90,815	$ 136,824
Debt securities	6,578	-	1,200
Investment funds	9	(56,450)	13,602
Real estate and other alternative investments	(322)	(79)	2,700
Derivatives (including foreign currency spot contracts), net	(1,084)	(420)	(258)
Net realized and unrealized gains on investments	5,181	33,866	154,068
Interest income	3,067	51	115
Dividend income	1,320	61,747	142,084
Other income (loss), net	(49)	599	(2,609)
	4,338	62,397	139,590
Administrative expenses and other, net	-	(1,119)	(8,587)
Net investment income	$ 9,519	$ 95,144	$ 285,071
Plan's share of Master Trust net investment income	$ 7,078	$ 105,078	$ 284,774

The changes in the net assets of the Master Trusts for the year ended September 30, 2014 was as follows (in thousands):

	GMAM I	GMAM III	GIFT
Net investment income	$ 9,519	$ 95,144	$ 285,071
Net redemptions	(53,767)	(99,229)	(932,560)
Decrease in net assets	$ (44,248)	$ (4,085)	$ (647,489)

Note 5. Investment in Master Trusts (continued)

The following table presents the individual investments that equaled or exceeded 5% of the respective Master Trusts' net assets as of September 30, 2014 and 2013 (in thousands):

	2014		2013		
	GMAM I	GMAM III	GMAM I	GMAM II	GMAM III
Cash equivalents and other short-term investments					
Government Short Term Investment Fund	$ -	$ -	$ -	$ 289,558	$ -
Debt securities					
Marriott Waikiki Term Loan 05/09/14, 2.99%	-	-	31,773	-	-
Marriott Waikiki Term Loan 05/09/14, 2.49%	-	-	13,557	-	-
Investment funds					
Tennenbaum Opportunities Fund V, LLC	-	187,245	-	-	220,998
Tennenbaum Special Value Expansion Fund, LLC	-	121,543	-	-	164,134
Real estate and other alternvative investments					
Feldman Profit - Cogdell Properties	663	-	-	-	-
Louisiana Oil Properties Inc.	289	-	-	-	-
Presque Isle County - Quile Corporation	863	-	-	-	-
Derivatives					
Interest Rate Swap 4% Fixed, 12/31/39	(7,542)	-	(6,459)	-	-

Note 5. Investment in Master Trusts (continued)

The following table presents by level within the fair value hierarchy the combined financial assets and liabilities of the Master Trusts by major category as of September 30, 2014 (in thousands):

	Level 1	Level 2	Level 3	Total
Assets				
Cash equivalents and other short-term investments	$ -	$ 52	$ -	$ 52
Equity securities				
Consumer discretionary and staples	975,170	4,512	-	979,682
Energy and utilities	500,896	5,390	-	506,286
Industrials and materials	910,846	3,406	878	915,130
Information technology and telecommunication services	843,840	2,588	-	846,428
Financial services	941,969	13,940	101	956,010
Other	531,776	3,604	-	535,380
Total equity securities	4,704,497	33,440	979	4,738,916
Debt securities				
Corporate debt securities	-	2,502	-	2,502
U.S. government and agency obligations	-	58,453	-	58,453
Total debt securities	-	60,955	-	60,955
Investment funds				
Equity funds	49,790	21,165	4,978	75,933
Multi-strategy funds	-	-	308,788	308,788
Other investment funds	-	-	56,748	56,748
Total investment funds	49,790	21,165	370,514	441,469
Real estate and other alternative investments				
Real estate investment trusts and other	33,395	1,492	2,072	36,959
Derivatives[(a)]	51	1,497	-	1,548
Total financial assets	4,787,733	118,601	373,565	5,279,899
Liabilities				
Derivatives[(a)]	-	-	(7,542)	(7,542)
Total fair value of investments	$4,787,733	$ 118,601	$ 366,023	$5,272,357

(a) Includes swaps, equity rights and warrants.

Note 5. Investment in Master Trusts (continued)

The following table presents by level within the fair value hierarchy the combined financial assets and liabilities of the Master Trusts by major category as of September 30, 2013 (in thousands):

	Level 1	Level 2	Level 3	Total
Assets				
Cash equivalents and other short-term investments	$ -	$ 289,958	$ -	$ 289,958
Equity securities				
Consumer discretionary and staples	1,302,171	3,768	2,119	1,308,058
Energy and utilities	553,193	22,737	1	575,931
Industrials and materials	1,054,482	13,208	147	1,067,837
Information technology and telecommunication services	972,127	11,092	-	983,219
Financial services	1,188,144	11,312	78	1,199,534
Other	480,456	1,277	-	481,733
Total equity securities	5,550,573	63,394	2,345	5,616,312
Debt securities				
Corporate debt securities	-	1,042,658	17,569	1,060,227
U.S. government and agency obligations	-	1,089,530	-	1,089,530
Foreign government and government agencies	-	8,765	-	8,765
Mortgage and asset-backed securities	-	10,497	49,138	59,635
Total debt securities	-	2,151,450	66,707	2,218,157
Investment funds				
Equity funds	63,659	173,757	18,102	255,518
Multi-strategy funds	9,159	-	427,040	436,199
Other investment funds	-	-	67,930	67,930
Total investment funds	72,818	173,757	513,072	759,647
Private equity and debt investments				
Other	-	-	19,327	19,327
Real estate and other alternative investments				
Real estate investment trusts and other	25,889	2,383	2,393	30,665
Insurance contracts	-	-	62,295	62,295
Derivatives[(a)]	2,429	1,715	48	4,192
Total financial assets	5,651,709	2,682,657	666,187	9,000,553
Liabilities				
Derivatives[(a)]	(629)	-	(6,459)	(7,088)
Total fair value of investments	$5,651,080	$2,682,657	$ 659,728	$8,993,465

(a) Includes futures, forwards, options, swaps, equity rights and warrants.

Note 5. Investment in Master Trusts (continued)

The following table summarizes the changes in the fair value of the Master Trusts' combined Level 3 investments for the year ended September 30, 2014 (in thousands):

	Balance Beginning of Year	Net Realized and Unrealized Gains (Losses)	Purchases/ Issuances	Sales/ Settlements	Transfers In (Out)	Balance End of Year	Change in Unrealized Gains (Losses) Attributable to Assets Held At End of Year
Assets							
Equity securities							
Consumer discretionary and staples	$ 2,119	$ (55)	$ -	$ 2,064	$ -	$ -	$ -
Energy and utilities	1	-	-	1	-	-	-
Industrials and materials	147	(379)	347	986	1,749	878	(388)
Financial services	78	(2,505)	2,500	1,297	1,325	101	(2,220)
Total equity securities	2,345	(2,939)	2,847	4,348	3,074	979	(2,608)
Debt securities							
Corporate debt securities	17,569	9,108	-	26,677	-	-	-
Mortgage and asset-backed securities	49,138	(2,529)	-	46,609	-	-	-
Total debt securities	66,707	6,579	-	73,286	-	-	-
Investment funds							
Equity funds	18,102	10	-	13,134	-	4,978	9
Multi-strategy funds	427,040	(62,548)	-	55,704	-	308,788	(63,621)
Other investment funds	67,930	5,280	-	16,462	-	56,748	1,776
Total investment funds	513,072	(57,258)	-	85,300	-	370,514	(61,836)
Private equity and debt investments							
Other	19,327	-	-	19,327	-	-	-
Real estate and other alternative investments							
Real estate investment trusts and other	2,393	(321)	-	-	-	2,072	(322)
Insurance contracts	62,295	-	-	62,295	-	-	-
Total financial assets	666,139	(53,939)	2,847	244,556	3,074	373,565	(64,766)
Liabilities							
Derivatives, net	(6,411)	(1,083)	-	48	-	(7,542)	(1,083)
Total	$ 659,728	$ (55,022)	$ 2,847	$ 244,604	$ 3,074	$ 366,023	$ (65,849)

The sales/settlements column in the preceding table includes amounts aggregating approximately $128.9 million representing the estimated fair value of GMAM II Level 3 investments upon conversion to simple trust status on October 1, 2013. The affected asset classes and amounts were as follows: equity securities $1.2 million, debt securities $20.7 million, insurance contracts $62.3 million, investment funds $25.4 million and private equity and debt instruments $19.3 million.

Note 5. Investment in Master Trusts (continued)

Transfers Between Levels

Transfers between Level 1 and Level 2, due primarily to changes in the volume and level of market activity for certain securities, were not significant during the year ended September 30, 2014.

Information regarding derivative financial instruments and investment restrictions and unfunded commitments pertaining to the Master Trusts is contained in Note 9. Derivative Financial Instruments and Note 10. Investment Redemption Restrictions, Unfunded Commitments and Other Provisions, respectively.

Note 6. Investment Trusts

The fair value of the Plan's investments in the Investment Trusts at September 30, 2014 and 2013 is presented in the following table (in thousands):

	Trusts	Trust EIN	2014	2013
*	First Plaza Group Trust	25-6295264	$ 6,074,061	$ 6,585,794
	First Plaza Group Trust II	26-6389533	624,293	614,550
	White Plaza Group Trust	11-3317084	841,336	916,627
	Total beneficial interests in Investment Trusts		$ 7,539,690	$ 8,116,971

* Denotes investments representing 5 percent or more of the Plan's net assets as of September 30, 2014 and 2013.

The following table provides a summary of the beneficial interests in the net assets of the Investment Trusts by participating plan, excluding amounts attributable to plans of unrelated sponsors, and the aggregate fair value of the underlying net assets subject to ASC 820 leveling as of September 30, 2014 and 2013 (in thousands):

	2014	2013
Plan	$ 7,539,690	$ 8,116,971
Salaried Plan	2,641,293	2,879,962
Total net assets of the Investment Trusts	10,180,983	10,996,933
Less:		
Cash	39,020	40,567
Net non-security assets	25,431	41,206
Fair value of Investment Trusts' net assets subject to leveling	$ 10,116,532	$ 10,915,160

The underlying financial assets and liabilities of the Investment Trusts are presented in the tables that follow on a gross basis by major category within the fair value hierarchy.

Note 6. Investment Trusts (continued)

The following table presents by level within the fair value hierarchy the underlying financial assets and liabilities of the Investment Trusts by major category as of September 30, 2014 (in thousands):

	Level 1	Level 2	Level 3	Total
Assets				
Cash equivalents and other short-term investments	$ -	$ 1,565	$ -	$ 1,565
Equity securities				
Consumer discretionary and staples	1,048	-	-	1,048
Information technology and telecommunication services	30,568	-	-	30,568
Other	186	-	-	186
Total equity securities	31,802	-	-	31,802
Debt securities				
U.S. government and agency obligations	-	2,485	-	2,485
Total debt securities	-	2,485	-	2,485
Investment funds				
Fixed income funds	-	-	114,925	114,925
Funds of hedge funds	-	-	347,741	347,741
Multi-strategy funds	-	-	33,440	33,440
Other investment funds	-	-	51	51
Total investment funds	-	-	496,157	496,157
Private equity and debt investments[a]				
Venture capital	-	-	1,741,635	1,741,635
Foreign equity	-	-	717,453	717,453
Leveraged buyouts	-	-	2,030,080	2,030,080
Distressed debt	-	-	856,922	856,922
Other	-	-	501,661	501,661
Total private equity and debt investments	-	-	5,847,751	5,847,751
Real estate and other alternative investments				
Core/core plus[b]	-	-	2,524,391	2,524,391
Opportunistic, net	-	-	695,755	695,755
Other[c]	-	-	516,626	516,626
Total real estate and other alternative investments	-	-	3,736,772	3,736,772
Total fair value of investments	$ 31,802	$ 4,050	$ 10,080,680	$ 10,116,532

(a) Includes fund investments and direct holdings.

(b) Primarily consists of class "A" and "B" apartment, industrial, office and retail, hotels, land, senior living and self storage.

(c) Primarily consists of energy and natural resource investments.

Note 6. Investment Trusts (continued)

The following table presents by level within the fair value hierarchy the underlying financial assets and liabilities of the Investment Trusts by major category as of September 30, 2013 (in thousands):

	Level 1	Level 2	Level 3	Total
Assets				
Cash equivalents and other short-term investments	$ -	$ 8,531	$ -	$ 8,531
Equity securities				
Consumer discretionary and staples	1,639	-	-	1,639
Information technology and telecommunication services	26,169	-	-	26,169
Other	202	-	3,631	3,833
Total equity securities	28,010	-	3,631	31,641
Debt securities				
U.S. government and agency obligations	-	8	-	8
Total debt securities	-	8	-	8
Investment funds				
Fixed income funds	-	-	118,705	118,705
Funds of hedge funds	-	-	296,478	296,478
Multi-strategy funds	-	-	25,940	25,940
Other investment funds	-	-	866	866
Total investment funds	-	-	441,989	441,989
Private equity and debt investments[(a)]				
Venture capital	-	-	1,627,623	1,627,623
Foreign equity	-	-	815,710	815,710
Leveraged buyouts	-	-	2,144,800	2,144,800
Distressed debt	-	-	1,110,580	1,110,580
Other	-	-	508,583	508,583
Total private equity and debt investments	-	-	6,207,296	6,207,296
Real estate and other alternative investments				
Core/core plus [(b)]	-	-	2,800,828	2,800,828
Opportunistic	-	-	928,324	928,324
Other[(c)]	-	-	496,543	496,543
Total real estate and other alternative investments	-	-	4,225,695	4,225,695
Total fair value of investments	$ 28,010	$ 8,539	$ 10,878,611	$ 10,915,160

(a) Includes fund investments and direct holdings.

(b) Primarily consists of class "A" and "B" apartment, industrial, office and retail, hotels, land, senior living and self storage.

(c) Primarily consists of energy, infrastructure, natural resource investments and real estate mezzanine loans.

Note 6. Investment Trusts (continued)

The following table summarizes the activity of the Investment Trusts' financial assets and liabilities classified in Level 3 of the fair value hierarchy for the year ended September 30, 2014 (in thousands):

	Balance Beginning of Year	Net Realized and Unrealized Gains (Losses)	Purchases/ Issuances	Sales/ Settlements	Transfers In (Out)	Balance End of Year	Change in Unrealized Gains (Losses) Attributable to Assets Held At End of Year
Assets							
Equity securities							
Other	$ 3,631	$ 869	$ -	$ 4,500	$ -	$ -	$ -
Total equity securities	3,631	869	-	4,500	-	-	-
Investment funds							
Fixed income funds	118,705	14,035	-	17,815	-	114,925	14,035
Funds of hedge funds	296,478	(5,604)	94,953	38,086	-	347,741	(6,951)
Multi-strategy funds	25,940	2,635	10,346	5,481	-	33,440	1,434
Other investment funds	866	330	-	1,145	-	51	16
Total investment funds	441,989	11,396	105,299	62,527	-	496,157	8,534
Private equity and debt investments							
Venture capital	1,627,623	339,901	183,357	409,246	-	1,741,635	43,457
Foreign equity	815,710	47,535	65,566	211,358	-	717,453	(48,507)
Leveraged buyouts	2,144,800	365,363	225,734	705,817	-	2,030,080	105,680
Distressed debt	1,110,580	9,208	45,191	308,057	-	856,922	(30,941)
Other	508,583	17,423	14,839	39,184	-	501,661	1,612
Total private equity and debt investments	6,207,296	779,430	534,687	1,673,662	-	5,847,751	71,301
Real estate and other alternative investments							
Core/core plus	2,800,828	301,272	67,524	645,233	-	2,524,391	187,182
Opportunistic	928,324	70,821	80,240	383,630	-	695,755	8,087
Other	496,543	(13,319)	106,229	72,827	-	516,626	(39,421)
Total real estate and other alternative investments	4,225,695	358,774	253,993	1,101,690	-	3,736,772	155,848
Total	$ 10,878,611	$ 1,150,469	$ 893,979	$ 2,842,379	$ -	$ 10,080,680	$ 235,683

Transfers Between Levels

Transfers between Level 1 and Level 2, due primarily to changes in the volume and level of market activity for certain securities, were not significant during the year ended September 30, 2014.

Note 6. Investment Trusts (continued)

Refer to Note 9. Derivative Financial Instruments and Note 10. Investment Redemption Restrictions, Unfunded Commitments and Other Provisions for related disclosures pertaining to the Investment Trusts.

Note 7. Securities Lending

At September 30, 2013, the Plan participated in a securities lending program through agents whereby investment securities were loaned to counterparties. The securities lending program was terminated during the year ended September 30, 2014. The counterparties fully collateralized the loaned securities by providing cash, letters of credit or securities issued or guaranteed by the U.S. government. U.S. securities were loaned and collateralized at 102% of their fair values plus any accrued interest in the case of debt securities (105% for non-U.S. securities). All cash collateral was invested. The Plan could not sell or re-pledge non-cash collateral received and had the right to terminate a loan at any time. All collateral was reported at fair value. As the fair value of the securities loaned changed, the counterparties adjusted the collateral held by the Plan. The Plan recognized interest income and realized and unrealized gains and losses on the collateral.

The counterparties had the right to sell or re-pledge the borrowed securities. Upon the termination of the lending agreements, the counterparties were obligated to deliver identical securities as those originally borrowed and the Plan was obligated to return the value of the collateral originally received.

In accordance with ASC 860, *Transfers and Servicing*, the collateral held and the liability to return collateral under the securities lending program were presented on gross basis in the Plan's *Statement of Net Assets Available for Benefits* at September 30, 2013. The Plan had an enforceable right under the securities lending arrangement to offset collateral held against the liability to return collateral in the event of a counterparty default or non-performance to return identical securities borrowed.

The income earned by the Plan during the year ended September 30, 2014 under the securities lending program was not significant.

Note 8. Investment Risks

The IFC establishes the Plan's investment allocation policy and GMIMCo oversees the allocation of investments with a view towards achieving the desired investment objectives. The Plan, Master Trusts and Investment Trusts are/were exposed to various types of risks associated with the financial instruments and markets in which the Plan, Master Trusts and Investment Trusts invest. These risks include market risk, credit risk and liquidity risk. The overall risk management strategies and policies complement the Plan's investment strategy as discussed below.

Market Risk - Market risk includes the potential for both gains and losses, and encompasses currency risk, interest rate risk and price risk.

Currency Risk – The Plan, Master Trusts and Investments Trusts may/did invest in financial instruments denominated in foreign currencies and might be/were exposed to risks that the foreign currency exchange rates might fluctuate in a manner that adversely effects the value of foreign currency denominated assets or liabilities. Foreign currency contracts may be used to manage currency risk.

Interest Rate Risk – The Plan, Master Trusts and Investments Trusts may/did invest in fixed income securities for which any change to the relevant interest rates for particular securities might result in an investment manager being unable to secure similar returns upon expiration of contracts or the sale of securities. In addition, changes to prevailing interest rates or changes in expectations of future interest rates might result in an increase or decrease in the fair value of the securities held. Interest rate swaps and other financial derivative instruments may be used to manage interest rate risk.

Price Risk – Price risk is the risk that the value of the instrument will fluctuate as a result of changes in market prices, whether caused by factors specific to an individual investment, its issuer, or any factor affecting the value of financial instruments or securities. Plan assets are carried at fair value and all changes in market prices directly affect net assets available for benefits and such changes are recognized in the statement of changes in net assets available for benefits. Price risk is generally managed by constructing a diversified portfolio of financial instruments. In addition, price risk may be hedged using derivative instruments such as options, swaps or futures.

Credit Risk - Counterparty credit risk is the risk that a counterparty to a financial instrument will default on its commitment. Counterparty credit risk is primarily related to over-the-counter derivative instruments used to manage exposures related to interest rates on long-term securities and foreign currency exchange rate fluctuations. The risk of default can be influenced by various factors including macro-economic conditions, market liquidity, fiscal and monetary policies and counterparty-specific characteristics and activities. Certain agreements with counterparties employ set-off, collateral support arrangements and other risk mitigation procedures designed to reduce the net exposure to credit risk in the event of counterparty default. Credit policies and processes are in place to manage exposure to credit risk on an ongoing basis and to manage concentrations of counterparty risk by seeking to undertake transactions with large well-capitalized counterparties and by monitoring the creditworthiness of these counterparties.

Note 8. Investment Risks (continued)

Liquidity Risk - Liquidity risk is the risk that the Plan will encounter difficulty in meeting obligations associated with its financial liabilities, primarily benefit payments as they become due. This situation might arise due to circumstances outside the Plan's control, such as general market disruption or an operational problem affecting the Plan sponsor or third parties. The ability to sell assets might also be impaired if other market participants are seeking to simultaneously sell similar assets.

Certain investment funds, private equity and debt investments, real estate investments and derivative contracts owned by the Plan, Master Trusts or Investment Trusts may be/were illiquid. As a result, it may not be possible to quickly liquidate some of these investments at an amount close to or equal to fair value in order to meet liquidity requirements or to respond to specific events such as deterioration in the creditworthiness of any particular issuer or counterparty.

Illiquid investments held in the portfolio are generally long-term investments that complement the long-term nature of the Plan's accumulated plan benefits and are not used to fund benefit payments when currently due. GMIMCo monitors liquidity risk on an ongoing basis and has procedures in place designed to maintain flexibility in addressing Plan-specific, broader industry and market liquidity events.

The Plan's, Master Trusts' and Investment Trusts' investments, whose fair values were based on estimates in the absence of readily determinable fair values, aggregated approximately $12 billion and $13 billion at September 30, 2014 and 2013, respectively. The fair values of these investments represented approximately 21% and 22% of the Plan's net assets available for benefits at September 30, 2014 and 2013, respectively. Because of the inherent uncertainty of these estimates, the values for these types of investments may differ significantly from the fair values that would have been used had a ready market for these investments existed, and the differences could be material.

Note 9. Derivative Financial Instruments

The Plan, Master Trusts and the Investment Trusts may enter into various derivative financial instruments ("derivative contract(s)") to hedge or protect the underlying investments from changes in the interest rate, foreign exchange, commodities and securities markets. Losses may arise if the value of the derivative contract decreases due to an unfavorable change in the price of the underlying assets or if the counterparty does not perform under the contract. All derivative contracts are recorded at fair value.

Derivative contracts are classified by the following primary risks: interest rate risk, foreign currency exchange risk, credit risk, equity risk and commodity risk. To mitigate these risks, the Plan, Master Trusts and the Investment Trusts may enter into the following types of derivative contracts: swap agreements (including interest rate swaps and swaptions and credit default swaps), financial futures (including interest rate, foreign exchange and equity futures), foreign exchange forwards and exchange-traded and over-the-counter ("OTC") options (including foreign currency, equity and commodity options).

Interest rate contracts, including interest rate swaps, swaptions and financial futures, are generally used to reduce the sensitivity to changes in interest rates. In addition, interest rate swaps, swaptions and financial futures may be used to obtain desired market exposure, to implement asset mix rebalancing, to generate income at prevailing market rates and for other risk management purposes.

Note 9. Derivative Financial Instruments (continued)

Foreign currency contracts, as well as listed or OTC traded foreign currency options, foreign currency futures and related options on foreign currency futures are used as a short-term or long-term hedge against possible variations in foreign exchange rates and for other risk management purposes.

Commodity contracts include options on energy products. Commodity options are principally used to create an exposure to certain commodities, for hedging and risk management purposes or otherwise as part of a specific investment strategy.

Credit contracts, including total return swaps and credit default swaps, are used to mitigate the impact of fluctuating interest rates on specific assets, to reduce credit risk exposure to defaults of corporate and sovereign issuers and to manage other credit risk exposures.

Equity contracts include equity swaps, options and futures on equity securities. Equity options and futures are primarily used to rebalance the Plan's asset mix. Equity swaps and options, and to some extent futures, are used to create an exposure to equities and equity indices. Equity options and futures may also be used for hedging and risk management purposes, or otherwise as part of specific investment strategies.

The Plan's, Master Trusts' and Investment Trusts' maximum risk of loss from counterparty default, either as the protection seller or as the protection buyer, is the aggregate fair value of the derivative contracts with the counterparties. This risk is typically mitigated by having enforceable master netting agreements with collateral arrangements with the counterparties. The master netting agreements are supported by International Swaps and Derivatives Association ("ISDA") and certain other collateral agreements. The ISDA agreements characteristically provide for the offsetting of derivative assets and derivative liabilities only in the event of bankruptcy or default of either party to the agreement to determine a net close-out amount. ISDA agreements with certain counterparties permit offsetting across derivative type (i.e., swaps, options, forwards, etc.) and risk classification (i.e., interest rate, foreign currency, credit, etc.).

The Plan, Master Trusts and Investment Trusts or their respective counterparties may be required to post cash or securities collateral to secure a net close-out obligation if specified thresholds as defined in the ISDA agreement are met or exceeded. To the extent any amounts due from counterparties are not fully collateralized, the Plan, Master Trusts and the Investment Trusts bear the risk of loss from the counterparty's non-performance.

Specific derivative contracts, principally financial futures and cleared swaps, generally require the depositing of initial margin or collateral in the form of cash or high quality fixed income securities. Furthermore, financial futures and cleared swaps are settled on a daily basis. The party with a negative fair value delivers cash collateral to the counterparty with positive fair value representing the daily mark to market for variation margin.

All derivative contracts held by the Plan, Master Trusts and Investment Trusts are presented on a gross basis throughout these financial statements and are not offset even if the derivative contracts are subject to enforceable master netting arrangements.

Note 9. Derivative Financial Instruments (continued)

The fair value of derivative contracts held by the Plan and Master Trusts as of September 30, 2014 and 2013 are disclosed by risk classification in the following tables under the column "Gross Amount Presented" (in thousands). There were no derivative contracts held by the Investment Trusts as of September 30, 2014 and 2013. The tables also reflect the derivative contracts that are subject to enforceable master netting arrangements (or other similar agreements) but not offset and the application of any collateral held by or received from the counterparties as of September 30, 2014 and 2013.

	2014							
	Plan				Master Trusts			
		Gross Amounts Not Offset				Gross Amounts Not Offset		
Description	Gross Amount Presented	Financial Instruments	Collateral Pledged (Received)	Net Amount	Gross Amount Presented	Financial Instruments	Collateral Pledged (Received)	Net Amount
Derivative assets								
Interest rate contracts	$ 62,307	$ (56,207)	$ (3,130)	$ 2,970	$ -	$ -	$ -	$ -
Foreign currency contracts	45,072	(10,025)	(7,320)	27,727	-	-	-	-
Credit contracts	173	-	-	173	-	-	-	-
Equity contracts	74,950	(50,541)	(23,784)	625	1,548	-	-	1,548
	182,502	(116,773)	(34,234)	31,495	1,548	-	-	1,548
Derivative liabilities								
Interest rate contracts	(203,934)	64,084	133,315	(6,535)	(7,542)	-	-	(7,542)
Foreign currency contracts	(3,193)	2,148	680	(365)	-	-	-	-
Equity contracts	(83,344)	50,541	32,803	-	-	-	-	-
	(290,471)	116,773	166,798	(6,900)	(7,542)	-	-	(7,542)
	$ (107,969)	$ -	$ 132,564	$ 24,595	$ (5,994)	$ -	$ -	$ (5,994)

	2013							
	Plan				Master Trusts			
		Gross Amounts Not Offset				Gross Amounts Not Offset		
Description	Gross Amount Presented	Financial Instruments	Collateral Pledged (Received)	Net Amount	Gross Amount Presented	Financial Instruments	Collateral Pledged (Received)	Net Amount
Derivative assets								
Interest rate contracts	$ 52,837	$ (31,541)	$ (9,393)	$ 11,903	$ 1,554	$ (321)	$ -	$ 1,233
Foreign currency contracts	2,422	(2,422)	-	-	-	-	-	-
Credit contracts	163	-	-	163	-	-	-	-
Equity contracts	98,475	(86,076)	(8,062)	4,337	2,638	(202)	-	2,436
	153,897	(120,039)	(17,455)	16,403	4,192	(523)	-	3,669
Derivative liabilities								
Interest rate contracts	(210,050)	42,518	150,833	(16,699)	(6,780)	321	-	(6,459)
Foreign currency contracts	(49,279)	2,422	36,403	(10,454)	-	-	-	-
Equity contracts	(99,058)	75,099	23,959	-	(308)	202	106	-
	(358,387)	120,039	211,195	(27,153)	(7,088)	523	106	(6,459)
	$ (204,490)	$ -	$ 193,740	$ (10,750)	$ (2,896)	$ -	$ 106	$ (2,790)

Note 9. Derivative Financial Instruments (continued)

The amounts in the preceding tables included in the "Financial Instruments" column represent the offsetting of derivative assets and liabilities with the same counterparty pursuant to the associated master netting arrangement. The column entitled "Collateral Pledged (Received)" reflects the application of any collateral held by or received from counterparties in the form of initial cash or securities deposited (including variation margin payments/deposits pertaining to financial futures and cleared swaps), which amounts were limited to the fair value of the net asset/liability position of the respective open derivative contract(s). The "Net Amount" column illustrates what the net impact would be if all set-off rights were exercised.

The aggregate fair value of cash and securities collateral posted or received by the Plan and Master Trusts in connection with open derivatives and futures contracts at September 30, 2014 and 2013 was as follows (in thousands):

	2014		2013	
	Plan	Master Trusts	Plan	Master Trusts
Fair value of collateral posted	$ 267,711	$ -	$ 297,528	$ 16,196
Fair value of collateral received	$ 74,093	$ -	$ 34,194	$ -

All collateral pledged and received is restricted and cannot be invested, sold or re-hypothecated except in the event of default or bankruptcy. The Plan, Master Trusts and counterparties, as applicable, have an obligation to return collateral upon settlement and close-out of the derivative contracts.

The following table presents the net realized and unrealized gains (losses) of the derivative contracts (including foreign currency spot contracts) held by the Plan and Master Trusts. Amounts presented are for the year ended September 30, 2014 (in thousands):

	2014	
	Plan	Master Trusts
Interest rate contracts	$ (15,623)	$ (1,083)
Foreign currency contracts	123,260	(1,237)
Credit contracts	10	-
Equity contracts	46,142	558
Total	$ 153,789	$ (1,762)

The fair value of the derivative contracts are included in the respective captions – *Derivative assets, Derivative liabilities and Interests in Master Trusts* within the Plan's *Statements of Net Assets Available for Benefits.* Changes in the fair value of the derivative contracts are recorded in the respective captions – *Net realized and unrealized gain from derivatives* and *Net investment gain from Master Trusts* within the Plan's *Statement of Changes in Net Assets Available for Benefits.*

Note 9. Derivative Financial Instruments (continued)

The following table presents the derivatives activity within the Plan and Master Trusts based on the average notional amount of derivative contracts held throughout the year ended September 30, 2014 (in thousands). The notional amount represents the contractual amount applicable to the derivative contracts and not the amount at risk.

	2014	
	Plan	Master Trusts
Interest rate contracts	$ 12,537,140	$ 33,333
Foreign currency contracts	2,878,779	759
Credit contracts	15,507	-
Equity contracts	1,213	-
Total	$ 15,432,639	$ 34,092

Note 10. Investment Redemption Restrictions, Unfunded Commitments and Other Provisions

The Plan, Master Trusts and Investment Trusts held various investment funds, private equity and debt investments and real estate investments. Certain investment holdings are either represented by shares, units or other interests in which the NAV determined by the investment sponsor or manager is used as a practical expedient to estimate fair value. These investments may also contain redemption restrictions, have specified liquidation terms and conditions or require additional capital contributions. A discussion of these provisions for the respective investments underlying the Plan, Master Trusts and Investment Trusts follows.

Investment Funds

The investment funds held by the Plan, Master Trusts and Investment Trusts may be subject to initial period lock-up restrictions. An investment fund lock-up restriction is a provision which does not allow the investor to make a withdrawal from the fund during a specified initial period. In addition, investment funds may invest a portion of their assets in illiquid investments which are held in "side pockets" and represent separately held accounts. Certain investment funds may not be redeemed at all due to redemption restrictions imposed by fund managers. Distributions from such investment funds will be received as the underlying investments comprising these funds are liquidated.

The following describes the various investment funds and their related strategies held by the Plan, Master Trusts and Investment Trusts.

Equity funds primarily invest in U.S. equity securities as well as equity securities issued by companies incorporated, listed or domiciled in developed and/or emerging market countries. Also included in this group are equity long/short investment funds that attempt to profit from security mispricing in equity markets.

Fixed income funds invest in high quality and high yield fixed income securities of domestic and foreign public and private companies and government issuers. This category also reflects investment funds whose focus is to invest in fixed income instruments that allow fund managers to profit from mispricing of these instruments. Certain derivatives may be used for hedging purposes by some fixed income fund managers to limit exposure to various risk factors.

Multi-strategy funds represent investment funds that invest in broadly diversified portfolios of equity, fixed income and derivative instruments. Certain investment funds may also employ multiple alternative investment strategies, in combination, such as global macro, event-driven and relative value (which seeks to take advantage of pricing discrepancies between instruments including equities, debt, options and futures).

Funds of hedge funds invest in a portfolio of alternative investment funds. Funds of hedge fund managers typically seek to achieve their objectives by allocating capital across a broad array of alternative investment funds and/or investment managers. Included in this group is ARS which is managed by GMIMCo. Generally, investors in ARS do not have the right to redeem their interest from the fund. However, pursuant to ARS's offering documents and the Securities and Exchange Commission requirements for registered investment companies, redemption of interests from ARS may occur through a tender offer and payment for the interests tendered must be made within four-to-six months thereafter.

Note 10. Investment Redemption Restrictions, Unfunded Commitments and Other Provisions (continued)

Other investment funds invest in event-driven situations (i.e., mergers, hostile takeovers, reorganizations, recapitalizations, share buybacks or leveraged buyouts). This category also represents investment funds that employ other investment strategies such as global macro (i.e., investment in leveraged transactions) and managed futures.

The following tables summarize the fair value, redemption restrictions, unfunded commitments and other provisions related to certain investment funds directly held by the Plan at September 30, 2014 and 2013 (dollars in thousands).

	2014					
				Funds with Permitted Redemptions		
					Redemption	
Description	Fair Value	Unfunded Commitments	Not Redeemable*	Redeemable *	Frequency	Notice Period
Equity funds	$ 41,821	$ -	60%	40%	Weekly	5 Days
Multi-strategy funds[(a)]	720,335	-	1%	99%	Monthly, Quarterly	3 - 60 Days
Funds of hedge funds[(b)]	4,215,885	-	100%	0%	N/A	N/A
Other investment funds	232,108	-	0%	100%	Monthly	0 - 5 Days
	$ 5,210,149	$ -				

* Represents the ratio of the fair value of these investment funds to the total fair value of investment funds in this category.

	2013					
				Funds with Permitted Redemptions		
					Redemption	
Description	Fair Value	Unfunded Commitments	Not Redeemable*	Redeemable *	Frequency	Notice Period
Equity funds	$ 44,268	$ -	57%	43%	Weekly	5 Days
Fixed income funds	8,296	-	0%	100%	Quarterly	45 Days
Multi-strategy funds[(a)]	847,304	-	1%	99%	Monthly, Quarterly	3 - 60 Days
Funds of hedge funds[(b)]	3,831,498	-	100%	0%	N/A	N/A
Other investment funds[(c)]	227,585	-	2%	98%	Monthly	5 - 15 Days
	$ 4,958,951	$ -				

* Represents the ratio of the fair value of these investment funds to the total fair value of investment funds in this category.

(a) Approximately 0.7% (0.6% at September 30, 2013) of the fair value of the investment funds within this category had designated "side-pocket" investments. The nonredeemable investments within this category were expected to be liquidated within 4 years (5 years at September 30, 2013).

(b) Entire balance represents investment in ARS.

(c) Investment funds representing approximately 3% of the fair value within this strategy were subject to an initial lock-up period of 3 months.

Note 10. Investment Redemption Restrictions, Unfunded Commitments and Other Provisions (continued)

The following table summarizes the fair value, redemption restrictions, unfunded commitments and other provisions related to certain investment funds held by the Master Trusts and Investment Trusts at September 30, 2014 (dollars in thousands).

	2014					
				Funds with Permitted Redemptions		
					Redemption	
Description	Fair Value	Unfunded Commitments	Not Redeemable*	Redeemable *	Frequency	Notice Period
Master Trusts						
GMAM III						
Equity funds[(a)]	$ 4,978	$ -	100%	0%	N/A	N/A
Multi-strategy funds[(b)]	308,788	-	100%	0%	N/A	N/A
Other investment funds[(c)]	56,748	-	100%	0%	N/A	N/A
Total	$ 370,514	$ -				
GIFT						
Equity funds	$ 21,165	$ -	0%	100%	Daily	30 days
Investment Trusts						
Fixed income funds[(d)]	$ 114,925	$ -	42%	58%	Semi-Annually	90 days
Multi-strategy funds[(b)(e)]	33,440	-	100%	0%	N/A	N/A
Funds of hedge funds[(f)]	347,741	15,886	1%	99%	Semi-Annually	95 Days
Other investment funds[(g)]	51	-	100%	0%	N/A	N/A
Total	$ 496,157	$ 15,886				

* Represents the ratio of the fair value of these investment funds to the total fair value of investment funds in this category.

(a) Represents a single investment fund that has been designated as a "side-pocket" investment.
(b) Represents investment funds that were estimated to be liquidated within 4 years.
(c) Represents a single investment fund that was expected to be liquidated within 3 years.
(d) A single redeemable investment fund comprising 58% of the fair value of this strategy was subject to an initial lock-up period of 3 years.
(e) Investment funds representing 9% of the fair value had "side-pocket" investments.
(f) The redeemable investment funds of this strategy were subject to an initial lock-up period of 3 years.
(g) Represents a single investment fund that was in liquidation.

Note 10. Investment Redemption Restrictions, Unfunded Commitments and Other Provisions (continued)

The following table summarizes the fair value, redemption restrictions, unfunded commitments and other provisions related to certain investment funds held by the Master Trusts and Investment Trusts at September 30, 2013 (dollars in thousands).

	2013					
				Funds with Permitted Redemptions		
					Redemption	
Description	Fair Value	Unfunded Commitments	Not Redeemable*	Redeemable*	Frequency	Notice Period
Master Trusts						
GMAM II						
Equity funds[a]	$ 13,134	$ -	100%	0%	N/A	N/A
Multi-strategy funds[b]	12,257	-	100%	0%	N/A	N/A
Total	$ 25,391	$ -				
GMAM III						
Equity funds[a]	$ 4,969	$ -	100%	0%	N/A	N/A
Multi-strategy funds[b]	414,783	-	100%	0%	N/A	N/A
Other investment funds[c]	67,930	-	100%	0%	N/A	N/A
Total	$ 487,682	$ -				
GIFT						
Equity funds	$ 173,757	$ -	0%	100%	Daily, Monthly	30 days
Investment Trusts						
Fixed income funds[d]	$ 118,705	$ -	47%	53%	Semi-Annually	90 days
Multi-strategy funds[b][e]	25,940	-	100%	0%	N/A	N/A
Funds of hedge funds[f]	296,478	111,777	2%	98%	Semi-Annually	95 Days
Other investment funds[g]	866	-	100%	0%	N/A	N/A
Total	$ 441,989	$ 111,777				

* Represents the ratio of the fair value of these investment funds to the total fair value of investment funds in this category.

(a) Equity funds representing 20% of the fair value held by GMAM II and the entire balance held by GMAM III had designated "side-pocket" investments.

(b) Represents investment funds that were estimated to be liquidated within 5 years.

(c) Represents a single investment fund that was expected to be liquidated within 4 years.

(d) A single redeemable investment fund comprising 53% of the fair value of this strategy was subject to an initial lock-up period of 3 years.

(e) Investment funds representing 4% of the fair value had "side-pocket" investments.

(f) Investment funds representing 1% of the fair value had "side-pocket" investments. The redeemable investment funds of this strategy were subject to an initial lock-up period of 3 years.

(g) Represents a single investment fund that was in liquidation.

Note 10. Investment Redemption Restrictions, Unfunded Commitments and Other Provisions (continued)

Private Equity and Debt Investments

These investments represent private equity and debt funds that pursue multiple strategies, including venture capital, leveraged buyouts, distressed debt and private investments in public equity. In addition, these funds may be structured with a focus on domestic or foreign equity and debt. Private equity and debt investments do not permit redemptions and there is no public market for these investments. A typical private equity and debt investment is made in a partnership that has a ten-year term, with two-to-three one-year extensions to the partnership term with the consent of either the partnership's limited partner advisory committee or a majority of the limited partners. Generally, the only way an investor is able to exit a private equity and debt investment prior to liquidation of the partnership is to sell its interest in the partnership in the private secondary market for such interest at a discount that will vary from time-to-time depending on market supply and demand. Due to the nature and inherent illiquidity of private market investments, the range of estimated liquidation periods for these investments may differ from their contractual lives.

Neither the Plan nor the Master Trusts held any private equity and debt investments subject to disclosure at September 30, 2014 and 2013.

The following tables summarize the fair value, unfunded commitments and estimated liquidation periods of the private equity and debt funds held by the Investment Trusts as of September 30, 2014 and 2013 (dollars in thousands).

	2014				
			Estimated Liquidation Period*		
Description	Fair Value	Unfunded Commitments	In less than five years	Between five and ten years	In more than ten years
Venture capital	$ 1,672,941	$ 293,237	13%	53%	34%
Foreign equity	708,109	179,322	11%	72%	17%
Leveraged buyouts	1,674,356	548,078	5%	76%	19%
Distressed debt	856,922	138,659	12%	72%	16%
Other	457,716	34,875	9%	85%	6%
Total	$ 5,370,044	$ 1,194,171			

	2013				
			Estimated Liquidation Period*		
Description	Fair Value	Unfunded Commitments	In less than five years	Between five and ten years	In more than ten years
Venture capital	$ 1,566,407	$ 432,442	17%	47%	36%
Foreign equity	793,916	219,079	15%	61%	24%
Leveraged buyouts	1,844,563	661,472	9%	65%	26%
Distressed debt	1,110,580	184,872	17%	60%	23%
Other	469,010	48,420	29%	64%	7%
Total	$ 5,784,476	$ 1,546,285			

* Calculated based on the aggregate fair value in each asset category.

Note 10. Investment Redemption Restrictions, Unfunded Commitments and Other Provisions (continued)

Certain Investment Trusts were party to new private equity investments that required funding commitments aggregating $30 million and $83 million at September 30, 2014 and 2013, respectively. These investments were unfunded and had a zero fair value at the respective measurement dates.

Real Estate and Other Alternative Investments

These investments represent funds that primarily invest in entities which are principally engaged in the ownership, acquisition, development, financing, sale and/or management of income-producing real estate properties, including commercial and residential properties as well as energy, natural resources and other industrial assets. These funds typically seek long-term growth of capital and current income that is above average relative to public equity funds. These investments are generally not redeemable. Distributions from each fund will be received as the underlying investments are liquidated.

The Plan did not directly hold any real estate investments subject to disclosure at September 30, 2014 and 2013.

The following tables summarize the fair value, unfunded commitments and estimated liquidation periods of the real estate investments held by the Master Trusts and Investment Trust as of September 30, 2014 and 2013 (dollars in thousands):

	2014					
			Estimated Liquidation Period*			
Description	Fair Value	Unfunded Commitments	In less than one year	Between one and five years	Between six and ten years	In more than ten years
Master Trusts						
GMAMI						
Other	$ 920	$ -	0%	28%	0%	72%
Investment Trusts						
Core/core plus	$ 2,524,391	$ 121,329	0%	26%	14%	60%
Opportunistic	695,755	389,989	9%	87%	4%	0%
Other	404,065	227,055	58%	38%	4%	0%
Total	$ 3,624,211	$ 738,373				

	2013					
			Estimated Liquidation Period*			
Description	Fair Value	Unfunded Commitments	In less than one year	Between one and five years	Between six and ten years	In more than ten years
Master Trusts						
GMAMI						
Other	$ 1,263	$ -	0%	20%	0%	80%
Investment Trusts						
Core/core plus	$ 2,800,828	$ 68,407	17%	15%	4%	64%
Opportunistic	928,324	378,637	21%	71%	8%	0%
Other	337,910	196,476	27%	23%	50%	0%
Total	$ 4,067,062	$ 643,520				

* Calculated based on the aggregate fair value in each asset category.

Note 10. Investment Redemption Restrictions, Unfunded Commitments and Other Provisions (continued)

The "Core/Core Plus" category in the tables above for the Investment Trusts reflects approximately $723 million and $738 million of investments, at September 30, 2014 and 2013, respectively, which are held in entities managed by third party investment advisors. The "Opportunistic" category at both September 30, 2014 and 2013 included $8 million of similar third party managed investments. These investments are highly illiquid, generally cannot be redeemed and distributions from these entities are received upon liquidation of the underlying assets. Plan management has not established a liquidation date for approximately $460 million and $599 million of the aforementioned investments as of September 30, 2014 and 2013, respectively. These investments were assigned an estimated liquidation period of "more than ten years."

Note 11. Valuation of Level 3 Investments

The following table presents the valuation methodologies and assumptions used in the determination of the fair value of certain Level 3 investments held by the Plan, Master Trusts, and Investment Trusts at September 30, 2014. The Level 3 investments for which fair value (dollars in thousands) has been determined using NAV (or its equivalent) as a practical expedient or based on information received from third parties (e.g., pricing services, broker-dealers, external investment managers, etc.) without adjustment have been excluded.

	2014			
Description	Fair Value	Valuation Techniques	Unobservable Inputs	Range (Weighted Average)
Plan				
Equity securities	$ 905	Market comparables	EBITDA multiples	4.5x-7.8x (7.0x)
			Revenue multiples	0.9x-1.6x (1.2x)
			Discount for lack of marketability	15%-20% (17%)
		Discounted cash flows	Discount rate	13%-19% (17.7%)
Debt securities	3,452	Market comparables	Yield to maturity	12%
		Discounted cash flows	Discount rate	19%
			Estimated debt recovery	44.5%
Private equity and debt investments				
Other	45,436	Discounted cash flows	Discount rate	8%-30% (8.6%)
Derivatives	464	Discounted cash flows	Discount rate	10%
			Discount for lack of marketability	20%
		Intrinsic value	Discount rate	8%
Master Trusts				
Real estate and other alternative investments				
Other	1,151	Discounted cash flows	Discount rate	14.8%-16.4% (16.0%)
Investment Trusts				
Private equity and debt investments				
Leveraged buyouts	325,488	Market comparables	EBITDA multiples	5.6x-15.2x (10.7x)
			Book value multiples	0.9x-1x (1x)
		Discounted cash flows	Discount rate	11.3%-12.5% (11.3%)
			Terminal (exit) multiple	8x
Venture capital	62,135	Market comparables	EBITDA multiples	6.2x-12.5x (8.1x)
			Revenue multiples	2.1x-2.6x (2.4x)
Foreign equity	6,422	Market comparables	EBITDA multiples	9.6x
Other	43,945	Market comparables	EBITDA multiples	9.4x
			Book value multiples	1.5x
Real estate and other alternative investments				
Other	112,561	Discounted cash flows	Discount rate	10%
			Volume depletion rate	-24.5% to -3% (-17.4%)
			Wellhead price adjustment	-3.3% to 24.1% (3.5%)

Note 11. Valuation of Level 3 Investments (continued)

The following table presents the valuation methodologies and assumptions used in the determination of the fair value of certain Level 3 investments held by the Plan, Master Trusts and Investment Trusts at September 30, 2013. The Level 3 investments for which fair value (dollars in thousands) has been determined using NAV (or its equivalent) as a practical expedient or based on information received from third parties (e.g., pricing services, broker-dealers, external investment managers, etc.) without adjustment have been excluded.

	2013			
Description	Fair Value	Valuation Techniques	Unobservable Inputs	Range (Weighted Average)
Plan				
Debt securities	$ 30,319	Market comparables	EBITDA multiples	8x
			Yield to worst	12.1%-20.6% (18%)
		Discounted cash flows	Discount rate	17.7%
			Estimated debt recovery	47%
Private equity and debt investments				
Other	32,838	Market comparables	EBITDA multiples	0.3x-6x (5.3x)
			Yield to worst	12.1%
		Discounted cash flows	Discount rate	14.9%-18% (15.9%)
Derivatives	158	Market comparables	EBITDA multiples	5.6x
		Discounted cash flows	Discount rate	16.2%
Master Trusts				
Debt securities	61,952	Market comparables	EBITDA multiples	8x
			Yield to worst	12.1%-20.6% (18.1%)
		Discounted cash flows	Discount rate	17.7%
			Estimated debt recovery	47%-100% (99.1%)
Private equity and debt investments				
Other	18,471	Market comparables	EBITDA multiples	0.3x-6x (5.3x)
			Yield to worst	12.1%
		Discounted cash flows	Discount rate	14.9%-18% (15.9%)
Real estate and other alternative investments				
Other	1,130	Discounted cash flows	Discount rate	13%-16.5% (15.7%)
Derivatives	48	Market comparables	EBITDA multiples	5.6x
		Discounted cash flows	Discount rate	16.2%
Investment Trusts				
Equity securities	3,631	Market comparables	EBITDA multiples	25x
			Discount for lack of marketability	50%
Private equity and debt investments				
Leveraged buyouts	240,262	Market comparables	EBITDA multiples	6.1x-16.7x (8.8x)
			Book value multiples	0.97x
		Discounted cash flows	Discount rate	10.7%
			Terminal (exit) multiple	10x
Venture capital	56,361	Market comparables	EBITDA multiples	6x-15x (8.1x)
			Revenue multiples	1.6x-3x (2x)
Foreign equity	14,695	Market comparables	EBITDA multiples	7.4x-9.8x (9.3x)
Other	39,573	Market comparables	EBITDA multiples	7x
			Revenue multiples	1.2x
			Book value multiples	1.3x
Real estate and other alternative investments				
Other	158,633	Discounted cash flows	Discount rate	10%
			Volume depletion rate	-16.5% to -4.1% (-13.9%)
			Wellhead price adjustment	2.2% to 41.3% (8.4%)

Note 11. Valuation of Level 3 Investments (continued)

Discount rates, expected yields, multiples and depletion rates are determined based on inputs that market participants would use when pricing investments, including consideration of credit and liquidity risk as applicable. An increase in the discount rate, expected yield or depletion rate would result in a decrease in the fair value of the investment. An increase in a multiple would favorably affect fair value.

Note 12. Termination Priorities

Although it has not expressed any intention to do so, GM has the right under the Plan, in certain circumstances and subject to collective bargaining obligations, to discontinue its contributions at any time and to terminate the Plan in accordance with the provisions set forth in ERISA. If GM exercises its right to terminate the Plan voluntarily, participants will receive the full amount of their benefit entitlement as of the date of termination.

In the event that the Plan is terminated under a distress termination, the net assets of the Plan will be allocated for payment of Plan benefits to the participants in an order of priority determined in accordance with ERISA, applicable regulations thereunder and the Plan document.

Certain benefits under the Plan are insured by the Pension Benefit Guaranty Corporation ("PBGC"). Generally, the PBGC guarantees most vested normal age retirement benefits, certain early retirement benefits and certain disability and survivor pensions. However, the PBGC does not guarantee all types of benefits under the Plan and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination, subject to a statutory ceiling on the amount of an individual's monthly benefit.

Whether all participants receive their benefits should the Plan be terminated under a distress termination at some future date will depend on the sufficiency, at that time, of the Plan's net assets to provide those benefits, the priority of those benefits to be paid and the level and type of benefits guaranteed by the PBGC at that time. Some benefits may be fully or partially provided for by the then-existing assets and the PBGC guaranty, while other benefits may not be provided for at all.

Note 13. Federal Income Tax Status

The Internal Revenue Service determined and informed the Company by a letter dated March 14, 2014 that the Plan and related trusts were designed in accordance with applicable provisions of the IRC. Management believes the Plan is designed and is being operated in compliance with the applicable provisions of the IRC, and the Plan and related trusts continue to be tax-exempt. Therefore, no provision for income taxes has been included in the Plan's financial statements.

The Plan's management has analyzed the tax positions taken by the Plan and has concluded that as of September 30, 2014, there were no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to audit by taxing jurisdictions. There are currently no audits for any tax periods in progress. Plan management believes the Plan is no longer subject to audit for periods prior to the 2011 plan year.

Note 14. Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those future periodic payments which are attributable to the service participants have rendered under the Plan's provisions. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated participants or their beneficiaries, (b) beneficiaries of employees who have died and (c) active participants or their beneficiaries.

The actuarial present value of accumulated plan benefits is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money through discounts for interest and the probability of payment by means of decrements such as for death, disability, withdrawal or retirement between the valuation date and the expected date of payment. The actuarial assumptions are based on the presumption that the Plan will continue. Different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits if the Plan were to terminate.

The following significant actuarial assumptions were used in the valuations for the years ended September 30, 2014 and 2013:

- The interest rate used to discount accumulated plan benefits was 3.95% and 4.34% at September 30, 2014 and 2013, respectively.
- As of September 30, 2014, the mortality of retired and non-retired participants was estimated using 2014 GM Specific Hourly Male and Female Mortality tables projected with Scale AA from October 1, 2010 to September 30, 2014 and thereafter with MP-2014 with 0.75% ultimate rate. At September 30, 2013, the mortality of retired and non-retired participants was estimated using GM Specific healthy and disabled mortality tables for hourly males and females. These mortality tables were projected with 100% scale AA from October 1, 2004.
- The withdrawal rate, retirement rate and incidence of total and permanent disability were based on GM experience.
- The weighted average basic benefit per month, per year of credited service for those hired before October 1, 2007 for retirements occurring on October 1, 2010 and later, was $54.01 for UAW and International Union Electrical Workers – Communication Workers of America employees and $51.36 for all other hourly employees.
- Also included in accumulated plan benefits were assumptions for early retirement supplements, interim supplements and temporary benefit levels as bargained with the UAW and other labor unions.
- For the years ended September 30, 2014 and 2013, it was assumed that approximately 75% of all male participants and 35% of all female participants would not reject the surviving spouse coverage, and the husband-wife age difference is three years for males and two years for females.

The increase in accumulated plan benefits of approximately $4.5 billion due to changes in actuarial assumptions includes: 1) $2.5 billion attributable to the decrease in the discount rate from 4.34% to 3.95% and 2) $2.0 billion related to the application of updated mortality improvement tables and related assumptions published by the Society of Actuaries' Retirement Plans Experience Committee in October 2014. The experience gain of approximately $294.9 million was due to greater than expected retirements, terminations and deaths, and participant census data refinements.

Note 15. Employer Contributions

For the year ended September 30, 2014, the Company met the minimum funding requirements under ERISA and no contributions were due.

Pursuant to the terms of a settlement agreement related to a certain claim filed under the Contracts Disputes Act, 41 U.S.C., GM made a cash contribution to the Plan in the amount of $23.6 million in June 2015. A contribution receivable was recorded at September 30, 2014 in accordance with the Plan's accounting policy.

Note 16. Related-Party Transactions

The Plan, Master Trusts and Investment Trusts entered into related-party transactions which generally include investments or transactions with trustees, fund managers, GM Company and its subsidiaries and other GM sponsored benefit plans as described throughout these financial statements. Such transactions were within the scope of the investment guidelines as established by the IFC.

Note 17. Reconciliation of Financial Statements to the Form 5500

There were no reconciling differences between the amounts reported in the *Statements of Net Assets Available for Benefits* or in the *Statement of Changes in Net Assets Available for Benefits* per these financial statements and the respective Forms 5500 as of September 30, 2014 and 2013 and for the year ended September 30, 2014.

Note 18. Subsequent Events

Subsequent events have been evaluated through June 19, 2015 which is the date these financial statements were available to be issued.

SUPPLEMENTAL SCHEDULES

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS
(HELD AT END OF YEAR)
AS OF SEPTEMBER 30, 2014
(in thousands)

EMPLOYER ID: 27-0383222
PLAN NUMBER: 003

	(a) (b) Identity of Issue, Borrower, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
*	Investment in First Plaza Group Trust (25-6295264)	Common/Collective Trust	6,457,845	6,074,061
*	Investment in First Plaza Group Trust II (26-6389533)	Common/Collective Trust	610,543	624,293
*	Investment in White Plaza Group Trust (11-3317084)	Common/Collective Trust	953,006	841,336
	Total Investment Trusts		8,021,394	7,539,690
	Directly held investments:			
	Cash equivalents and other short-term investments (see attached)	Cash equivalents and other short-term investments	39,484	39,546
	Equity securities (see attached)	Equity securities	3,720,777	4,675,000
	Debt securities (see attached)	Debt securities	34,475,878	35,189,516
**	Investment funds (see attached)	Investment funds	4,182,547	5,239,699
	Private equity and debt investments (see attached)	Private equity and debt investments	39,805	45,436
	Real estate and other alternative investments (see attached)	Real estate and other alternative investments	332,959	428,515
	Derivative assets (see attached)	Derivatives	47,944	182,502
	Derivative liabilities (see attached)	Derivatives	(55,351)	(290,471)
	Total directly held investments		42,784,043	45,509,743
	Total investments		$ 50,805,437	$ 53,049,433

* Denotes parties-in-interest.

** Includes ARS with a cost of $3,294,965 and current value of $4,215,885 ARS is a party-in-interest.

Note:
In compliance with the Department of Labor's Rule and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, investments in Master Trust assets are excluded from this schedule.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

SCHEDULE H, PART IV, LINE 4j—SCHEDULE OF REPORTABLE TRANSACTIONS
FOR THE YEAR ENDED SEPTEMBER 30, 2014
(in thousands, except number of transactions)

EMPLOYER ID: 27-0383222
PLAN NUMBER: 003

(a) Identity of Party Involved	(b) Description of Asset	Number of Transactions	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Assets on Transaction Date	(i) Net Gain (Loss)
Single transactions:							
No single transaction equaled or exceeded the 5% reporting threshold as defined in the Department of Labor's Rules and Regulation for Reporting and Disclosure.							
Series of transactions:							
U.S. Government	US Treasury notes & bonds 02/15/2040, 4.625%	57	$ 1,273,833	$ -	$ -	$ 1,273,833	$ -
U.S. Government	US Treasury notes & bonds 02/15/2040, 4.625%	55	-	1,375,250	1,355,687	1,375,250	19,563
U.S. Government	US Treasury notes & bonds 08/15/2043, 3.625%	175	1,288,182	-	-	1,288,182	-
U.S. Government	US Treasury notes & bonds 08/15/2043, 3.625%	219	-	1,383,723	1,368,605	1,383,723	15,118
U.S. Government	US Treasury notes & bonds 11/15/2043, 3.750%	344	1,912,423	-	-	1,912,423	-
U.S. Government	US Treasury notes & bonds 11/15/2043, 3.750%	314	-	1,458,887	1,437,071	1,458,887	21,816
U.S. Government	US Treasury notes & bonds 02/15/2044, 3.625%	342	1,887,515	-	-	1,887,515	-
U.S. Government	US Treasury notes & bonds 02/15/2044, 3.625%	298	-	1,400,021	1,368,940	1,400,021	31,081
U.S. Government	US Treasury notes & bonds 05/15/2024, 2.500%	284	3,246,793	-	-	3,246,793	-
U.S. Government	US Treasury notes & bonds 05/15/2024, 2.500%	269	-	3,232,740	3,231,098	3,232,740	1,642

Part V – Summary of plan provisions

Plan Provisions

The plan was originally effective October 1, 1950 (as amended through October 1, 2013)

Covered employees

Any full time hourly-rate employee with unbroken Seniority prior to September 30, 2007 or Tier I full time hourly-rate employees

Seniority

Seniority is the period following the most recent date of hire.

Definitions

Credited service

Credited Service is computed for each calendar year for each employee on total hours compensated. A full year of Credited Service is 1,700 or more compensated hours, a proportionate credit is given to the nearest 1/10 of a year.

Vesting

5 years of elapsed time Service.

Normal retirement date (NRD)

First of month coinciding with or next following the attainment of age 65.

Eligibility Requirements

Normal retirement: age 65.

Voluntary Early Retirement: age 60 with 10 years of service, ages 55-59 and 85 points, or any age and 30 years of service.

Consent Early Retirement: age 55 with 10 years of service and satisfies objective standards as set forth in the Plan.

Total and Permanent Disability Retirement: 10 years of service and *totally and permanently disabled prior to age 65.*

Vested Deferred Benefit: 5 years of elapsed time Credited Service.

Pre-Retirement Survivor Benefit: 5 years of elapsed time Credited Service.

Monthly Retirement Benefits

Basic Benefit payable for life; rate per year of credited service:

Benefit Class Code	Current Plan (UAW and IUE)	Current Plan (all others)
A	$53.55	$50.90
B	53.80	51.15
C	54.05	51.40
D	54.30	51.65

Early Retirement Supplement payable to age 62 or, for certain employees, the age at which they are eligible for 80% of an unreduced Social Security benefit (the “80% date”), for employees retiring with 30 or more years of service is equal to

$3,170 ($3,020) minus the Basic Benefit after reduction for early retirement but prior to any reduction for the survivor option and after reduction for any temporary benefit which might be payable for UAW members under the current plan (for non-UAW members under the current plan and for all under the prior plan).

Temporary Benefit payable to age 62 or the "80% date" for Consent Early Retirements and Total and Permanently Disability Retirements: rate per year of credited service is $51.40 (49.80) up to a maximum benefit of $1,542 ($1,494) for UAW members under the current plan (for non-UAW members under the current plan and for all under the prior plan).

Interim Supplement payable to age 62 or the "80% date" with employees retiring voluntarily with less than 30 years of service is equal to the rate shown below per year of credited service:

Age at Retirement	Current Plan (UAW & IUE)	Current Plan (all others)
55	$22.60	$21.90
56	26.70	25.85
57	32.25	31.25
58	37.80	36.60
59	42.20	40.85
60	48.85	47.30
61	48.85	47.30

Special Survivor Benefit: $14.10 for UAW and IEU, $13.10 for all others per month per year of credited service for surviving spouses of retirees who retired prior to January 1, 1962 and elected the special survivor option first available in 1968 are entitled to a survivor benefit for life upon the death of the retiree.

Early retirement reduction factors

The sample early retirement reduction are shown below:

	Percentage	
Age	**Retirement Eligible**	**Vested Termination**
42	21.0%	N/A
45	26.1%	N/A
50	38.3%	N/A
55	57.9%	42.8%
60	86.7%	64.0%
62	100.0%	78.4%
65	100.0%	100.0%

Eligibility and Benefits Paid Upon the Following Events

Normal retirement	Unreduced basic benefit.
Early retirement	Ages 62-65: unreduced Basic Benefit. Ages 60-62 with less than 85 points: Basic Benefit reduced by table from age 62 plus Interim Supplement. Prior to age 62 with 30 years of service or age 55 and over with 85 points: Basic Benefit reduced by table plus Early Retirement or Interim Supplement. Basic Benefit unreduced for payments after 62.
Consent Early Retirement	Unreduced Basic Benefit plus Temporary Benefit. May be eligible for Early Retirement Supplement.
Total and Permanent Disability	Unreduced Basic Benefit plus Temporary Benefit. May be eligible for Early Retirement Supplement.
Vested Deferred Benefits	Basic Benefit payable at age 65 (employee may elect a reduced pension starting as early as age 55).
Pre-Retirement Survivor Benefit	Basic Benefit determined as if the employee had retired voluntarily on the date of death without rejection of the surviving spouse option. If the employee is not eligible to retire, 50% of the accrued benefit as of the date of death is paid to the surviving spouse. The surviving spouse may elect to begin receiving this benefit following the employee's 65th birthday or to begin receiving a reduced benefit as early as the employee's 55th birthday.
Surviving Spouse Coverage	(a) Applies to Basic Benefit. (b) Generally effective at retirement, except deferred to age 55 for disability retirements with less than 30 years of service. (c) Adjustment factor is 95% plus (minus) ½% for each year in excess of 5 that the spouse's age exceeds (is less than) the employee's age. Maximum 100%. (d) Surviving spouse receives 65% of 95% (adjusted for age) of the employee's benefit. (e) For voluntary early retirements eligible for a re-determined benefit at age 62, the amount of benefit for the surviving spouse is based on the re-determined amount payable after 62. (f) Restoration of full basic benefit at the spouse's death by application of the employee. Upon remarriage the employee may re-elect the option.

Other Plan Provisions

Special Provisions for Foundry and Asbestos Service

Employees who retire with years of service accrued on certain foundry and asbestos jobs receive additional credited service related thereto. Total credited service for any such employee is

(i) Service otherwise credited plus

(ii) Years of Foundry or Asbestos Service	Additional credited service
0 - 10.0	0%
10.1 – 25.0	33 1/3% of all service in excess of 10.0 years.
25.1 and over	20% of all such service.

Divestiture

Certain former employees continue to accrue service while employed at a divested unit for purposes of satisfying eligibility conditions for GM retirement benefits. Also, for certain former employees, the GM benefit is based on the benefit unit in effect at the date of separation from the divested unit. There are also certain former employees who continue to accrue full GM benefits for service with a divested unit through the particular date set in the respective sales agreements.

GM Delphi Benefit Guarantee Uplift

Active and retired UAW and IUE Benefit Guarantee Covered participants in the Delphi Hourly-Rate Employees Pension Plan are provided the difference in benefits resulting from the changes in benefit units at 10/1/2007 from the GM plan. .

GM Delphi Benefit Guarantee 7 Years of Service Benefit Guarantee

Active UAW, IUE, and USW Benefit Guarantee Covered participants in the Delphi Hourly-Rate Employees Pension Plan will receive a maximum seven years of benefit guarantee service accruals in the General Motors hourly plan beginning December 1, 2008.

GM Delphi Benefit Guarantee Top-Up

Eligibility Conditions: UAW, IUE and USW union members hired prior to February 28, 1999 (Seniority before May 28, 1999).

Covered Benefits: Delphi Hourly Plan Benefits based on plan provisions in effect prior to the plan termination that are not paid by the PBGC.

Pension Increases	This report reflects the 2007 UAW contract adopted in 2007 and the special termination benefit for Moraine. Nexteer DBG participants who were affected by the sale of GM Global Steering Solutions, LLC in December 2010 will continue to accrue under the 7-year service benefit while they remain active at the divested unit.

Future Plan Changes

No future plan changes were recognized in determining pension cost or in determining minimum and maximum contributions.

Changes in Benefits Valued Since Prior Year

There has been no change in benefits valued since the prior valuation.

Schedule SB, Line 32 - Schedule of Amortization Bases
General Motors Hourly-Rate Employees Pension Plan
EIN/PIN 27-0383222/003

Type of Base	Year Established	Initial Amount	Remaining Amortization Period (Years)	Outstanding Balance	Amortization Payment	
1 Shortfall	10/1/2012	(497,834,666)	6	(419,671,841)	(78,162,825)	
2 Shortfall	10/1/2011	1,368,271,238	5	932,427,926	217,921,656	
3 Shortfall	10/1/2010	16,680,968,000	12 *	14,038,797,365	1,744,711,000	**
Total				14,551,553,450	1,884,469,831	

* Funding relief under the Pension Act of 2010 was elected for the 2011 plan year using the 15-year amortization method.
** Amount reflects installment acceleration amount (IAA) of $108,500,000 for the 2013 plan year.

Part V– Statement of actuarial assumptions and methods

Economic Assumptions

Interest rate basis: Segment rates based on bond yields during the fourth month preceding the valuation date.

- Applicable month: June, 2013

Interest Rates:	Not reflecting MAP-21 corridor	Reflecting HATFA/MAP-21 corridor
First segment rate	1.43%	5.23%
Second segment rate	4.10%	6.51%
Third segment rate	5.15%	7.16%
Effective interest rate	4.19%	6.53%

Expected Return (before applying limitation under Notice 2009-22):	Year Ending 9/30/2014	Year Ending 9/30/2013
	6.41%	5.64%

Demographic Assumptions

Inclusion date

The valuation date coincident with or next following the date on which the employee begins to earn Credited Service.

New or rehired employees

It was assumed there will be no new or rehired employees.

Mortality

- Healthy

GM Specific Hourly Healthy Male Mortality Table projected with 100% scale AA from 10/1/2004 is used for healthy mortality for males.

GM Specific Hourly Healthy Female Mortality Table projected with 100% scale AA from 10/1/2004 is used for healthy mortality for females.

The sample rates at 10/1/2013 by gender are shown below:

	Percentage not surviving during the year	
Age	**Males**	**Females**
20	0.0263%	0.0152%
30	0.0715%	0.0229%
40	0.1674%	0.1109%
50	0.3099%	0.2357%
60	0.7646%	0.6576%
70	2.1821%	2.0001%
80	6.4356%	5.0096%
90	18.0950%	14.6179%
100	35.4990%	32.5214%

- Disabled

GM Specific Hourly Disabled Male Mortality Table projected with 100% scale AA from 10/1/2004 is used for disability mortality for males.

GM Specific Hourly Disabled Mortality Table projected with 100% scale AA from 10/1/2004 is used for disabled mortality for females.

The sample rates at 10/1/2013 by gender are shown below:

	Percentage not surviving during the year	
Age	**Males**	**Females**
20	0.0263%	0.0152%
30	0.3662%	0.0229%
40	1.2190%	0.1982%
50	1.6731%	0.5837%
60	2.6251%	1.6679%
70	4.8368%	3.1981%
80	10.3730%	6.4577%
90	23.7132%	14.9411%
100	36.1088%	35.8311%

Disability rates

The rates at which participants become disabled by age are shown below:

	Percentage becoming disabled during the year	
Age	**Current**	**Prior**
40	0.25%	0.49%
45	0.46%	0.87%
50	0.70%	1.24%
55	0.85%	1.54%
60	0.85%	1.71%
65	0.00%	0.00%

*Utilization of SSDIB related to temporary benefits is assumed to be 80%. Participants on SSDIB do not receive the temporary supplement, and disability commencements assumed to be utilizing SSDIB will not receive the temporary supplement.

Withdrawal rates

Representative termination rates not due to disability, retirement or mortality

Attained Age	Percentage leaving during the year Completed years of service						
	0	**1**	**2**	**3**	**4**	**5 and over (Current)**	**5 and over (Prior)**
25	21.9%	6.7%	4.1%	3.8%	3.5%	2.0%	3.8%
30	22.5%	6.3%	3.8%	3.6%	2.9%	1.3%	2.8%
35	15.0%	7.4%	3.7%	3.6%	2.7%	1.3%	2.3%
40	9.2%	7.6%	3.5%	3.0%	2.3%	1.3%	1.5%
45	7.0%	6.3%	3.2%	2.6%	1.9%	0.9%	0.8%
50	5.6%	5.4%	3.1%	2.4%	1.8%	0.9%	0.3%
55+	5.5%	5.1%	2.7%	2.3%	1.6%	0.9%	0.0%

Note that the above termination rate is applicable only where there is no voluntary early retirement rate.

Retirement rates

For purposes of determining the Funding Target and Target Normal Cost (both disregarding at-risk assumptions), the rates at which participants retire by age and by service are shown below.

	Percentage retiring during the year				
Age	Voluntary early 30-32 years (current)	Voluntary early 30-32 years (prior)	Voluntary early > 32 years	Voluntary early other	Consent early retirement
50	7.5%	15.0%	0.0%	0.0%	N/A
52	9.0%	15.0%	8.0%	0.0%	N/A
55	14.0%	19.0%	11.0%	0.0%	2.0%
57	18.0%	19.0%	11.0%	1.0%	2.0%
60	23.0%	23.0%	13.0%	7.0%	2.0%
62	26.0%	26.0%	20.0%	16.0%	0.0%
65	30.0%	30.5%	30.5%	30.5%	0.0%
67	30.0%	20.5%	20.5%	20.5%	0.0%
70	100.0%	100.0%	100.0%	100.0%	0.0%

The factors below are used to modify retirement rates in years 2013 to 2015 due to accelerated attrition programs offered in 2006, 2008 and 2009.

	Over 32 Years of Service	Consent Early	30-32 & Other (current)	30-32 Years of Service (prior)	Other (prior)
2013	65.1%	66.5%	100.0%	65.1%	39.9%
2014	52.8%	80.0%	100.0%	52.8%	33.6%
2015	74.0%	80.0%	100.0%	74.0%	59.0%
2016	100.0%	100.0%	100.0%	100.0%	100.0%

All participants on layoff from closed plants in remote locations who are retirement eligible are expected to retire under the applicable provision in the first quarter of 2014. Other participants who do not meet these criteria are expected to remain on layoff with no future pension accruals to the MSR eligibility date. Participants who cannot reach MSR eligibility are expected to terminate immediately.

Form of payment	The normal forms of payment are single life annuity or joint annuity with 65% survivor option for all benefits with exception of the Early Retirement Supplements, Temporary and Interim benefits. Employee's Basic benefit restores under 65% survivor option after spouse's death. The normal forms of payments are temporary annuity for the Early Retirement Supplements, Temporary and Interim benefits. It is assumed 100% deferred vested participants elected to take deferred annuity form of payment.
Assumptions Used with Respect to the Survivor Options	For purposes of valuing the pre-retirement surviving spouse's benefit, it is assumed that 75% (prior: 80%) of male employees and 35% (prior: 40%) of female employees would not reject the automatic survivor benefit election.
Spouse age	The husband-wife age difference is three years for males and two years for females.
Average Benefit Unit	The average Part A basic benefit unit is assumed to be $54.01 per month per year of service for UAW and IUE members and $51.36 per month per year of service for all others.
Administrative expenses	The assumed plan-related expenses are $106,277,000 for the current year and $78,262,000 for the prior year.
At-risk assumptions	For at-risk calculations, all participants eligible to elect benefits during the current and subsequent ten plan years are assumed to commence benefits at the earliest possible date under the plan, but not before the end of the current plan year, except in accordance with the regular valuation assumptions. In addition, all participants (not just those eligible to begin benefits within the next 11 years) are assumed to elect the most valuable form of benefit under the plan.
Timing of benefit payments	Annuity payments are payable monthly at the beginning of the month.

Methods

Valuation date	First day of plan year for the twelve-month period ends September 30, 2014.
Funding target	Present value of accrued benefits
Target normal cost	Present value of benefits expected to accrue during plan year plus plan-related expenses expected to be paid from plan assets during plan year.
Actuarial value of assets	Average of the fair market value of assets on the valuation date and the two immediately preceding valuation dates, adjusted for contributions, benefits, administrative expenses and expected earnings (with such expected earnings limited as described in IRS Notice 2009-22) . The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for the 2012 plan year.) The method of computing the actuarial value of assets complies with rules governing the calculation of such values under the Pension Protection Act of 2006 (PPA). These rules produce smoothed values that reflect the underlying market value of plan assets but fluctuate less than the market value. As a result, the actuarial value of assets will be lower than the market value in some years and greater in other years. However, over the long term under PPA's smoothing rules, the method has a significant bias to produce an actuarial value of assets that is below the market value of assets if the actual expected return exceeds limits required under IRS Notice 2009-22.
Benefits not valued	All benefits described in the Plan Provisions section of this report were valued based on discussions with GM regarding the likelihood that these benefits will be paid. Note that the Mutually Satisfactory plant closing benefits for age 50 with 10 years of credited service are not assumed in future years and are not valued in this valuation. Towers Watson has reviewed the plan provisions with GM and, based on that review, is not aware of any significant benefits required to be valued that were not.
Change in assumptions and methods since prior valuation	The assumed plan related expenses added to the target normal cost were changed from $78,282,000 for 2012 to $106,277,000 for 2013. There was a change in the interest crediting rate for certain former Saturn employees and this change was treated as an assumption change. There was a change in demographic assumptions (retirement rates for service between 30-32 years, disability rates, ultimate withdrawal rates, and the percent electing joint and survivor benefit options). These assumptions were approved by the IRS on February 4, 2015.

Schedule SB, Line 23 – Information on Use of Substitute Mortality Tables
General Morots Hourly-Rate Employees Pension Plan
EIN/PIN 27-0383222/003

The IRS has approved GM's use of plan specific mortality tables based on GM's on mortality experience for funding purposes.

GM Specific Hourly Healthy Male Mortality Table projected with 100% scale AA from 10/01/2004 is used for healthy mortality for males for current and prior valuations.

GM Specific Hourly Healthy Female Mortality Table projected with 100% scale AA from 10/01/2004 is used for healthy mortality for females for current and prior valuations.

GM Specific Hourly Disabled Male Mortality Table projected with 100% scale AA from 10/01/2004 is used for disabled mortality for males for current and prior valuations.

GM Specific Hourly Disabled Female Mortality Table projected with 100% scale AA from 10/01/2004 is used for disabled mortality for females for current and prior valuations.

Schedule SB, Line 24 – Change in Actuarial Assumptions
General Motors Hourly-Rate Employees Pension Plan
EIN/PIN 27-0383222/003

The assumed plan-related expenses added to the target normal cost were changed from $78,282,000 for 2012 to $106,277,000 for 2013.

There was a change in the interest crediting rate for certain former Saturn employees, and this change was treated as an assumption change.

There was a change in demographic assumptions (retirement rates for service between 30-32 years, disability rates, ultimate withdrawal rates, and the percent electing joint and survivor benefit options). These assumptions were approved by the IRS on February 4, 2015.

Schedule SB, Line 26

Schedule of Active Participant Data as of October 1, 2013

General Motors Hourly-Rate Employees Pension Plan

EIN/PIN 27-0383222/003

Attained Age	Completed Years of Credited Service																					
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34		35 to 39		40 & Over		Total	
	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.
Under 25	1	-	1	-	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	9	$ -
25 to 29	8	-	3	-	454	$ 60,301	20	$ 62,055	-	-	-	-	-	-	-	-	-	-	-	-	485	$ 60,022
30 to 34	2	-	24	$ 59,712	501	$ 60,155	571	$ 60,589	16	-	-	-	-	-	-	-	-	-	-	-	1,114	$ 60,415
35 to 39	30	$ 60,672	73	$ 60,008	478	$ 59,645	1,299	$ 60,480	1,013	$ 61,169	47	$ 62,518	-	-	-	-	-	-	-	-	2,940	$ 60,605
40 to 44	32	$ 57,345	130	$ 55,338	459	$ 58,456	1,488	$ 60,602	2,155	$ 61,155	205	$ 64,770	4	-	-	-	-	-	-	-	4,473	$ 60,664
45 to 49	36	$ 60,203	133	$ 52,410	372	$ 58,433	1,171	$ 60,782	1,683	$ 61,469	416	$ 64,571	1,297	$ 61,128	33	$ 62,673	-	-	-	-	5,141	$ 61,022
50 to 54	21	$ 55,947	133	$ 54,751	335	$ 58,154	771	$ 60,951	1,121	$ 61,613	505	$ 64,055	2,779	$ 61,934	1,405	$ 62,046	910	$ 62,065	16	-	7,996	$ 61,672
55 to 59	22	$ 48,317	115	$ 47,333	243	$ 57,900	407	$ 60,671	605	$ 61,681	330	$ 64,213	1,994	$ 63,604	1,712	$ 62,039	3,810	$ 62,159	501	$ 62,493	9,739	$ 62,116
60 to 64	3	-	88	$ 50,362	106	$ 58,659	144	$ 60,798	207	$ 61,384	141	$ 64,121	943	$ 64,161	655	$ 63,379	942	$ 62,456	1,406	$ 62,123	4,635	$ 62,465
65 & Over	-	-	41	$ 45,823	43	$ 56,105	20	$ 59,917	42	$ 58,922	28	$ 60,664	150	$ 63,275	147	$ 64,303	203	$ 62,424	674	$ 61,934	1,348	$ 61,589
Total	155	$ 56,549	741	$ 52,976	2,998	$ 59,103	5,891	$ 60,667	6,842	$ 61,347	1,672	$ 64,208	7,167	$ 62,574	3,952	$ 62,353	5,865	$ 62,201	2,597	$ 62,154	37,880	$ 61,531

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

EMPLOYER ID: 27-0383222
PLAN NUMBER: 003

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
*	BRIDGEWATER STIF II	Cash equivalents and other short-term investments	39,484	39,546
		Total Cash equivalents and other short-term investments	**39,484**	**39,546**
	1ST SOURCE CORP COMMON STOCK NPV	Equity securities	288	357
	2U INC COMMON STOCK USD.001	Equity securities	559	566
	3I GROUP PLC COMMON STOCK GBP.738636	Equity securities	82	120
	3M CO COMMON STOCK USD.01	Equity securities	5,718	8,291
	77 BANK LTD/THE COMMON STOCK	Equity securities	8	11
	A2A SPA COMMON STOCK EUR.52	Equity securities	5	5
	AAR CORP COMMON STOCK USD1.	Equity securities	307	378
	ABB LTD REG COMMON STOCK CHF1.03	Equity securities	957	980
	ABBOTT LABORATORIES COMMON STOCK NPV	Equity securities	7,651	10,253
	ABBVIE INC COMMON STOCK USD.01	Equity securities	6,211	11,700
	ABC MART INC COMMON STOCK	Equity securities	16	20
	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01	Equity securities	1,107	927
	ABERDEEN ASSET MGMT PLC COMMON STOCK GBP.1	Equity securities	81	118
	ABERTIS INFRAESTRUCTURAS SA COMMON STOCK EUR3.0	Equity securities	138	165
	ABG SUNDAL COLLIER HOLDING COMMON STOCK NOK.23	Equity securities	2	2
	ABM INDUSTRIES INC COMMON STOCK USD.01	Equity securities	348	371
	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	Equity securities	391	424
	ACCELL GROUP COMMON STOCK EUR.01	Equity securities	3	3
	ACCENTURE PLC CL A COMMON STOCK USD.0000225	Equity securities	3,018	4,118
	ACCIONA SA COMMON STOCK EUR1.	Equity securities	5	6
	ACCO BRANDS CORP COMMON STOCK USD.01	Equity securities	435	455
	ACCOR SA COMMON STOCK EUR3.	Equity securities	145	150
	ACCORDIA GOLF CO LTD COMMON STOCK	Equity securities	4	4
	ACE LTD COMMON STOCK	Equity securities	2,650	3,403
	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	Equity securities	101	130
	ACOM CO LTD COMMON STOCK	Equity securities	21	26
	ACS ACTIVIDADES CONS Y SERV COMMON STOCK EUR.5	Equity securities	127	143
	ACTAVIS PLC COMMON STOCK USD.0033	Equity securities	6,279	8,674
	ACTELION LTD REG COMMON STOCK CHF.5	Equity securities	110	253
	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001	Equity securities	4,878	4,945
	ACTUANT CORP A COMMON STOCK USD.2	Equity securities	629	659
	ACUITY BRANDS INC COMMON STOCK USD.01	Equity securities	495	491
	ACXIOM CORP COMMON STOCK USD.1	Equity securities	423	348
	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	Equity securities	71	49
	ADECCO SA REG COMMON STOCK CHF1.	Equity securities	222	229
	ADEKA CORP COMMON STOCK	Equity securities	7	8
	ADIDAS AG COMMON STOCK NPV	Equity securities	326	333
	ADMIRAL GROUP PLC COMMON STOCK GBP.001	Equity securities	94	80
	ADOBE SYSTEMS INC COMMON STOCK USD.0001	Equity securities	18,847	28,451
	ADP COMMON STOCK EUR3.	Equity securities	51	70
	ADT CORP/THE COMMON STOCK USD.01	Equity securities	269	336
	ADTRAN INC COMMON STOCK USD.01	Equity securities	247	194
	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	Equity securities	1,952	2,233
	ADVANCED EMISSIONS SOLUTIONS COMMON STOCK NPV	Equity securities	28	26
	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	Equity securities	708	616
	ADVANTEST CORP COMMON STOCK	Equity securities	53	35
	ADVEO GROUP INTERNATIONAL SA COMMON STOCK EUR1.5	Equity securities	2	3
	ADVISORY BOARD CO/THE COMMON STOCK USD.01	Equity securities	390	769
	AECOM TECHNOLOGY CORP W/I COMMON STOCK USD.01	Equity securities	1,282	1,372
	AECON GROUP INC COMMON STOCK NPV	Equity securities	518	509
	AEGION CORP COMMON STOCK USD.01	Equity securities	380	426
	AEGON NV COMMON STOCK EUR.12	Equity securities	242	296
	AEON CO LTD COMMON STOCK	Equity securities	179	139
	AEON FINANCIAL SERVICE CO LT COMMON STOCK	Equity securities	38	43
	AEON MALL CO LTD COMMON STOCK	Equity securities	43	36
	AERCAP HOLDINGS NV COMMON STOCK EUR.01	Equity securities	3	8
	AES CORP COMMON STOCK USD.01	Equity securities	3,031	3,092
*	AETNA INC COMMON STOCK USD.01	Equity securities	17,483	20,906
	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01	Equity securities	387	644
	AFFYMETRIX INC COMMON STOCK USD.01	Equity securities	504	799
	AFLAC INC COMMON STOCK USD.1	Equity securities	1,891	1,984
	AGCO CORP COMMON STOCK USD.01	Equity securities	3,085	2,913
	AGEAS COMMON STOCK NPV	Equity securities	124	146
	AGGREKO PLC COMMON STOCK GBP.04832911	Equity securities	146	127
	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01	Equity securities	4,389	4,803
	AGL ENERGY LTD COMMON STOCK NPV	Equity securities	215	172
	AGL RESOURCES INC COMMON STOCK USD5.	Equity securities	695	679
	AGNICO EAGLE MINES LTD COMMON STOCK NPV	Equity securities	8	7
	AGRIUM INC COMMON STOCK NPV	Equity securities	1,884	1,880
	AIA GROUP LTD COMMON STOCK NPV	Equity securities	848	1,284
	AIPHONE CO LTD COMMON STOCK	Equity securities	3	3
	AIR LEASE CORP COMMON STOCK USD.01	Equity securities	9	13
	AIR LIQUIDE SA COMMON STOCK EUR5.5	Equity securities	762	871
	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.	Equity securities	1,293	1,763
	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	Equity securities	250	217
	AIR WATER INC COMMON STOCK	Equity securities	67	74

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	AIRBUS GROUP NV COMMON STOCK EUR1.0	Equity securities	513	775
	AIRCASTLE LTD COMMON STOCK USD.01	Equity securities	1,288	1,204
	AIRGAS INC COMMON STOCK USD.01	Equity securities	227	374
	AISIN SEIKI CO LTD COMMON STOCK	Equity securities	141	137
	AJINOMOTO CO INC COMMON STOCK	Equity securities	155	216
	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	Equity securities	1,607	1,694
	AKER SOLUTIONS ASA COMMON STOCK NOK1.08	Equity securities	33	26
	AKKA TECHNOLOGIES COMMON STOCK EUR1.53	Equity securities	2	3
	AKZO NOBEL COMMON STOCK EUR2.	Equity securities	310	343
	ALAMO GROUP INC COMMON STOCK USD.1	Equity securities	185	155
	ALASKA AIR GROUP INC COMMON STOCK USD.01	Equity securities	5,212	5,991
	ALBEMARLE CORP COMMON STOCK USD.01	Equity securities	263	268
	ALCATEL LUCENT COMMON STOCK EUR.05	Equity securities	233	173
	ALCOA INC COMMON STOCK USD1.	Equity securities	3,422	4,332
	ALEXANDER + BALDWIN INC COMMON STOCK	Equity securities	473	425
	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	Equity securities	5,663	14,692
	ALFA LAVAL AB COMMON STOCK NPV	Equity securities	125	133
	ALFRESA HOLDINGS CORP COMMON STOCK	Equity securities	67	92
	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	Equity securities	6,335	7,884
	ALIMENTATION COUCHE TARD B COMMON STOCK NPV	Equity securities	11	19
	ALKERMES PLC COMMON STOCK USD.01	Equity securities	1,722	2,105
	ALLEGHANY CORP COMMON STOCK USD1.	Equity securities	303	418
	ALLERGAN INC COMMON STOCK USD.01	Equity securities	2,118	4,129
	ALLETE INC COMMON STOCK NPV	Equity securities	477	497
	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	Equity securities	1,040	3,178
	ALLIANCE GRAIN TRADERS INC COMMON STOCK	Equity securities	373	382
	ALLIANCE ONE INTERNATIONAL COMMON STOCK NPV	Equity securities	87	59
	ALLIANT ENERGY CORP COMMON STOCK USD.01	Equity securities	229	328
	ALLIANT TECHSYSTEMS INC COMMON STOCK USD.01	Equity securities	2,172	2,126
	ALLIANZ SE REG COMMON STOCK NPV	Equity securities	1,213	1,468
	ALLIED WORLD ASSURANCE CO COMMON STOCK USD12.98	Equity securities	2,790	3,366
	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	Equity securities	1,632	1,551
	ALLSTATE CORP COMMON STOCK USD.01	Equity securities	6,426	9,116
	ALLSTATE CORP PREFERRED STOCK 01/53 VAR	Equity securities	2,003	1,962
	ALLY FINANCIAL INC COMMON STOCK USD.1	Equity securities	448	421
	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	Equity securities	172	229
	ALS LTD COMMON STOCK NPV	Equity securities	75	31
	ALSTOM COMMON STOCK EUR7.	Equity securities	212	146
	ALTERA CORP COMMON STOCK USD.001	Equity securities	4,804	4,648
	ALTICE SA COMMON STOCK EUR.01	Equity securities	125	91
	ALTISOURCE RESIDENTIAL CORP REIT USD.01	Equity securities	358	340
	ALTRIA GROUP INC COMMON STOCK USD.333	Equity securities	6,917	9,867
	ALUMINA LTD COMMON STOCK NPV	Equity securities	94	69
	AMADA CO LTD COMMON STOCK	Equity securities	48	61
	AMADEUS IT HOLDING SA A SHS COMMON STOCK EUR.01	Equity securities	182	293
	AMALGAMATED HOLDINGS LTD COMMON STOCK NPV	Equity securities	3	3
	AMAZON.COM INC COMMON STOCK USD.01	Equity securities	22,977	34,738
	AMBAC FINANCIAL GROUP INC COMMON STOCK	Equity securities	441	443
	AMCOR LIMITED COMMON STOCK NPV	Equity securities	167	249
	AMDOCS LTD COMMON STOCK GBP.0001	Equity securities	3,091	3,762
	AMEC PLC COMMON STOCK GBP.5	Equity securities	102	100
	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.	Equity securities	174	182
	AMERCO COMMON STOCK USD.25	Equity securities	952	862
	AMEREN CORPORATION COMMON STOCK USD.01	Equity securities	411	526
	AMERICA S CAR MART INC COMMON STOCK USD.01	Equity securities	103	109
	AMERICAN AIRLINES GROUP INC COMMON STOCK	Equity securities	3,884	3,612
	AMERICAN CAPITAL LTD COMMON STOCK USD.01	Equity securities	2,509	2,363
	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	Equity securities	573	575
	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5	Equity securities	15,318	15,993
	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.	Equity securities	253	418
	AMERICAN EXPRESS CO COMMON STOCK USD.2	Equity securities	5,173	7,829
	AMERICAN FINANCIAL GROUP INC COMMON STOCK NPV	Equity securities	1,968	2,844
	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	Equity securities	12,536	14,455
	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.	Equity securities	719	727
	AMERICAN STATES WATER CO COMMON STOCK NPV	Equity securities	174	208
	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	Equity securities	265	458
	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	Equity securities	3,051	5,653
	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	Equity securities	1,737	2,324
	AMETEK INC COMMON STOCK USD.01	Equity securities	2,081	3,742
	AMGEN INC COMMON STOCK USD.0001	Equity securities	26,111	50,434
	AMKOR TECHNOLOGY INC COMMON STOCK USD.001	Equity securities	1,995	1,971
	AMMC CLO IV LTD PREFERRED STOCK 03/17 VAR	Equity securities	2,612	112
	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	Equity securities	114	144
	AMP LTD COMMON STOCK NPV	Equity securities	332	280
	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	Equity securities	240	245
	AMPHENOL CORP CL A COMMON STOCK USD.001	Equity securities	531	872
	AMSURG CORP COMMON STOCK NPV	Equity securities	296	522
	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	Equity securities	264	372
	ANA HOLDINGS INC COMMON STOCK	Equity securities	72	53
	ANACOR PHARMACEUTICALS INC COMMON STOCK USD.001	Equity securities	46	64
	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	Equity securities	4,380	5,147

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	ANALOG DEVICES INC COMMON STOCK USD.167	Equity securities	1,790	1,979
	ANALOGIC CORP COMMON STOCK USD.05	Equity securities	559	454
	ANDRITZ AG COMMON STOCK NPV	Equity securities	84	84
	ANGLO AMERICAN PLC COMMON STOCK USD.54945	Equity securities	1,273	621
	ANHEUSER BUSCH INBEV NV COMMON STOCK NPV	Equity securities	1,085	1,860
	ANHEUSER BUSCH INBEV SPN ADR ADR	Equity securities	2,187	2,625
	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.	Equity securities	446	453
	ANSYS INC COMMON STOCK USD.01	Equity securities	281	379
	ANTERO RESOURCES CORP COMMON STOCK USD.01	Equity securities	173	154
	ANTOFAGASTA PLC COMMON STOCK GBP.05	Equity securities	162	91
	AOL INC COMMON STOCK USD.01	Equity securities	7	9
	AON PLC COMMON STOCK USD.01	Equity securities	2,374	2,960
	AOYAMA TRADING CO LTD COMMON STOCK	Equity securities	6	7
	AOZORA BANK LTD COMMON STOCK	Equity securities	69	85
	AP MOELLER MAERSK A/S A COMMON STOCK DKK1000.	Equity securities	145	176
	AP MOELLER MAERSK A/S B COMMON STOCK DKK1000.	Equity securities	262	337
	APA GROUP STAPLED SECURITY NPV	Equity securities	89	108
	APACHE CORP COMMON STOCK USD.625	Equity securities	5,847	5,816
	APOGEE ENTERPRISES INC COMMON STOCK USD.333	Equity securities	71	80
	APOLLO EDUCATION GROUP INC COMMON STOCK NPV	Equity securities	4	5
	APPLE INC COMMON STOCK USD.00001	Equity securities	68,197	100,885
	APPLIED INDUSTRIAL TECH INC COMMON STOCK NPV	Equity securities	800	716
	APPLIED MATERIALS INC COMMON STOCK USD.01	Equity securities	3,021	4,330
	APPROACH RESOURCES INC COMMON STOCK USD.01	Equity securities	54	27
	AQUILEX HLDGS LLC COMMON STOCK	Equity securities	131	-
	AQUILEX HLDGS LLC PREFERRED STOCK	Equity securities	112	-
	ARAMARK COMMON STOCK USD.01	Equity securities	849	820
	ARCADIS NV COMMON STOCK EUR.02	Equity securities	3	3
	ARCBEST CORP COMMON STOCK USD.01	Equity securities	249	342
	ARCELORMITTAL COMMON STOCK	Equity securities	576	308
	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	Equity securities	221	377
	ARCHER DANIELS MIDLAND CO COMMON STOCK NPV	Equity securities	13,717	18,745
	ARCS CO LTD COMMON STOCK	Equity securities	4	4
	ARCTIC CAT INC COMMON STOCK USD.01	Equity securities	189	167
	AREVA COMMON STOCK EUR3.8	Equity securities	2	2
	ARGAN INC COMMON STOCK USD.15	Equity securities	2,993	3,120
	ARGO GROUP INTERNATIONAL COMMON STOCK USD1.	Equity securities	514	519
	ARGONAUT GOLD INC COMMON STOCK NPV	Equity securities	156	150
	ARKEMA COMMON STOCK EUR10.	Equity securities	103	70
	ARLINGTON ASSET INVESTMENT A COMMON STOCK USD.01	Equity securities	119	120
	ARM HOLDINGS PLC COMMON STOCK GBP.0005	Equity securities	283	416
	ARM HOLDINGS PLC SPONS ADR ADR NPV	Equity securities	10,541	11,185
	ARRIS GROUP INC COMMON STOCK USD.01	Equity securities	4,953	4,518
	ARROW ELECTRONICS INC COMMON STOCK USD1.	Equity securities	3,387	3,457
	ARROW FINANCIAL CORP COMMON STOCK USD1.	Equity securities	316	318
	ARSEUS NV COMMON STOCK	Equity securities	3	8
	ARYZTA AG COMMON STOCK CHF.02	Equity securities	94	165
	ASAHI GLASS CO LTD COMMON STOCK	Equity securities	228	108
	ASAHI GROUP HOLDINGS LTD COMMON STOCK	Equity securities	173	240
	ASAHI KASEI CORP COMMON STOCK	Equity securities	184	227
	ASATSU DK INC COMMON STOCK	Equity securities	3	3
	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	Equity securities	123	108
	ASCIANO LTD COMMON STOCK NPV	Equity securities	108	109
	ASHLAND INC COMMON STOCK USD.01	Equity securities	225	424
	ASICS CORP COMMON STOCK	Equity securities	41	72
	ASM PACIFIC TECHNOLOGY COMMON STOCK HKD.1	Equity securities	111	82
	ASML HOLDING NV COMMON STOCK EUR.09	Equity securities	475	746
	ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09	Equity securities	4,669	9,814
	ASOS PLC COMMON STOCK GBP.035	Equity securities	104	33
	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514	Equity securities	5,687	5,609
	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	Equity securities	481	407
	ASSA ABLOY AB B COMMON STOCK NPV	Equity securities	208	361
	ASSICURAZIONI GENERALI COMMON STOCK EUR1.	Equity securities	499	536
	ASSOCIATED BRITISH FOODS PLC COMMON STOCK GBP.0568	Equity securities	139	307
	ASSURANT INC COMMON STOCK USD.01	Equity securities	2,253	2,820
	ASSURED GUARANTY LTD COMMON STOCK USD.01	Equity securities	4,608	4,343
	ASTELLAS PHARMA INC COMMON STOCK	Equity securities	372	668
	ASTERIAS BIOTHERAPEUTICS COMMON STOCK	Equity securities	4	6
	ASTM SPA COMMON STOCK NPV	Equity securities	5	6
	ASTRAZENECA PLC COMMON STOCK USD.25	Equity securities	1,258	1,879
	ASX LTD COMMON STOCK NPV	Equity securities	138	120
	AT+T INC COMMON STOCK USD1.	Equity securities	21,294	23,572
	ATCO LTD CLASS I COMMON STOCK NPV	Equity securities	12	12
	ATHENAHEALTH INC COMMON STOCK USD.01	Equity securities	5,722	8,296
	ATHLON ENERGY INC COMMON STOCK USD.01	Equity securities	213	381
	ATKINS (WS) PLC COMMON STOCK GBP.005	Equity securities	4	5
	ATLANTIA SPA COMMON STOCK EUR1.	Equity securities	168	206
	ATLAS COPCO AB A SHS COMMON STOCK NPV	Equity securities	338	400
	ATLAS COPCO AB B SHS COMMON STOCK NPV	Equity securities	166	201
	ATMOS ENERGY CORP COMMON STOCK NPV	Equity securities	668	631
	ATOS COMMON STOCK EUR1.	Equity securities	120	126

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	ATRIUM EUROPEAN REAL ESTATE COMMON STOCK NPV	Equity securities	4	4
	ATSUGI CO LTD COMMON STOCK	Equity securities	5	4
	ATWOOD OCEANICS INC COMMON STOCK USD1.	Equity securities	220	197
	AUCKLAND INTL AIRPORT LTD COMMON STOCK NPV	Equity securities	35	51
	AURELIUS AG COMMON STOCK	Equity securities	3	4
	AURICO GOLD INC COMMON STOCK NPV	Equity securities	5	3
	AURIZON HOLDINGS LTD COMMON STOCK	Equity securities	144	168
	AUSNET SERVICES STAPLED SECURITY NPV	Equity securities	29	34
	AUST AND NZ BANKING GROUP COMMON STOCK NPV	Equity securities	1,421	1,537
	AUSTEVOLL SEAFOOD ASA COMMON STOCK NOK.5	Equity securities	4	5
	AUTOBACS SEVEN CO LTD COMMON STOCK	Equity securities	8	8
	AUTOCANADA INC COMMON STOCK	Equity securities	2	5
	AUTODESK INC COMMON STOCK USD.01	Equity securities	594	796
	AUTOLIV INC COMMON STOCK USD1.	Equity securities	1,790	1,903
	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	Equity securities	2,246	3,144
	AUTONATION INC COMMON STOCK USD.01	Equity securities	241	211
	AUTOZONE INC COMMON STOCK USD.01	Equity securities	3,289	4,473
	AVAGO TECHNOLOGIES LTD COMMON STOCK	Equity securities	497	1,181
	AVALANCHE BIOTECHNOLOGIES IN COMMON STOCK USD.0001	Equity securities	383	474
	AVENTINE RENEWABLE ENERGY HLDG COMMON STOCK	Equity securities	110	1
	AVENTINE RENEWABLE ENERGY HO COMMON STOCK USD.001	Equity securities	338	4
	AVERY DENNISON CORP COMMON STOCK USD1.	Equity securities	2,709	2,777
	AVEVA GROUP PLC COMMON STOCK GBP.03555556	Equity securities	3	2
	AVEX GROUP HOLDINGS INC COMMON STOCK	Equity securities	4	3
	AVISTA CORP COMMON STOCK NPV	Equity securities	569	704
	AVIVA PLC COMMON STOCK GBP.25	Equity securities	385	496
	AVNET INC COMMON STOCK USD1.	Equity securities	944	971
	AVON PRODUCTS INC COMMON STOCK USD.25	Equity securities	617	300
	AVON RUBBER PLC COMMON STOCK GBP1.0	Equity securities	2	2
	AXA COMMON STOCK EUR2.29	Equity securities	682	888
	AXEL SPRINGER SE COMMON STOCK EUR1.0	Equity securities	39	43
	AXIALL CORP COMMON STOCK USD.01	Equity securities	871	722
	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	Equity securities	3,809	4,079
	B/E AEROSPACE INC COMMON STOCK USD.01	Equity securities	219	438
	B2GOLD CORP COMMON STOCK	Equity securities	4	3
	BABCOCK INTL GROUP PLC COMMON STOCK GBP.6	Equity securities	121	179
	BAE SYSTEMS PLC COMMON STOCK GBP.025	Equity securities	356	515
	BAIDU INC SPON ADR ADR USD.00005	Equity securities	12,853	27,061
	BAKER HUGHES INC COMMON STOCK USD1.	Equity securities	9,852	10,080
	BALL CORP COMMON STOCK NPV	Equity securities	268	478
	BALOISE HOLDING AG REG COMMON STOCK CHF.1	Equity securities	88	121
	BANCA MONTE DEI PASCHI SIENA COMMON STOCK NPV	Equity securities	245	114
	BANCA POPOLARE DI MILANO COMMON STOCK NPV	Equity securities	7	9
	BANCA POPOLARE DI SONDRIO COMMON STOCK EUR3.	Equity securities	7	6
	BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49	Equity securities	1,150	1,409
	BANCO COMERCIAL PORTUGUES R COMMON STOCK NPV	Equity securities	134	91
	BANCO DE SABADELL SA COMMON STOCK EUR.125	Equity securities	202	218
	BANCO ESPIRITO SANTO REG COMMON STOCK	Equity securities	143	16
	BANCO LATINOAMERICANO COME E COMMON STOCK NPV	Equity securities	341	542
	BANCO POPOLARE SC COMMON STOCK NPV	Equity securities	150	105
	BANCO POPULAR ESPANOL COMMON STOCK EUR.5	Equity securities	250	216
	BANCO SANTANDER SA COMMON STOCK EUR.5	Equity securities	2,322	2,420
	BANCORPSOUTH INC COMMON STOCK USD2.5	Equity securities	455	474
	BANDAI NAMCO HOLDINGS INC COMMON STOCK	Equity securities	58	103
	BANK HAPOALIM BM COMMON STOCK ILS1.	Equity securities	112	143
	BANK LEUMI LE ISRAEL COMMON STOCK ILS.1	Equity securities	129	130
	BANK OF AMERICA CORP COMMON STOCK USD.01	Equity securities	13,703	19,484
	BANK OF EAST ASIA COMMON STOCK NPV	Equity securities	120	121
	BANK OF IRELAND COMMON STOCK EUR.05	Equity securities	154	213
	BANK OF KYOTO LTD/THE COMMON STOCK	Equity securities	71	66
	BANK OF MONTREAL COMMON STOCK NPV	Equity securities	6,230	6,233
*	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	Equity securities	2,874	3,534
	BANK OF NOVA SCOTIA COMMON STOCK NPV	Equity securities	10,036	10,017
	BANK OF QUEENSLAND LTD COMMON STOCK NPV	Equity securities	75	68
	BANK OF THE RYUKYUS LTD COMMON STOCK	Equity securities	8	11
	BANK OF YOKOHAMA LTD/THE COMMON STOCK	Equity securities	132	143
	BANKIA SA COMMON STOCK EUR1.	Equity securities	267	178
	BANKINTER SA COMMON STOCK EUR.3	Equity securities	7	11
	BANKRATE INC COMMON STOCK USD.01	Equity securities	104	77
	BANNER CORPORATION COMMON STOCK USD.01	Equity securities	306	399
*	BARCLAYS PLC COMMON STOCK GBP.25	Equity securities	1,373	1,199
	BARNES + NOBLE INC COMMON STOCK USD.001	Equity securities	120	145
	BARRICK GOLD CORP COMMON STOCK	Equity securities	42	19
	BARRY CALLEBAUT AG REG COMMON STOCK CHF18.6	Equity securities	41	49
	BASF SE COMMON STOCK NPV	Equity securities	1,577	1,755
	BAXTER INTERNATIONAL INC COMMON STOCK USD1.	Equity securities	10,465	11,053
	BAYER AG REG COMMON STOCK NPV	Equity securities	1,326	2,385
	BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR1.0	Equity securities	629	772
	BAYERISCHE MOTOREN WERKE PRF PREFERENCE	Equity securities	61	82
	BB+T CORP COMMON STOCK USD5.	Equity securities	3,271	3,996
	BBA AVIATION PLC COMMON STOCK GBP.2976	Equity securities	5	5

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	BBCN BANCORP INC COMMON STOCK USD.001	Equity securities	579	583
	BCE INC COMMON STOCK NPV	Equity securities	855	853
	BECTON DICKINSON AND CO COMMON STOCK USD1.	Equity securities	2,131	2,383
	BED BATH + BEYOND INC COMMON STOCK USD.01	Equity securities	1,670	2,226
	BEIERSDORF AG COMMON STOCK NPV	Equity securities	128	167
	BEL FUSE INC CL B COMMON STOCK USD.1	Equity securities	121	128
	BELDEN INC COMMON STOCK USD.01	Equity securities	989	1,861
	BELGACOM SA COMMON STOCK NPV	Equity securities	104	105
	BELLWAY PLC COMMON STOCK GBP.125	Equity securities	11	18
	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	Equity securities	420	531
	BENDIGO AND ADELAIDE BANK COMMON STOCK NPV	Equity securities	77	84
	BENESSE HOLDINGS INC COMMON STOCK	Equity securities	60	43
	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	Equity securities	10,063	16,639
	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	Equity securities	170	152
	BERNER KANTONALBANK AG REG COMMON STOCK CHF20.	Equity securities	18	13
	BERRY PLASTICS GROUP INC COMMON STOCK USD.01	Equity securities	292	294
	BEST BUY CO INC COMMON STOCK USD.1	Equity securities	1,619	1,595
	BEZEQ THE ISRAELI TELECOM CO COMMON STOCK ILS1.	Equity securities	81	60
	BG GROUP PLC COMMON STOCK GBP.1	Equity securities	1,629	1,313
	BGC PARTNERS INC CL A COMMON STOCK USD.01	Equity securities	335	332
	BHP BILLITON LIMITED COMMON STOCK	Equity securities	2,725	1,888
	BHP BILLITON PLC COMMON STOCK USD.5	Equity securities	1,539	1,165
	BIG LOTS INC COMMON STOCK USD.01	Equity securities	1,516	1,649
	BILFINGER SE COMMON STOCK NPV	Equity securities	9	6
	BILIA AB A SHS COMMON STOCK NPV	Equity securities	4	4
	BILL BARRETT CORP COMMON STOCK USD.001	Equity securities	250	187
	BIOGEN IDEC INC COMMON STOCK USD.0005	Equity securities	27,692	61,259
	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	Equity securities	8,263	13,503
	BIRD CONSTRUCTION INC COMMON STOCK	Equity securities	387	386
	BLACK BOX CORP COMMON STOCK USD.001	Equity securities	315	271
	BLACK DIAMOND GROUP LTD COMMON STOCK	Equity securities	409	403
	BLACK HILLS CORP COMMON STOCK USD1.	Equity securities	455	486
	BLACKBERRY LTD COMMON STOCK	Equity securities	8,883	5,386
	BLACKHAWK NETWORK HD B COMMON STOCK USD.001	Equity securities	6	7
	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	Equity securities	425	548
*	BLACKROCK INC COMMON STOCK USD.01	Equity securities	3,416	4,836
	BLUCORA INC COMMON STOCK USD.0001	Equity securities	455	364
	BMTC GROUP INC CL A SUB VTG COMMON STOCK NPV	Equity securities	10	10
	BNP PARIBAS COMMON STOCK EUR2.	Equity securities	1,361	1,393
	BOBST GROUP SA REG COMMON STOCK CHF1.0	Equity securities	3	3
	BOC HONG KONG HOLDINGS LTD COMMON STOCK NPV	Equity securities	251	261
	BOEING CO/THE COMMON STOCK USD5.	Equity securities	11,888	15,929
	BOLIDEN AB COMMON STOCK SEK2.11	Equity securities	92	82
	BOLLORE COMMON STOCK EUR16.	Equity securities	78	71
	BOLSAS Y MERCADOS ESPANOLES COMMON STOCK EUR3.	Equity securities	6	10
	BOMBARDIER INC B COMMON STOCK NPV	Equity securities	1,293	1,286
	BON TON STORES INC/THE COMMON STOCK USD.01	Equity securities	185	144
	BONTERRA ENERGY CORP COMMON STOCK NPV	Equity securities	452	447
	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	Equity securities	816	860
	BORAL LTD COMMON STOCK NPV	Equity securities	67	62
	BORGWARNER INC COMMON STOCK USD.01	Equity securities	502	662
	BOSKALIS WESTMINSTER COMMON STOCK EUR.8	Equity securities	82	97
	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.	Equity securities	486	548
	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	Equity securities	1,929	2,876
	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001	Equity securities	108	104
	BOULDER BRANDS INC COMMON STOCK USD.0001	Equity securities	162	154
	BOUYGUES SA COMMON STOCK EUR1.	Equity securities	161	133
	BP PLC COMMON STOCK USD.25	Equity securities	2,755	2,689
	BP PLC SPONS ADR ADR	Equity securities	204	212
	BPZ RESOURCES INC COMMON STOCK NPV	Equity securities	13	11
	BRADY CORPORATION CL A COMMON STOCK USD.01	Equity securities	415	327
	BRAMBLES LTD COMMON STOCK NPV	Equity securities	217	266
	BRENNTAG AG COMMON STOCK NPV	Equity securities	130	161
	BRIDGESTONE CORP COMMON STOCK	Equity securities	318	469
	BRIGGS + STRATTON COMMON STOCK USD.01	Equity securities	389	364
	BRINK S CO/THE COMMON STOCK USD1.	Equity securities	587	509
	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	Equity securities	8,659	11,227
	BRISTOW GROUP INC COMMON STOCK USD.01	Equity securities	204	279
	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25	Equity securities	1,709	2,170
	BRITISH SKY BROADCASTING GRO COMMON STOCK GBP.5	Equity securities	245	293
	BROADCOM CORP CL A COMMON STOCK USD.0001	Equity securities	2,598	2,716
	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	Equity securities	664	652
	BROADWIND ENERGY INC COMMON STOCK USD.001	Equity securities	847	486
	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	Equity securities	5,860	6,949
	BROOKFIELD ASSET MANAGE CL A COMMON STOCK NPV	Equity securities	29	36
	BROOKFIELD PROPERTY PARTNERS MLP	Equity securities	716	881
	BROOKLINE BANCORP INC COMMON STOCK USD.01	Equity securities	91	88
	BROOKS AUTOMATION INC COMMON STOCK USD.01	Equity securities	343	359
	BROTHER INDUSTRIES LTD COMMON STOCK	Equity securities	67	85
	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15	Equity securities	454	738
	BROWN SHOE COMPANY INC COMMON STOCK USD.01	Equity securities	63	121

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	BRUNSWICK CORP COMMON STOCK USD.75	Equity securities	431	431
	BRYN MAWR BANK CORP COMMON STOCK USD1.	Equity securities	308	341
	BT GROUP PLC COMMON STOCK GBP.05	Equity securities	514	966
	BUFFALO WILD WINGS INC COMMON STOCK NPV	Equity securities	650	644
	BUNGE LTD COMMON STOCK USD.01	Equity securities	10,540	10,647
	BUNZL PLC COMMON STOCK GBP.3214286	Equity securities	96	173
	BURBERRY GROUP PLC COMMON STOCK GBP.0005	Equity securities	186	215
	BUREAU VERITAS SA COMMON STOCK EUR.12	Equity securities	90	97
	BUWOG AG COMMON STOCK	Equity securities	6	7
	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1	Equity securities	2,213	1,998
	CA IMMOBILIEN ANLAGEN AG COMMON STOCK	Equity securities	6	8
	CA INC COMMON STOCK USD.1	Equity securities	1,375	1,535
	CABCHARGE AUSTRALIA LTD COMMON STOCK NPV	Equity securities	2	3
	CABLEVISION SYSTEMS NY GRP A COMMON STOCK USD.01	Equity securities	252	198
	CABOT CORP COMMON STOCK USD1.	Equity securities	1,986	1,782
	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	Equity securities	128	119
	CABOT OIL + GAS CORP COMMON STOCK USD.1	Equity securities	400	772
	CAC HOLDINGS CORP COMMON STOCK	Equity securities	3	5
	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	Equity securities	497	648
	CADENCE DESIGN SYS INC COMMON STOCK USD.01	Equity securities	92	117
	CAE INC COMMON STOCK NPV	Equity securities	2,734	2,729
	CAESARS ACQUISITION CO CL A COMMON STOCK	Equity securities	218	171
	CAESARSTONE SDOT YAM LTD COMMON STOCK	Equity securities	507	915
	CAI INTERNATIONAL INC COMMON STOCK USD.0001	Equity securities	151	133
	CAIXABANK S.A COMMON STOCK EUR1.	Equity securities	194	229
	CAIXABANK SA COMMON STOCK	Equity securities	5	5
	CAL MAINE FOODS INC COMMON STOCK USD.01	Equity securities	900	929
	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01	Equity securities	296	275
	CALBEE INC COMMON STOCK	Equity securities	27	43
	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01	Equity securities	12	15
	CALIX NETWORKS INC COMMON STOCK	Equity securities	200	222
	CALLIDUS SOFTWARE INC COMMON STOCK USD.001	Equity securities	580	695
	CALLON PETROLEUM CO COMMON STOCK USD.01	Equity securities	67	52
	CALPINE CORP COMMON STOCK USD.001	Equity securities	265	424
	CALTEX AUSTRALIA LTD COMMON STOCK NPV	Equity securities	41	65
	CAMDEN NATIONAL CORP COMMON STOCK NPV	Equity securities	310	303
	CAMERON INTERNATIONAL CORP COMMON STOCK USD.01	Equity securities	2,370	2,559
	CAMPBELL SOUP CO COMMON STOCK USD.0375	Equity securities	430	502
	CAN DO CO LTD COMMON STOCK	Equity securities	4	5
	CAN IMPERIAL BK OF COMMERCE COMMON STOCK NPV	Equity securities	3,420	3,411
	CANADIAN NATL RAILWAY CO COMMON STOCK NPV	Equity securities	1,484	1,501
	CANADIAN NATURAL RESOURCES COMMON STOCK NPV	Equity securities	8,200	8,067
	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK NPV	Equity securities	6,997	7,030
	CANADIAN TIRE CORP CLASS A COMMON STOCK NPV	Equity securities	1,812	1,817
	CANADIAN WESTERN BANK COMMON STOCK NPV	Equity securities	764	762
	CANCOM SE COMMON STOCK	Equity securities	3	4
	CANON INC COMMON STOCK	Equity securities	1,114	794
	CAP GEMINI COMMON STOCK EUR8.	Equity securities	142	203
	CAPCOM CO LTD COMMON STOCK	Equity securities	5	5
	CAPITA PLC COMMON STOCK GBP.020667	Equity securities	154	247
	CAPITAL BANK FINANCIAL CL A COMMON STOCK	Equity securities	60	60
	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	Equity securities	17,174	20,599
	CAPITAL POWER CORP COMMON STOCK	Equity securities	6	7
	CAPITALAND LTD COMMON STOCK NPV	Equity securities	130	128
	CARDINAL HEALTH INC COMMON STOCK NPV	Equity securities	1,782	3,061
	CARDNO LTD COMMON STOCK	Equity securities	5	4
	CAREFUSION CORP COMMON STOCK USD.01	Equity securities	328	554
	CARFINCO FINANCIAL GROUP INC COMMON STOCK	Equity securities	4	4
	CARLISLE COS INC COMMON STOCK USD1.	Equity securities	1,203	1,766
	CARLSBERG AS B COMMON STOCK DKK20.	Equity securities	224	207
	CARLYLE MODENA CLO LTD PREFERRED STOCK VAR	Equity securities	2,612	-
	CARMAX INC COMMON STOCK USD.5	Equity securities	5,204	7,374
	CARNIVAL CORP COMMON STOCK USD.01	Equity securities	6,505	7,579
	CARNIVAL PLC COMMON STOCK USD1.66	Equity securities	184	179
	CARREFOUR SA COMMON STOCK EUR2.5	Equity securities	441	404
	CARRIZO OIL + GAS INC COMMON STOCK USD.01	Equity securities	510	735
	CASCADE BANCORP COMMON STOCK NPV	Equity securities	61	59
	CASCADES INC COMMON STOCK NPV	Equity securities	396	398
	CASH AMERICA INTL INC COMMON STOCK USD.1	Equity securities	474	480
	CASINO GUICHARD PERRACHON COMMON STOCK EUR1.53	Equity securities	110	121
	CASIO COMPUTER CO LTD COMMON STOCK	Equity securities	34	73
	CATERPILLAR INC COMMON STOCK USD1.	Equity securities	12,180	12,803
	CATHAY GENERAL BANCORP COMMON STOCK USD.01	Equity securities	85	100
	CATHAY PACIFIC AIRWAYS COMMON STOCK NPV	Equity securities	51	42
	CATLIN GROUP LTD COMMON STOCK USD.01	Equity securities	13	13
	CATO CORP CLASS A COMMON STOCK USD.033	Equity securities	370	480
	CAVCO INDUSTRIES INC COMMON STOCK USD.01	Equity securities	2,041	1,808
	CAWACHI LTD COMMON STOCK	Equity securities	4	3
	CBRE GROUP INC A COMMON STOCK USD.01	Equity securities	1,261	1,487
	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	Equity securities	1,996	2,789
	CDW CORP/DE COMMON STOCK	Equity securities	898	898

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	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	Equity securities	147	180
	CEGID GROUP COMMON STOCK EUR.95	Equity securities	3	5
	CELANESE CORP SERIES A COMMON STOCK USD.0001	Equity securities	3,726	3,742
	CELESIO AG COMMON STOCK NPV	Equity securities	27	38
	CELESTICA INC COMMON STOCK NPV	Equity securities	1,950	1,952
	CELGENE CORP COMMON STOCK USD.01	Equity securities	5,319	8,646
	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	Equity securities	530	437
	CENOVUS ENERGY INC COMMON STOCK NPV	Equity securities	1,985	1,984
	CENTENE CORP COMMON STOCK USD.001	Equity securities	937	984
	CENTERPOINT ENERGY INC COMMON STOCK USD.01	Equity securities	1,693	1,843
	CENTERRA GOLD INC COMMON STOCK NPV	Equity securities	3	2
	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	Equity securities	313	273
	CENTRAL JAPAN RAILWAY CO COMMON STOCK	Equity securities	282	432
	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK NPV	Equity securities	244	279
	CENTRICA PLC COMMON STOCK GBP.061728	Equity securities	558	525
	CENTROTEC SUSTAINABLE AG COMMON STOCK NPV	Equity securities	4	3
	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	Equity securities	241	289
	CENTURY BANCORP INC CL A COMMON STOCK USD1.	Equity securities	25	29
	CENTURYLINK INC COMMON STOCK USD1.	Equity securities	4,930	5,020
	CENVEO INC COMMON STOCK USD.01	Equity securities	126	113
	CERNER CORP COMMON STOCK USD.01	Equity securities	7,757	12,161
	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	Equity securities	6,451	8,107
	CGI GROUP INC CLASS A COMMON STOCK NPV	Equity securities	3,338	3,349
	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	Equity securities	913	900
	CHARTER COMMUNICATION A COMMON STOCK	Equity securities	368	636
	CHEMED CORP COMMON STOCK USD1.	Equity securities	1,562	1,729
	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.	Equity securities	275	295
	CHEMRING GROUP PLC COMMON STOCK GBP.01	Equity securities	2	2
	CHENIERE ENERGY INC COMMON STOCK USD.003	Equity securities	158	936
	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	Equity securities	3,801	3,456
	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	Equity securities	119	130
	CHEUNG KONG HOLDINGS LTD COMMON STOCK NPV	Equity securities	464	510
	CHEUNG KONG INFRASTRUCTURE COMMON STOCK HKD1.0	Equity securities	66	84
	CHEVRONTEXACO CORP COMMON STOCK USD.75	Equity securities	23,475	28,742
	CHIBA BANK LTD/THE COMMON STOCK	Equity securities	111	118
	CHIBA KOGYO BANK LTD/THE COMMON STOCK	Equity securities	6	5
	CHICAGO BRIDGE + IRON CO NV COMMON STOCK EUR.01	Equity securities	181	294
	CHICO S FAS INC COMMON STOCK USD.01	Equity securities	687	768
	CHILDREN S PLACE INC/THE COMMON STOCK USD.1	Equity securities	395	393
	CHIME COMMUNICATIONS PLC COMMON STOCK GBP.25	Equity securities	2	2
	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01	Equity securities	15,038	26,564
	CHIQUITA BRANDS INTL COMMON STOCK USD.01	Equity securities	78	99
	CHIYODA CORP COMMON STOCK	Equity securities	30	33
	CHOCOLADEFABRIKEN LINDT PC COMMON STOCK CHF10.0	Equity securities	59	90
	CHOCOLADEFABRIKEN LINDT REG COMMON STOCK CHF100.0	Equity securities	65	119
	CHOICE HOTELS INTL INC COMMON STOCK USD.01	Equity securities	563	559
	CHRISTIAN DIOR COMMON STOCK EUR2.	Equity securities	174	194
	CHUBB CORP COMMON STOCK USD1.	Equity securities	6,415	7,963
	CHUBU ELECTRIC POWER CO INC COMMON STOCK	Equity securities	311	170
	CHUETSU PULP + PAPER CO LTD COMMON STOCK	Equity securities	7	7
	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK	Equity securities	81	127
	CHUGOKU BANK LTD/THE COMMON STOCK	Equity securities	47	54
	CHUGOKU ELECTRIC POWER CO COMMON STOCK	Equity securities	106	69
	CHURCH + DWIGHT CO INC COMMON STOCK USD1.	Equity securities	334	579
	CHURCHILL DOWNS INC COMMON STOCK NPV	Equity securities	38	42
	CIE FINANCIERE RICH UNSP ADR ADR	Equity securities	1,118	1,214
	CIE FINANCIERE RICHEMON REG COMMON STOCK CHF1.	Equity securities	628	849
	CIGNA CORP COMMON STOCK USD.25	Equity securities	1,744	2,561
	CIMAREX ENERGY CO COMMON STOCK USD.01	Equity securities	1,415	1,656
	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.	Equity securities	308	421
	CINEMARK HOLDINGS INC COMMON STOCK USD.001	Equity securities	948	919
	CINEWORLD GROUP PLC COMMON STOCK GBP.01	Equity securities	3	3
	CINTAS CORP COMMON STOCK NPV	Equity securities	191	450
	CIR SPA COMMON STOCK EUR.5	Equity securities	5	5
	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	Equity securities	93	88
	CIRRUS LOGIC INC COMMON STOCK USD.001	Equity securities	384	442
	CISCO SYSTEMS INC COMMON STOCK USD.001	Equity securities	30,145	34,568
	CIT GROUP INC COMMON STOCK USD.01	Equity securities	2,304	2,284
*	CITIGROUP INC COMMON STOCK USD.01	Equity securities	16,345	19,042
	CITIZEN HOLDINGS CO LTD COMMON STOCK	Equity securities	33	35
	CITIZENS + NORTHERN CORP COMMON STOCK USD1.	Equity securities	226	259
	CITRIX SYSTEMS INC COMMON STOCK USD.001	Equity securities	760	780
	CITY DEVELOPMENTS LTD COMMON STOCK NPV	Equity securities	68	60
	CITY HOLDING CO COMMON STOCK USD2.5	Equity securities	208	200
	CIVEO CORP COMMON STOCK USD.01	Equity securities	532	237
	CLARKSON PLC COMMON STOCK GBP.25	Equity securities	3	5
	CLEAN HARBORS INC COMMON STOCK USD.01	Equity securities	333	323
	CLEARWATER PAPER CORP COMMON STOCK USD.0001	Equity securities	482	463
	CLECO CORPORATION COMMON STOCK USD1.	Equity securities	592	646
	CLOROX COMPANY COMMON STOCK USD1.	Equity securities	453	672
	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	Equity securities	532	390

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	CLP HOLDINGS LTD COMMON STOCK	Equity securities	347	333
	CMB CIE MARITIME BELGE COMMON STOCK NPV	Equity securities	6	5
	CME GROUP INC COMMON STOCK USD.01	Equity securities	1,761	2,109
	CMS ENERGY CORP COMMON STOCK USD.01	Equity securities	288	425
	CNA FINANCIAL CORP COMMON STOCK USD2.5	Equity securities	790	778
	CNB FINANCIAL CORP/PA COMMON STOCK NPV	Equity securities	122	115
	CNH INDUSTRIAL NV COMMON STOCK EUR.01	Equity securities	229	149
	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	Equity securities	485	1,165
	CNP ASSURANCES COMMON STOCK EUR1.	Equity securities	67	64
	COACH INC COMMON STOCK USD.01	Equity securities	869	553
	COBALT INTERNATIONAL ENERGY COMMON STOCK USD.01	Equity securities	1,736	880
	COBHAM PLC COMMON STOCK GBP.025	Equity securities	86	106
	COCA COLA AMATIL LTD COMMON STOCK NPV	Equity securities	139	87
	COCA COLA CO/THE COMMON STOCK USD.25	Equity securities	10,743	13,629
	COCA COLA ENTERPRISES COMMON STOCK USD.01	Equity securities	3,741	3,787
	COCA COLA HBC AG CDI COMMON STOCK CHF6.7	Equity securities	96	86
	COCHLEAR LTD COMMON STOCK NPV	Equity securities	75	63
	COCOKARA FINE INC COMMON STOCK	Equity securities	3	3
	COGECO CABLE INC COMMON STOCK NPV	Equity securities	954	958
	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	Equity securities	962	1,714
	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	Equity securities	4,804	5,602
	COHERENT INC COMMON STOCK USD.01	Equity securities	430	442
	COHU INC COMMON STOCK USD1.	Equity securities	77	74
	COLGATE PALMOLIVE CO COMMON STOCK USD1.	Equity securities	4,421	5,651
	COLOPLAST B COMMON STOCK DKK1.	Equity securities	72	185
	COLOWIDE CO LTD COMMON STOCK	Equity securities	8	11
	COLRUYT SA COMMON STOCK NPV	Equity securities	65	61
	COLT GROUP SA COMMON STOCK EUR.5	Equity securities	10	11
	COLUMBIA BANKING SYSTEM INC COMMON STOCK NPV	Equity securities	363	338
	COLUMBIA SPORTSWEAR CO COMMON STOCK NPV	Equity securities	135	135
	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	Equity securities	174	181
	COMCAST CORP CLASS A COMMON STOCK USD.01	Equity securities	6,140	12,364
	COMCAST CORP SPECIAL CL A COMMON STOCK USD.01	Equity securities	1,332	1,375
	COMERICA INC COMMON STOCK USD5.	Equity securities	374	508
	COMFORT SYSTEMS USA INC COMMON STOCK USD.01	Equity securities	115	101
	COMFORTDELGRO CORP LTD COMMON STOCK NPV	Equity securities	45	70
	COMMERCIAL METALS CO COMMON STOCK USD.01	Equity securities	618	649
	COMMERZBANK AG COMMON STOCK NPV	Equity securities	380	287
	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK NPV	Equity securities	1,843	2,185
	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.	Equity securities	60	77
	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01	Equity securities	1,025	988
	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.	Equity securities	313	327
	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0	Equity securities	466	403
	COMPASS GROUP PLC COMMON STOCK GBP.10625	Equity securities	367	568
	COMPUTER SCIENCES CORP COMMON STOCK USD1.	Equity securities	2,599	2,910
	COMPUTERSHARE LTD COMMON STOCK NPV	Equity securities	93	105
	COMPUWARE CORP COMMON STOCK USD.01	Equity securities	592	642
	COMSTOCK RESOURCES INC COMMON STOCK USD.5	Equity securities	136	129
	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	Equity securities	443	513
	CONAGRA FOODS INC COMMON STOCK USD5.	Equity securities	5,915	6,081
	CONCHO RESOURCES INC COMMON STOCK USD.001	Equity securities	789	928
	CONMED CORP COMMON STOCK USD.01	Equity securities	202	259
	CONN S INC COMMON STOCK USD.01	Equity securities	899	624
	CONNECTICUT VY STRUCTURED CR PREF SHS 144A 3C7	Equity securities	3	-
	CONOCOPHILLIPS COMMON STOCK USD.01	Equity securities	17,166	21,498
	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.	Equity securities	25	37
	CONSOL ENERGY INC COMMON STOCK USD.01	Equity securities	527	483
	CONSOLIDATED EDISON INC COMMON STOCK USD.1	Equity securities	912	981
	CONSTANT CONTACT INC COMMON STOCK USD.01	Equity securities	365	363
	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	Equity securities	268	813
	CONSTRUCC Y AUX DE FERROCARR COMMON STOCK EUR3.01	Equity securities	7	5
	CONSUMER PORTFOLIO SERVICES COMMON STOCK NPV	Equity securities	132	113
	CONTACT ENERGY LTD COMMON STOCK NPV	Equity securities	28	28
	CONTANGO OIL + GAS COMMON STOCK USD.04	Equity securities	198	161
	CONTINENTAL AG COMMON STOCK NPV	Equity securities	217	415
	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	Equity securities	1,479	1,747
	CONTROL4 CORP COMMON STOCK USD.0001	Equity securities	213	114
	CONVERGYS CORP COMMON STOCK NPV	Equity securities	539	625
	CONWERT IMMOBILIEN INVEST SE COMMON STOCK NPV	Equity securities	8	7
	COOPER TIRE + RUBBER COMMON STOCK USD1.	Equity securities	2,299	2,564
	COPA HOLDINGS SA CLASS A COMMON STOCK NPV	Equity securities	3,316	2,543
	COPPER MOUNTAIN MINING CORP COMMON STOCK	Equity securities	247	240
	CORBION NV COMMON STOCK EUR.25	Equity securities	5	3
	CORE LABORATORIES N.V. COMMON STOCK EUR.02	Equity securities	400	366
	CORE MARK HOLDING CO INC COMMON STOCK USD.01	Equity securities	139	193
	CORNING INC COMMON STOCK USD.5	Equity securities	7,847	8,066
	CORPORACION FINANCIERA ALBA COMMON STOCK EUR1.	Equity securities	2	2
	CORUS ENTERTAINMENT INC B SH COMMON STOCK	Equity securities	7	7
	COSTAIN GROUP PLC COMMON STOCK GBP.5	Equity securities	1	1
	COSTAMARE INC COMMON STOCK USD.0001	Equity securities	1	1
	COSTAR GROUP INC COMMON STOCK USD.01	Equity securities	276	386

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	COSTCO WHOLESALE CORP COMMON STOCK USD.005	Equity securities	2,826	4,101
	COVANCE INC COMMON STOCK USD.01	Equity securities	415	492
	COVIDIEN PLC COMMON STOCK USD.2	Equity securities	1,824	3,071
	COWEN GROUP INC CLASS A COMMON STOCK USD.01	Equity securities	74	68
	CR BARD INC COMMON STOCK USD.25	Equity securities	396	620
	CRAWFORD + CO CL B COMMON STOCK USD1.	Equity securities	61	123
	CRAY INC COMMON STOCK USD.01	Equity securities	384	375
	CREADES AB A SHARES COMMON STOCK	Equity securities	1	1
	CREDIT AGRICOLE SA COMMON STOCK EUR3.	Equity securities	247	299
	CREDIT SAISON CO LTD COMMON STOCK	Equity securities	53	50
*	CREDIT SUISSE GROUP AG REG COMMON STOCK CHF.04	Equity securities	1,046	833
	CREE INC COMMON STOCK USD.00125	Equity securities	4,668	4,093
	CRESCENT POINT ENERGY CORP COMMON STOCK NPV	Equity securities	19	18
	CRH PLC COMMON STOCK EUR.32	Equity securities	337	357
	CROCS INC COMMON STOCK USD.001	Equity securities	188	160
	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1	Equity securities	87	84
	CROWN CASTLE INTL CORP REIT USD.01	Equity securities	1,131	1,636
	CROWN HOLDINGS INC COMMON STOCK USD5.	Equity securities	989	989
	CROWN RESORTS LTD COMMON STOCK NPV	Equity securities	69	92
	CSG SYSTEMS INTL INC COMMON STOCK USD.01	Equity securities	256	362
	CSL LTD COMMON STOCK NPV	Equity securities	380	633
	CSS INDUSTRIES INC COMMON STOCK USD.1	Equity securities	479	506
	CSX CORP COMMON STOCK USD1.	Equity securities	5,500	6,848
	CTS CORP COMMON STOCK NPV	Equity securities	72	77
	CUBIC CORP COMMON STOCK NPV	Equity securities	33	33
	CUBIST PHARMACEUTICALS INC COMMON STOCK USD.001	Equity securities	610	846
	CULP INC COMMON STOCK USD.05	Equity securities	101	165
	CUMMINS INC COMMON STOCK USD2.5	Equity securities	2,353	2,488
	CUMULUS MEDIA INC CL A COMMON STOCK USD.01	Equity securities	231	149
	CURTISS WRIGHT CORP COMMON STOCK USD1.	Equity securities	515	821
	CUSTOMERS BANCORP INC COMMON STOCK	Equity securities	218	206
	CVS HEALTH CORP COMMON STOCK USD.01	Equity securities	11,904	20,221
	CYNOSURE INC A COMMON STOCK USD.001	Equity securities	96	75
	CYTOKINETICS INC COMMON STOCK USD.001	Equity securities	83	60
	DAETWYLER HOLDING AG BR COMMON STOCK CHF.05	Equity securities	3	4
	DAI ICHI LIFE INSURANCE COMMON STOCK	Equity securities	321	313
	DAI NIPPON PRINTING CO LTD COMMON STOCK	Equity securities	140	120
	DAIBIRU CORP COMMON STOCK	Equity securities	2	2
	DAICEL CORP COMMON STOCK	Equity securities	33	54
	DAIDO STEEL CO LTD COMMON STOCK	Equity securities	91	56
	DAIDOH LTD COMMON STOCK	Equity securities	10	8
	DAIHATSU MOTOR CO LTD COMMON STOCK	Equity securities	65	60
	DAIICHI SANKYO CO LTD COMMON STOCK	Equity securities	276	215
	DAIICHIKOSHO CO LTD COMMON STOCK	Equity securities	3	3
	DAIKIN INDUSTRIES LTD COMMON STOCK	Equity securities	155	285
	DAIKOKU DENKI CO LTD COMMON STOCK	Equity securities	2	2
	DAIMLER AG REGISTERED SHARES COMMON STOCK NPV	Equity securities	1,270	1,465
	DAITO TRUST CONSTRUCT CO LTD COMMON STOCK	Equity securities	128	177
	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	Equity securities	176	228
	DAIWA SECURITIES GROUP INC COMMON STOCK	Equity securities	167	261
	DAKTRONICS INC COMMON STOCK NPV	Equity securities	130	126
	DANA HOLDING CORP COMMON STOCK USD.01	Equity securities	1,476	1,746
	DANAHER CORP COMMON STOCK USD.01	Equity securities	3,630	4,543
	DANONE COMMON STOCK EUR.25	Equity securities	788	813
	DANSKE BANK A/S COMMON STOCK DKK10.	Equity securities	272	353
	DARDEN RESTAURANTS INC COMMON STOCK NPV	Equity securities	360	374
	DARLING INGREDIENTS INC COMMON STOCK USD.01	Equity securities	116	123
	DASSAULT SYSTEMES SA COMMON STOCK EUR.5	Equity securities	103	159
	DATALINK CORP COMMON STOCK USD.001	Equity securities	115	121
	DAVITA HEALTHCARE PARTNERS I COMMON STOCK USD.001	Equity securities	472	827
	DAWN HOLDINGS INC COMMON STOCK	Equity securities	-	-
	DAWSON GEOPHYSICAL CO COMMON STOCK USD.333	Equity securities	172	101
	DBS GROUP HOLDINGS LTD COMMON STOCK NPV	Equity securities	437	542
	DCM HOLDINGS CO LTD COMMON STOCK	Equity securities	4	3
	DEALERTRACK TECHNOLOGIES INC COMMON STOCK USD.01	Equity securities	295	303
	DECHRA PHARMACEUTICALS PLC COMMON STOCK GBP.01	Equity securities	3	3
	DEEP SEA SUPPLY PLC COMMON STOCK USD.02	Equity securities	3	3
	DEERE + CO COMMON STOCK USD1.	Equity securities	9,860	9,489
	DELEK GROUP LTD COMMON STOCK ILS1.	Equity securities	48	73
	DELHAIZE GROUP COMMON STOCK NPV	Equity securities	150	159
	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01	Equity securities	549	981
	DELTA AIR LINES INC COMMON STOCK USD.0001	Equity securities	9,234	12,361
	DELTA LLOYD NV COMMON STOCK EUR.2	Equity securities	77	91
	DELUXE CORP COMMON STOCK USD1.	Equity securities	300	570
	DENA CO LTD COMMON STOCK	Equity securities	155	57
	DENBURY RESOURCES INC COMMON STOCK USD.001	Equity securities	392	307
	DENKI KOGYO CO LTD COMMON STOCK	Equity securities	4	6
	DENSO CORP COMMON STOCK	Equity securities	380	484
	DENTSPLY INTERNATIONAL INC COMMON STOCK USD.01	Equity securities	1,298	1,360
	DENTSU INC COMMON STOCK	Equity securities	148	175
	DESTINATION MATERNITY CORP COMMON STOCK USD.01	Equity securities	130	88

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
*	DEUTSCHE BANK AG REGISTERED COMMON STOCK NPV	Equity securities	1,344	960
	DEUTSCHE BETEILIGUNGS AG COMMON STOCK NPV	Equity securities	5	5
	DEUTSCHE BOERSE AG COMMON STOCK NPV	Equity securities	287	270
	DEUTSCHE LUFTHANSA REG COMMON STOCK NPV	Equity securities	99	86
	DEUTSCHE POST AG REG COMMON STOCK NPV	Equity securities	420	652
	DEUTSCHE TELEKOM AG REG COMMON STOCK NPV	Equity securities	859	985
	DEUTSCHE WOHNEN AG BR COMMON STOCK NPV	Equity securities	112	121
	DEVON ENERGY CORP COMMON STOCK USD.1	Equity securities	1,557	1,480
	DEVRO PLC COMMON STOCK GBP.1	Equity securities	1	-
	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01	Equity securities	5	8
	DEX MEDIA INC COMMON STOCK	Equity securities	201	193
	DEXCOM INC COMMON STOCK USD.001	Equity securities	1,340	2,011
	DHX MEDIA LTD COMMON STOCK	Equity securities	634	644
	DIAGEO PLC COMMON STOCK GBP.2893518	Equity securities	1,158	1,493
	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01	Equity securities	234	123
	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	Equity securities	230	317
	DIANA SHIPPING INC COMMON STOCK USD.01	Equity securities	2	2
	DICE HOLDINGS INC COMMON STOCK USD.01	Equity securities	149	146
	DICK S SPORTING GOODS INC COMMON STOCK USD.01	Equity securities	471	486
	DIGITALGLOBE INC COMMON STOCK USD.001	Equity securities	330	368
	DILLARDS INC CL A COMMON STOCK NPV	Equity securities	1,602	2,027
	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	Equity securities	219	202
	DINEEQUITY INC COMMON STOCK USD.01	Equity securities	133	136
	DIODES INC COMMON STOCK USD.667	Equity securities	109	112
	DIPLOMA PLC COMMON STOCK GBP.05	Equity securities	3	3
	DIRECT LINE INSURANCE GROUP COMMON STOCK GBP.1	Equity securities	112	142
	DIRECTBUY HLDGS INC 10/19 12	Equity securities	63	181
	DIRECTBUY HLDGS INC. COMMON STOCK	Equity securities	-	-
	DIRECTCASH PAYMENTS INC COMMON STOCK	Equity securities	2	1
	DIRECTV COMMON STOCK USD.01	Equity securities	13,124	18,552
	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01	Equity securities	5,402	6,721
	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	Equity securities	187	319
	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	Equity securities	548	676
	DISH NETWORK CORP A COMMON STOCK USD.01	Equity securities	345	781
	DISTRIBUIDORA INTERNACIONAL COMMON STOCK EUR.01	Equity securities	69	83
	DIXONS CARPHONE PLC COMMON STOCK GBP.001	Equity securities	111	115
	DNB ASA COMMON STOCK NOK10.	Equity securities	262	363
	DNZ PROPERTY FUND LTD COMMON STOCK	Equity securities	16	15
	DOLLAR GENERAL CORP COMMON STOCK USD.875	Equity securities	2,004	2,429
	DOLLAR TREE INC COMMON STOCK USD.01	Equity securities	1,054	1,381
	DOLPHIN GROUP ASA COMMON STOCK NOK2.	Equity securities	4	2
	DOMINION RESOURCES INC/VA COMMON STOCK NPV	Equity securities	1,560	2,232
	DOMTAR CORP COMMON STOCK USD.01	Equity securities	5,745	4,346
	DON QUIJOTE HOLDINGS CO LTD COMMON STOCK	Equity securities	39	57
	DONALDSON CO INC COMMON STOCK USD5.	Equity securities	700	681
	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	Equity securities	181	201
	DOVER CORP COMMON STOCK USD1.	Equity securities	1,419	1,886
	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	Equity securities	5,551	7,576
	DR HORTON INC COMMON STOCK USD.01	Equity securities	3,788	4,061
	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	Equity securities	5,576	6,323
	DRAGON OIL PLC COMMON STOCK EUR.1	Equity securities	5	5
	DRAX GROUP PLC COMMON STOCK GBP.1155172	Equity securities	4	4
	DREAMWORKS ANIMATION SKG A COMMON STOCK USD.01	Equity securities	10	9
	DRIL QUIP INC COMMON STOCK USD.01	Equity securities	823	784
	DST SYSTEMS INC COMMON STOCK USD.01	Equity securities	888	807
	DSV A/S COMMON STOCK DKK1.	Equity securities	73	93
	DSW INC CLASS A COMMON STOCK NPV	Equity securities	1,703	1,681
	DTE ENERGY COMPANY COMMON STOCK NPV	Equity securities	2,096	2,619
	DTS CORP COMMON STOCK	Equity securities	3	4
	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	Equity securities	4,571	6,190
	DUCOMMUN INC COMMON STOCK USD.01	Equity securities	188	237
	DUKE ENERGY CORP COMMON STOCK USD.001	Equity securities	6,940	7,845
	DUN + BRADSTREET CORP COMMON STOCK USD.01	Equity securities	166	245
	DUNI AB COMMON STOCK SEK1.25	Equity securities	4	4
	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	Equity securities	2,260	2,880
	DYNAMIC MATERIALS CORP COMMON STOCK USD.05	Equity securities	90	81
	DYNEGY INC COMMON STOCK USD.01	Equity securities	2,135	2,129
	E MART CO LTD COMMON STOCK KRW5000.	Equity securities	22	22
	E.ON SE COMMON STOCK NPV	Equity securities	1,172	800
	EAGLE MATERIALS INC COMMON STOCK USD.01	Equity securities	1,195	1,574
	EAST CAPITAL EXPLORER AB COMMON STOCK	Equity securities	2	2
	EAST JAPAN RAILWAY CO COMMON STOCK	Equity securities	485	547
	EAST WEST BANCORP INC COMMON STOCK USD.001	Equity securities	914	892
	EASTMAN CHEMICAL CO COMMON STOCK USD.01	Equity securities	4,652	5,307
	EASYJET PLC COMMON STOCK GBP.2728571	Equity securities	66	79
	EATON CORP PLC COMMON STOCK USD.01	Equity securities	2,105	2,283
	EATON VANCE CORP COMMON STOCK USD.00390625	Equity securities	187	232
	EBAY INC COMMON STOCK USD.001	Equity securities	5,502	7,057
	EBIX INC COMMON STOCK USD.1	Equity securities	1,113	1,024
	ECHO ENTERTAINMENT GROUP LTD COMMON STOCK	Equity securities	5	5
	ECHOSTAR CORP A COMMON STOCK USD.001	Equity securities	951	870

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	ECKERT + ZIEGLER STRAHLEN UN COMMON STOCK	Equity securities	3	2
	ECOLAB INC COMMON STOCK USD1.	Equity securities	927	1,732
	EDENRED COMMON STOCK EUR2.	Equity securities	113	99
	EDF COMMON STOCK EUR.5	Equity securities	180	168
	EDISON INTERNATIONAL COMMON STOCK NPV	Equity securities	1,698	2,030
	EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.	Equity securities	183	216
	EDP RENOVAVEIS SA COMMON STOCK EUR5.	Equity securities	4	5
	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.	Equity securities	7,190	7,820
	EIKEN CHEMICAL CO LTD COMMON STOCK	Equity securities	5	5
	EINSTEIN NOAH RESTAURANT GRO COMMON STOCK USD.001	Equity securities	3	4
	EISAI CO LTD COMMON STOCK	Equity securities	189	202
	EIZO CORP COMMON STOCK	Equity securities	3	5
	EL PASO ELECTRIC CO COMMON STOCK NPV	Equity securities	499	614
	ELDORADO GOLD CORP COMMON STOCK NPV	Equity securities	2,063	2,052
	ELECTRIC POWER DEVELOPMENT C COMMON STOCK	Equity securities	77	85
	ELECTROLUX AB SER B COMMON STOCK NPV	Equity securities	119	133
	ELECTRONIC ARTS INC COMMON STOCK USD.01	Equity securities	3,455	5,497
	ELEKTA AB B SHS COMMON STOCK SEK.5	Equity securities	81	66
	ELEMENT FINANCIAL CORP COMMON STOCK	Equity securities	455	453
	ELI LILLY + CO COMMON STOCK NPV	Equity securities	17,141	26,424
	ELISA OYJ COMMON STOCK NPV	Equity securities	58	69
	ELLIE MAE INC COMMON STOCK USD.0001	Equity securities	1,940	2,161
	EMC CORP/MA COMMON STOCK USD.01	Equity securities	16,767	19,534
	EMC INS GROUP INC COMMON STOCK USD1.	Equity securities	139	132
	EMCOR GROUP INC COMMON STOCK USD.01	Equity securities	672	757
	EMERALD OIL INC COMMON STOCK USD.001	Equity securities	274	221
	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	Equity securities	208	253
	EMERSON ELECTRIC CO COMMON STOCK USD.5	Equity securities	4,193	4,580
	EMPIRE DISTRICT ELECTRIC CO COMMON STOCK USD1.	Equity securities	513	577
	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	Equity securities	127	122
	EMS CHEMIE HOLDING AG REG COMMON STOCK CHF.01	Equity securities	40	67
	EMULEX CORP COMMON STOCK USD.1	Equity securities	323	215
	ENAGAS SA COMMON STOCK EUR1.5	Equity securities	86	130
	ENBRIDGE INC COMMON STOCK NPV	Equity securities	21	24
	ENCANA CORP COMMON STOCK NPV	Equity securities	820	698
	ENCORE WIRE CORP COMMON STOCK USD.01	Equity securities	98	84
	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001	Equity securities	547	535
	ENDURANCE SPECIALTY HOLD W/I COMMON STOCK USD1.0	Equity securities	13	18
	ENEL GREEN POWER SPA COMMON STOCK EUR.2	Equity securities	79	96
	ENEL SPA COMMON STOCK EUR1.	Equity securities	693	744
	ENERFLEX LTD COMMON STOCK	Equity securities	6	7
	ENERGEN CORP COMMON STOCK USD.01	Equity securities	212	304
	ENERGIZER HOLDINGS INC COMMON STOCK USD.01	Equity securities	2,261	3,107
	ENERGOLD DRILLING CORP COMMON STOCK NPV	Equity securities	49	49
	ENERGY XXI BERMUDA COMMON STOCK USD.005	Equity securities	308	169
	ENERSYS COMMON STOCK USD.01	Equity securities	383	704
	ENGILITY HOLDINGS INC COMMON STOCK USD.01	Equity securities	940	792
	ENGINEERING SPA COMMON STOCK EUR2.55	Equity securities	3	4
	ENI SPA COMMON STOCK NPV	Equity securities	1,298	1,312
	ENNIS INC COMMON STOCK USD2.5	Equity securities	311	256
	ENQUEST PLC COMMON STOCK GBP.05	Equity securities	14	13
	ENSCO PLC CL A COMMON STOCK USD.1	Equity securities	4,664	3,916
	ENSIGN ENERGY SERVICES INC COMMON STOCK NPV	Equity securities	185	182
	ENSTAR GROUP LTD COMMON STOCK USD1.	Equity securities	539	518
	ENTEGRIS INC COMMON STOCK USD.01	Equity securities	364	514
	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01	Equity securities	158	163
	ENTERGY CORP COMMON STOCK USD.01	Equity securities	5,140	5,762
	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	Equity securities	281	277
	ENVESTNET INC COMMON STOCK	Equity securities	601	810
	ENVISION HEALTHCARE HOLDINGS COMMON STOCK USD.01	Equity securities	1,299	1,374
	EOG RESOURCES INC COMMON STOCK USD.01	Equity securities	5,962	8,111
	EQT CORP COMMON STOCK NPV	Equity securities	409	734
	EQUIFAX INC COMMON STOCK USD1.25	Equity securities	265	512
	EQUINIX INC COMMON STOCK USD.001	Equity securities	337	610
	ERA GROUP INC COMMON STOCK USD.01	Equity securities	328	272
	ERICSSON (LM) TEL SP ADR ADR	Equity securities	2,746	2,775
	ERICSSON LM B SHS COMMON STOCK NPV	Equity securities	744	814
	EROS INTERNATIONAL PLC COMMON STOCK GBP.3	Equity securities	236	227
	ERSTE GROUP BANK AG COMMON STOCK NPV	Equity securities	211	127
	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	Equity securities	96	96
	ESPEC CORP COMMON STOCK	Equity securities	2	3
	ESSILOR INTERNATIONAL COMMON STOCK EUR.18	Equity securities	332	461
	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	Equity securities	1,707	2,036
	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	Equity securities	587	1,069
	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	Equity securities	266	237
	EURAZEO COMMON STOCK NPV	Equity securities	39	48
	EUTELSAT COMMUNICATIONS COMMON STOCK EUR1.	Equity securities	125	108
	EVERBANK FINANCIAL CORP COMMON STOCK USD.01	Equity securities	333	313
	EVEREST RE GROUP LTD COMMON STOCK USD.01	Equity securities	4,729	5,700
	EVERYDAY HEALTH INC COMMON STOCK USD.01	Equity securities	244	191
	EW SCRIPPS CO/THE A COMMON STOCK USD.01	Equity securities	66	72

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	EWT CLASS A SHARES COMMON STOCK	Equity securities	-	-
	EWT CLASS C SHARES COMMON STOCK	Equity securities	-	-
	EXACTECH INC COMMON STOCK USD.01	Equity securities	57	55
	EXCO RESOURCES INC COMMON STOCK USD.001	Equity securities	116	55
	EXELIS INC COMMON STOCK USD.01	Equity securities	849	892
	EXELON CORP COMMON STOCK NPV	Equity securities	4,607	4,753
	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001	Equity securities	254	210
	EXONE CO/THE COMMON STOCK USD.01	Equity securities	170	65
	EXOR SPA COMMON STOCK EUR1.	Equity securities	66	76
	EXPEDIA INC COMMON STOCK USD.001	Equity securities	151	450
	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	Equity securities	1,674	1,501
	EXPERIAN PLC COMMON STOCK USD.1	Equity securities	287	330
	EXPRESS INC COMMON STOCK	Equity securities	279	260
	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	Equity securities	4,806	5,375
	EXTERRAN HOLDINGS INC COMMON STOCK USD.01	Equity securities	140	225
	EXXON MOBIL CORP COMMON STOCK NPV	Equity securities	40,123	47,340
	EZCORP INC CL A COMMON STOCK USD.01	Equity securities	257	151
	F5 NETWORKS INC COMMON STOCK NPV	Equity securities	2,421	2,547
	FABRINET COMMON STOCK USD.01	Equity securities	321	304
	FACEBOOK INC A COMMON STOCK USD.000006	Equity securities	25,374	52,912
	FAIRCHILD SEMICONDUCTOR INTE COMMON STOCK USD.01	Equity securities	535	536
	FAIVELEY TRANSPORT COMMON STOCK EUR1.	Equity securities	5	5
	FALCK RENEWABLES SPA COMMON STOCK EUR1.	Equity securities	2	3
	FAMILY DOLLAR STORES COMMON STOCK USD.1	Equity securities	274	400
	FAMILYMART CO LTD COMMON STOCK	Equity securities	48	46
	FANUC CORP COMMON STOCK	Equity securities	612	704
	FAST RETAILING CO LTD COMMON STOCK	Equity securities	186	335
	FASTENAL CO COMMON STOCK USD.01	Equity securities	570	723
	FBL FINANCIAL GROUP INC CL A COMMON STOCK NPV	Equity securities	316	320
	FBR + CO COMMON STOCK USD.001	Equity securities	88	149
	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.	Equity securities	287	301
	FEDERAL MOGUL HOLDINGS CORP COMMON STOCK USD.01	Equity securities	92	67
	FEDERAL SIGNAL CORP COMMON STOCK USD1.	Equity securities	330	295
	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	Equity securities	110	130
	FEDEX CORP COMMON STOCK USD.1	Equity securities	11,385	18,113
	FERROVIAL SA COMMON STOCK EUR.2	Equity securities	102	163
	FHC DEL INC COM	Equity securities	3,933	-
	FIAT SPA COMMON STOCK EUR3.58	Equity securities	130	167
	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	Equity securities	303	287
	FIDELITY NATIONAL INFORMATIO COMMON STOCK USD.01	Equity securities	616	1,059
	FIDELITY SOUTHERN CORP COMMON STOCK NPV	Equity securities	245	263
	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	Equity securities	457	768
	FIFTH THIRD BANCORP COMMON STOCK NPV	Equity securities	3,549	4,183
	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	Equity securities	360	439
	FINANCIERE DE L ODET COMMON STOCK EUR16.	Equity securities	3	4
	FINISAR CORPORATION COMMON STOCK USD.001	Equity securities	68	75
	FINISH LINE/THE CL A COMMON STOCK USD.01	Equity securities	1,807	1,655
	FINMECCANICA SPA COMMON STOCK EUR4.4	Equity securities	79	87
	FINNAIR OYJ COMMON STOCK EUR.85	Equity securities	2	2
	FINNING INTERNATIONAL INC COMMON STOCK NPV	Equity securities	1,993	1,979
	FIREEYE INC COMMON STOCK USD.0001	Equity securities	111	107
	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	Equity securities	204	304
	FIRST BANCORP PUERTO RICO COMMON STOCK USD1.	Equity securities	279	253
	FIRST BANCORP/NC COMMON STOCK NPV	Equity securities	21	19
	FIRST BUSEY CORP COMMON STOCK USD.001	Equity securities	325	340
	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	Equity securities	64	63
	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.	Equity securities	566	502
	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.	Equity securities	264	251
	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.	Equity securities	287	270
	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	Equity securities	8	9
	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	Equity securities	206	350
	FIRST FINANCIAL CORP/INDIANA COMMON STOCK NPV	Equity securities	330	323
	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	Equity securities	132	125
	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	Equity securities	10	14
	FIRST INTERSTATE BANCSYS A COMMON STOCK NPV	Equity securities	290	532
	FIRST MERCHANTS CORP COMMON STOCK NPV	Equity securities	308	448
	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	Equity securities	231	219
	FIRST NBC BANK HOLDING CO COMMON STOCK	Equity securities	329	319
	FIRST NIAGARA FINANCIAL GRP COMMON STOCK USD.01	Equity securities	860	803
	FIRST PACIFIC CO COMMON STOCK USD.01	Equity securities	52	49
	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	Equity securities	256	336
	FIRSTENERGY CORP COMMON STOCK USD.1	Equity securities	6,807	6,673
	FIRSTGROUP PLC COMMON STOCK GBP.05	Equity securities	4	3
	FIRSTMERIT CORP COMMON STOCK NPV	Equity securities	681	702
	FISERV INC COMMON STOCK USD.01	Equity securities	665	1,132
	FLAGSTAR BANCORP INC COMMON STOCK USD.01	Equity securities	210	222
	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	Equity securities	921	1,378
	FLEETMATICS GROUP PLC COMMON STOCK EUR.015	Equity securities	1,458	1,480
	FLETCHER BUILDING LTD COMMON STOCK NPV	Equity securities	79	88
	FLEXTRONICS INTL LTD COMMON STOCK NPV	Equity securities	7,102	8,253
	FLIGHT CENTRE TRAVEL GROUP L COMMON STOCK NPV	Equity securities	60	74

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	FLIR SYSTEMS INC COMMON STOCK USD.01	Equity securities	838	940
	FLOWSERVE CORP COMMON STOCK USD1.25	Equity securities	314	566
	FLUGHAFEN WIEN AG COMMON STOCK NPV	Equity securities	4	6
	FLUGHAFEN ZUERICH AG REG COMMON STOCK CHF50.	Equity securities	6	9
	FLUOR CORP COMMON STOCK USD.01	Equity securities	3,260	3,157
	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	Equity securities	288	313
	FM LEVERAGED CAP FD II PREF SHS 144A 3C7	Equity securities	2,807	116
	FMC CORP COMMON STOCK USD.1	Equity securities	336	444
	FMC TECHNOLOGIES INC COMMON STOCK USD.01	Equity securities	10,175	11,805
	FNB CORP COMMON STOCK USD.01	Equity securities	653	644
	FNF GROUP TRACKING STK USD.0001	Equity securities	190	369
	FOOT LOCKER INC COMMON STOCK USD.01	Equity securities	3,563	4,466
	FORD MOTOR CO COMMON STOCK USD.01	Equity securities	12,476	11,510
	FOREST OIL CORP COMMON STOCK USD.1	Equity securities	38	6
	FORESTAR GROUP INC COMMON STOCK USD1.	Equity securities	128	137
	FORTESCUE METALS GROUP LTD COMMON STOCK NPV	Equity securities	190	94
	FORTINET INC COMMON STOCK USD.001	Equity securities	911	1,142
	FORTIS INC COMMON STOCK NPV	Equity securities	536	533
	FORTUM OYJ COMMON STOCK EUR3.4	Equity securities	249	229
	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	Equity securities	456	470
	FOSSIL GROUP INC COMMON STOCK USD.01	Equity securities	230	263
	FOSTER (LB) CO A COMMON STOCK USD.01	Equity securities	321	316
	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	Equity securities	956	898
	FRANCE TELECOM SA COMMON STOCK EUR4.	Equity securities	747	623
	FRANCO NEVADA CORP COMMON STOCK NPV	Equity securities	5	5
	FRANKLIN RESOURCES INC COMMON STOCK USD.1	Equity securities	3,854	3,989
	FRAPORT AG FRANKFURT AIRPORT COMMON STOCK NPV	Equity securities	50	48
	FRED S INC CLASS A COMMON STOCK NPV	Equity securities	111	99
	FREEPORT MCMORAN INC COMMON STOCK USD.1	Equity securities	2,887	1,998
	FREESCALE SEMICONDUCTOR LTD COMMON STOCK USD.01	Equity securities	236	230
	FRESENIUS MEDICAL CARE AG + COMMON STOCK NPV	Equity securities	306	319
	FRESENIUS SE + CO KGAA COMMON STOCK NPV	Equity securities	255	392
	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	Equity securities	360	408
	FRESNILLO PLC COMMON STOCK USD.5	Equity securities	109	54
	FRIENDS LIFE GROUP LTD COMMON STOCK	Equity securities	134	157
	FRONTERA RESOURCES CORP COMMON STOCK	Equity securities	2,010	856
	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	Equity securities	402	324
	FTD COS INC COMMON STOCK USD.0001	Equity securities	206	253
	FTI CONSULTING INC COMMON STOCK USD.01	Equity securities	273	254
	FUCHS PETROLUB SE PREF PREFERENCE	Equity securities	54	48
	FUGRO NV CVA DUTCH CERT EUR.05	Equity securities	94	38
	FUJI ELECTRIC CO LTD COMMON STOCK	Equity securities	30	48
	FUJI HEAVY INDUSTRIES LTD COMMON STOCK	Equity securities	111	383
	FUJI MACHINE MFG CO LTD COMMON STOCK	Equity securities	3	3
	FUJI MEDIA HOLDINGS INC COMMON STOCK	Equity securities	3	3
	FUJI OIL CO LTD COMMON STOCK	Equity securities	7	6
	FUJI SOFT INC COMMON STOCK	Equity securities	4	5
	FUJIFILM HOLDINGS CORP COMMON STOCK	Equity securities	300	320
	FUJIKURA KASEI CO LTD COMMON STOCK	Equity securities	6	7
	FUJIMI INC COMMON STOCK	Equity securities	3	3
	FUJIMORI KOGYO CO LTD COMMON STOCK	Equity securities	2	3
	FUJITSU LTD COMMON STOCK	Equity securities	232	246
	FUKUOKA FINANCIAL GROUP INC COMMON STOCK	Equity securities	75	81
	FULTON FINANCIAL CORP COMMON STOCK USD2.5	Equity securities	830	783
	FUNAI ELECTRIC CO LTD COMMON STOCK	Equity securities	3	3
	FUTABA CORP/CHIBA COMMON STOCK	Equity securities	5	6
	G + K SERVICES INC CL A COMMON STOCK USD.5	Equity securities	181	200
	G4S PLC COMMON STOCK GBP.25	Equity securities	139	129
	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	Equity securities	124	102
	GALAXY ENTERTAINMENT GROUP L COMMON STOCK NPV	Equity securities	167	267
	GALLERY MEDIA COMMON STOCK	Equity securities	465	402
	GALLIFORD TRY PLC COMMON STOCK GBP.5	Equity securities	2	3
	GALP ENERGIA SGPS SA COMMON STOCK EUR1.	Equity securities	137	124
	GAMESTOP CORP CLASS A COMMON STOCK USD.001	Equity securities	7,339	7,891
	GANNETT CO COMMON STOCK USD1.	Equity securities	1,752	2,552
	GAP INC/THE COMMON STOCK USD.05	Equity securities	4,617	5,018
	GARMIN LTD COMMON STOCK CHF10.	Equity securities	268	355
	GARTNER INC COMMON STOCK USD.0005	Equity securities	1,113	1,204
	GAS NATURAL SDG SA COMMON STOCK EUR1.	Equity securities	119	220
	GDF SUEZ COMMON STOCK EUR1.	Equity securities	983	781
	GEA GROUP AG COMMON STOCK NPV	Equity securities	114	158
	GEBERIT AG REG COMMON STOCK CHF.1	Equity securities	162	242
	GEMALTO COMMON STOCK EUR1.0	Equity securities	216	308
	GENEL ENERGY PLC COMMON STOCK GBP.1	Equity securities	6	6
	GENERAC HOLDINGS INC COMMON STOCK USD.01	Equity securities	872	691
	GENERAL CABLE CORP COMMON STOCK USD.01	Equity securities	492	265
	GENERAL DYNAMICS CORP COMMON STOCK USD1.	Equity securities	2,313	4,067
	GENERAL ELECTRIC CO COMMON STOCK USD.06	Equity securities	16,737	22,767
	GENERAL MILLS INC COMMON STOCK USD.1	Equity securities	2,046	2,438
	GENERAL MOTORS CO COMMON STOCK USD.01	Equity securities	2,243	2,229
	GENESCO INC COMMON STOCK USD1.	Equity securities	336	343

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	GENPACT LTD W/D COMMON STOCK USD.01	Equity securities	908	867
	GENTING SINGAPORE PLC COMMON STOCK USD.1	Equity securities	179	108
	GENUINE PARTS CO COMMON STOCK USD1.	Equity securities	462	696
	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	Equity securities	1,157	1,265
	GENWORTH MI CANADA INC COMMON STOCK	Equity securities	9	13
	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	Equity securities	372	243
	GERMAN AMERICAN BANCORP COMMON STOCK NPV	Equity securities	228	289
	GERON CORP COMMON STOCK USD.001	Equity securities	72	49
	GESCO AG COMMON STOCK NPV	Equity securities	7	7
	GETINGE AB B SHS COMMON STOCK NPV	Equity securities	104	105
	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	Equity securities	117	103
	GILDAN ACTIVEWEAR INC COMMON STOCK NPV	Equity securities	9	11
	GILEAD SCIENCES INC COMMON STOCK USD.001	Equity securities	17,319	31,208
	GIMV NV COMMON STOCK	Equity securities	9	9
	GIVAUDAN REG COMMON STOCK CHF10.	Equity securities	201	305
	GJENSIDIGE FORSIKRING ASA COMMON STOCK NOK2.	Equity securities	48	84
	GKN PLC COMMON STOCK GBP.1	Equity securities	120	168
	GLACIER BANCORP INC COMMON STOCK USD.01	Equity securities	100	92
	GLATFELTER COMMON STOCK USD.01	Equity securities	341	282
	GLAXOSMITHKLINE PLC COMMON STOCK GBP.25	Equity securities	2,016	2,207
	GLAXOSMITHKLINE PLC SPON ADR ADR	Equity securities	48	50
	GLENCORE PLC COMMON STOCK USD.01	Equity securities	1,421	1,172
	GLOBAL AVIATION HD INC CL A COMMON STOCK	Equity securities	-	-
	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	Equity securities	152	169
	GLOBAL CASH ACCESS HOLDINGS COMMON STOCK USD.001	Equity securities	2,906	2,380
	GLOBAL LOGISTIC PROPERTIES L COMMON STOCK NPV	Equity securities	111	129
	GLOBE SPECIALTY METALS INC COMMON STOCK USD.0001	Equity securities	677	842
	GLORY LTD COMMON STOCK	Equity securities	5	6
	GMP CAPITAL INC COMMON STOCK	Equity securities	243	238
	GN STORE NORD A/S COMMON STOCK DKK4.	Equity securities	5	5
	GNC HOLDINGS INC CL A COMMON STOCK USD.001	Equity securities	12	9
	GOLAR LNG LTD COMMON STOCK USD1.	Equity securities	934	870
	GOLDCORP INC COMMON STOCK NPV	Equity securities	3,467	3,449
	GOLDEN AGRI RESOURCES LTD COMMON STOCK USD.025	Equity securities	70	50
*	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	Equity securities	16,747	20,288
	GOODYEAR TIRE + RUBBER CO COMMON STOCK NPV	Equity securities	2,971	2,708
	GOOGLE INC CL A COMMON STOCK USD.001	Equity securities	28,400	47,655
	GOOGLE INC CL C COMMON STOCK USD.001	Equity securities	24,898	41,795
	GRAFTECH INTERNATIONAL LTD COMMON STOCK USD.01	Equity securities	253	112
	GRAFTON GROUP PLC UTS UNIT EUR.05	Equity securities	7	8
	GRAN TIERRA ENERGY INC COMMON STOCK USD.001	Equity securities	4,092	3,294
	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	Equity securities	524	531
	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	Equity securities	42	33
	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	Equity securities	288	338
	GREATBATCH INC COMMON STOCK USD.001	Equity securities	298	371
	GREE INC COMMON STOCK	Equity securities	116	42
	GREEN PLAINS INC COMMON STOCK USD.001	Equity securities	2,254	2,348
	GREENE KING PLC COMMON STOCK GBP.125	Equity securities	8	8
	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	Equity securities	435	491
	GREIF INC CL A COMMON STOCK NPV	Equity securities	585	515
	GRIFFON CORP COMMON STOCK USD.25	Equity securities	138	131
	GRIFOLS SA COMMON STOCK EUR.5	Equity securities	57	121
	GROUPE BRUXELLES LAMBERT SA COMMON STOCK NPV	Equity securities	151	163
	GROUPE EUROTUNNEL SA REGR COMMON STOCK EUR.4	Equity securities	88	113
	GRUPO CATALANA OCCIDENTE SA COMMON STOCK EUR.3	Equity securities	4	5
	GSI GROUP INC COMMON STOCK NPV	Equity securities	213	245
	GUARANTY BANCORP COMMON STOCK USD.001	Equity securities	53	69
	GUESS? INC COMMON STOCK USD.01	Equity securities	517	413
	GULF ISLAND FABRICATION INC COMMON STOCK NPV	Equity securities	142	108
	GULFMARK OFFSHORE INC CL A COMMON STOCK USD.01	Equity securities	136	108
	GUNGHO ONLINE ENTERTAINMENT COMMON STOCK	Equity securities	202	75
	GUNMA BANK LTD/THE COMMON STOCK	Equity securities	49	52
	GUNNEBO AB COMMON STOCK NPV	Equity securities	4	6
	H+R BLOCK INC COMMON STOCK NPV	Equity securities	3,432	3,642
	HACHIJUNI BANK LTD/THE COMMON STOCK	Equity securities	58	60
	HAEMONETICS CORP/MASS COMMON STOCK USD.01	Equity securities	324	318
	HAKUHODO DY HOLDINGS INC COMMON STOCK	Equity securities	51	81
	HALCON RESOURCES CORP COMMON STOCK USD.0001	Equity securities	301	213
	HALLADOR ENERGY CO COMMON STOCK USD.01	Equity securities	31	44
	HALLIBURTON CO COMMON STOCK USD2.5	Equity securities	4,668	7,011
	HALMA PLC COMMON STOCK GBP.1	Equity securities	13	17
	HALOGEN SOFTWARE INC COMMON STOCK	Equity securities	186	186
	HAMAMATSU PHOTONICS KK COMMON STOCK	Equity securities	51	62
	HANCOCK HOLDING CO COMMON STOCK USD3.33	Equity securities	487	498
	HANDY + HARMAN LTD COMMON STOCK USD.01	Equity securities	96	96
	HANESBRANDS INC COMMON STOCK USD.01	Equity securities	1,098	1,162
	HANG LUNG GROUP LTD COMMON STOCK NPV	Equity securities	11	10
	HANG LUNG PROPERTIES LTD COMMON STOCK NPV	Equity securities	195	142
	HANG SENG BANK LTD COMMON STOCK NPV	Equity securities	248	260
	HANGER INC COMMON STOCK USD.01	Equity securities	342	238
	HANKYU HANSHIN HOLDINGS INC COMMON STOCK	Equity securities	127	151

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	Equity securities	247	436
	HANNOVER RUECK SE COMMON STOCK NPV	Equity securities	80	107
	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	Equity securities	792	806
	HARBINGER GROUP INC COMMON STOCK USD.01	Equity securities	270	394
	HARGREAVES LANSDOWN PLC COMMON STOCK GBP.004	Equity securities	61	72
	HARLEY DAVIDSON INC COMMON STOCK USD.01	Equity securities	4,252	4,735
	HARMAN INTERNATIONAL COMMON STOCK USD.01	Equity securities	1,332	1,719
	HARMONIC INC COMMON STOCK USD.001	Equity securities	292	365
	HARRIS CORP COMMON STOCK USD1.	Equity securities	2,149	2,906
	HARTE HANKS INC COMMON STOCK USD1.	Equity securities	199	170
	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	Equity securities	3,266	4,097
	HARVEY NORMAN HOLDINGS LTD COMMON STOCK NPV	Equity securities	26	28
	HASBRO INC COMMON STOCK USD.5	Equity securities	310	367
	HAVAS SA COMMON STOCK EUR.4	Equity securities	9	9
	HAVERTY FURNITURE COMMON STOCK USD1.	Equity securities	350	289
	HAYNES INTERNATIONAL INC COMMON STOCK USD.001	Equity securities	64	57
	HAZAMA ANDO CORP COMMON STOCK	Equity securities	2	4
	HCA HOLDINGS INC COMMON STOCK USD.01	Equity securities	1,930	2,765
	HCC INSURANCE HOLDINGS INC COMMON STOCK USD1.	Equity securities	904	919
	HCI GROUP INC COMMON STOCK NPV	Equity securities	351	319
	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	Equity securities	1,235	1,298
	HEADWATERS INC COMMON STOCK USD.001	Equity securities	105	104
	HEALTH NET INC COMMON STOCK USD.001	Equity securities	4,331	4,941
	HEALTHSOUTH CORP W/D COMMON STOCK USD.01	Equity securities	92	125
	HEARTLAND EXPRESS INC COMMON STOCK USD.01	Equity securities	7	13
	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.	Equity securities	362	369
	HEARTLAND NEW ZEALAND LTD COMMON STOCK	Equity securities	1	2
	HEARTLAND PAYMENT SYSTEMS IN COMMON STOCK USD.001	Equity securities	1,432	1,980
	HEARTWARE INTERNATIONAL INC COMMON STOCK USD.001	Equity securities	365	355
	HEIDELBERGCEMENT AG COMMON STOCK NPV	Equity securities	177	185
	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	Equity securities	193	217
	HEINEKEN HOLDING NV COMMON STOCK EUR1.6	Equity securities	91	132
	HEINEKEN NV COMMON STOCK EUR1.6	Equity securities	259	355
	HEIWADO CO LTD COMMON STOCK	Equity securities	3	3
	HELEN OF TROY LTD COMMON STOCK USD.1	Equity securities	281	507
	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK NPV	Equity securities	543	481
	HELMERICH + PAYNE COMMON STOCK USD.1	Equity securities	2,625	3,914
	HENDERSON LAND DEVELOPMENT COMMON STOCK NPV	Equity securities	105	130
	HENKEL AG + CO KGAA VORZUG PREFERENCE	Equity securities	253	372
	HENKEL KGAA COMMON STOCK NPV	Equity securities	143	228
	HENNES + MAURITZ AB B SHS COMMON STOCK NPV	Equity securities	646	799
	HENRY SCHEIN INC COMMON STOCK USD.01	Equity securities	302	547
	HERBALIFE LTD COMMON STOCK USD.002	Equity securities	276	271
	HEROUX DEVTEK INC COMMON STOCK NPV	Equity securities	277	276
	HERSHEY CO/THE COMMON STOCK USD1.	Equity securities	1,102	1,399
	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	Equity securities	2,151	3,168
	HESS CORP COMMON STOCK USD1.	Equity securities	4,046	6,102
	HEWLETT PACKARD CO COMMON STOCK USD.01	Equity securities	26,197	30,487
	HEXAGON AB B SHS COMMON STOCK SEK2.	Equity securities	113	160
	HFF INC CLASS A COMMON STOCK USD.01	Equity securities	367	320
	HHGREGG INC COMMON STOCK USD.0001	Equity securities	327	156
	HIKARI TSUSHIN INC COMMON STOCK	Equity securities	48	43
	HILL INTERNATIONAL INC COMMON STOCK USD.0001	Equity securities	108	96
	HILLTOP HOLDINGS INC COMMON STOCK USD.01	Equity securities	158	190
	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	Equity securities	1,227	1,317
	HINO MOTORS LTD COMMON STOCK	Equity securities	34	71
	HIQ INTERNATIONAL AB COMMON STOCK SEK.05	Equity securities	5	4
	HIROSE ELECTRIC CO LTD COMMON STOCK	Equity securities	54	62
	HIROSHIMA BANK LTD/THE COMMON STOCK	Equity securities	50	59
	HISAMITSU PHARMACEUTICAL CO COMMON STOCK	Equity securities	41	36
	HITACHI CHEMICAL CO LTD COMMON STOCK	Equity securities	33	30
	HITACHI CONSTRUCTION MACHINE COMMON STOCK	Equity securities	43	36
	HITACHI HIGH TECHNOLOGIES CO COMMON STOCK	Equity securities	25	29
	HITACHI LTD COMMON STOCK	Equity securities	632	794
	HITACHI METALS LTD COMMON STOCK	Equity securities	52	72
	HKT TRUST AND HKT LTD SS STAPLED SECURITY HKD.0005	Equity securities	50	63
	HMH HOLDINGS (DELAWARE), INC. COMMON STOCK	Equity securities	281	257
	HNZ GROUP INC COMMON STOCK NPV	Equity securities	5	3
	HOCHTIEF AG COMMON STOCK NPV	Equity securities	26	23
	HOKUHOKU FINANCIAL GROUP INC COMMON STOCK	Equity securities	51	51
	HOKURIKU ELECTRIC POWER CO COMMON STOCK	Equity securities	63	38
	HOLCIM LTD REG COMMON STOCK CHF2.	Equity securities	310	331
	HOLLYFRONTIER CORP COMMON STOCK USD.01	Equity securities	223	440
	HOLOGIC INC COMMON STOCK USD.01	Equity securities	268	354
	HOME CAPITAL GROUP INC COMMON STOCK NPV	Equity securities	906	902
	HOME DEPOT INC COMMON STOCK USD.05	Equity securities	11,901	18,424
	HOME LOAN SERVICING SOLUTION COMMON STOCK	Equity securities	328	325
	HOMELAND URANIUM INC COMMON STOCK	Equity securities	69	-
	HOMESTREET INC COMMON STOCK	Equity securities	221	180
	HOMETRUST BANCSHARES INC COMMON STOCK	Equity securities	10	10
	HONDA MOTOR CO LTD COMMON STOCK	Equity securities	1,426	1,247

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.	Equity securities	6,646	10,176
	HONG KONG + CHINA GAS COMMON STOCK NPV	Equity securities	214	271
	HONG KONG EXCHANGES + CLEAR COMMON STOCK NPV	Equity securities	427	474
	HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1	Equity securities	27	27
	HOPEWELL HOLDINGS LTD COMMON STOCK NPV	Equity securities	14	14
	HORACE MANN EDUCATORS COMMON STOCK USD.001	Equity securities	236	301
	HORIZON BANCORP INDIANA COMMON STOCK NPV	Equity securities	246	280
	HORIZON LINES INC CL A COMMON STOCK USD.01	Equity securities	18	7
	HORMEL FOODS CORP COMMON STOCK USD.0586	Equity securities	911	1,123
	HOSIDEN CORP COMMON STOCK	Equity securities	4	4
	HOSPIRA INC COMMON STOCK USD.01	Equity securities	459	492
	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	Equity securities	11	11
	HOYA CORP COMMON STOCK	Equity securities	217	309
	HSBC HOLDINGS PLC COMMON STOCK USD.5	Equity securities	4,300	4,114
	HSN INC COMMON STOCK USD.01	Equity securities	381	467
	HUB GROUP INC CL A COMMON STOCK USD.01	Equity securities	869	1,069
	HUDSON CITY BANCORP INC COMMON STOCK USD.01	Equity securities	317	289
	HUGO BOSS AG ORD COMMON STOCK	Equity securities	61	78
	HULIC CO LTD COMMON STOCK	Equity securities	35	53
	HUMANA INC COMMON STOCK USD.166	Equity securities	2,285	3,975
	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	Equity securities	200	346
	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	Equity securities	3,032	3,412
	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	Equity securities	6,711	7,247
	HUNTSMAN CORP COMMON STOCK USD.01	Equity securities	2,410	3,003
	HURCO COMPANIES INC COMMON STOCK NPV	Equity securities	54	60
	HURON CONSULTING GROUP INC COMMON STOCK USD.01	Equity securities	368	456
	HUSQVARNA AB B SHS COMMON STOCK NPV	Equity securities	55	56
	HUTCHISON PORT HOLDINGS TR U UNIT NPV	Equity securities	119	94
	HUTCHISON WHAMPOA LTD COMMON STOCK NPV	Equity securities	508	557
	HYAKUGO BANK LTD/THE COMMON STOCK	Equity securities	18	16
	HYDER CONSULTING PLC COMMON STOCK GBP.1	Equity securities	1	2
	HYSAN DEVELOPMENT CO COMMON STOCK NPV	Equity securities	50	51
	HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.	Equity securities	49	44
	HYUNDAI MOTOR CO COMMON STOCK KRW5000.	Equity securities	72	61
	IAC/INTERACTIVECORP COMMON STOCK USD.001	Equity securities	981	937
	IBERDROLA SA COMMON STOCK EUR.75	Equity securities	742	778
	IBERIABANK CORP COMMON STOCK USD1.	Equity securities	72	90
	IBIDEN CO LTD COMMON STOCK	Equity securities	62	41
	ICAP PLC COMMON STOCK GBP.1	Equity securities	78	63
	ICF INTERNATIONAL INC COMMON STOCK USD.001	Equity securities	273	332
	ICONIX BRAND GROUP INC COMMON STOCK USD.001	Equity securities	297	545
	ICU MEDICAL INC COMMON STOCK USD.1	Equity securities	135	143
	IDACORP INC COMMON STOCK NPV	Equity securities	655	873
	IDEC CORP COMMON STOCK	Equity securities	3	3
	IDEMITSU KOSAN CO LTD COMMON STOCK	Equity securities	53	47
	IDEX CORP COMMON STOCK USD.01	Equity securities	2,122	2,121
	IDT CORP CLASS B COMMON STOCK USD.01	Equity securities	159	255
	IHI CORP COMMON STOCK	Equity securities	74	140
	IHS INC CLASS A COMMON STOCK USD.01	Equity securities	2,041	2,596
	II VI INC COMMON STOCK NPV	Equity securities	350	254
	IIDA GROUP HOLDINGS CO LTD COMMON STOCK	Equity securities	150	77
	ILIAD SA COMMON STOCK NPV	Equity securities	72	109
	ILLINOIS TOOL WORKS COMMON STOCK USD.01	Equity securities	5,744	6,303
	ILLUMINA INC COMMON STOCK USD.01	Equity securities	2,411	3,055
	ILUKA RESOURCES LTD COMMON STOCK NPV	Equity securities	128	52
	IMAX CORP COMMON STOCK NPV	Equity securities	1,497	1,696
	IMERYS SA COMMON STOCK EUR2.	Equity securities	43	50
	IMI PLC COMMON STOCK GBP.2857	Equity securities	86	107
	IMMOFINANZ AG COMMON STOCK	Equity securities	68	60
	IMPAX LABORATORIES INC COMMON STOCK USD.01	Equity securities	379	368
	IMPERIAL TOBACCO GROUP PLC COMMON STOCK GBP.1	Equity securities	694	860
	IMS HEALTH HOLDINGS INC COMMON STOCK USD.01	Equity securities	691	748
	INABA DENKI SANGYO CO LTD COMMON STOCK	Equity securities	9	10
	INCITEC PIVOT LTD COMMON STOCK NPV	Equity securities	120	72
	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.	Equity securities	261	248
	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	Equity securities	11	14
	INDITEX COMMON STOCK EUR.03	Equity securities	385	614
	INDUSTRIAL ALLIANCE INSURANC COMMON STOCK	Equity securities	1,382	1,378
	INDUSTRIVARDEN AB C SHS COMMON STOCK NPV	Equity securities	43	45
	INFINEON TECHNOLOGIES AG COMMON STOCK NPV	Equity securities	234	231
	ING GROEP NV CVA DUTCH CERT EUR.24	Equity securities	815	1,093
	INGERSOLL RAND PLC COMMON STOCK USD1.	Equity securities	1,504	2,111
	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	Equity securities	266	258
	INGRAM MICRO INC CL A COMMON STOCK USD.01	Equity securities	411	446
	INGREDION INC COMMON STOCK USD.01	Equity securities	1,971	2,509
	INMARSAT PLC COMMON STOCK EUR.0005	Equity securities	87	99
	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	Equity securities	191	182
	INNOSPEC INC COMMON STOCK USD.01	Equity securities	238	258
	INPEX CORP COMMON STOCK	Equity securities	317	275
	INPUT CAPITAL CORP COMMON STOCK NPV	Equity securities	248	244
	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	Equity securities	344	464

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	INSPERITY INC WD COMMON STOCK USD.01	Equity securities	81	76
	INSULET CORP COMMON STOCK USD.001	Equity securities	1,347	1,458
	INSURANCE AUSTRALIA GROUP COMMON STOCK NPV	Equity securities	197	258
	INTACT FINANCIAL CORP COMMON STOCK NPV	Equity securities	3,559	3,549
	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	Equity securities	127	134
	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001	Equity securities	1,197	1,437
	INTEGRATED SILICON SOLUTION COMMON STOCK USD.0001	Equity securities	196	253
	INTEGRYS ENERGY GROUP INC COMMON STOCK USD1.	Equity securities	223	288
	INTEL CORP COMMON STOCK USD.001	Equity securities	19,901	29,266
	INTELIQUENT INC COMMON STOCK USD.001	Equity securities	275	237
	INTELSAT SA COMMON STOCK USD.01	Equity securities	280	258
	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	Equity securities	973	1,256
	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.15805	Equity securities	122	180
	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.	Equity securities	480	561
	INTERNATIONAL PAPER CO COMMON STOCK USD1.	Equity securities	6,838	7,370
	INTEROIL CORP COMMON STOCK NPV	Equity securities	321	240
	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	Equity securities	1,342	1,484
	INTERSERVE PLC COMMON STOCK GBP.1	Equity securities	3	3
	INTERSHOP HOLDINGS AG BR COMMON STOCK CHF10.	Equity securities	10	11
	INTERSIL CORP A COMMON STOCK USD.01	Equity securities	359	447
	INTERTEK GROUP PLC COMMON STOCK GBP.01	Equity securities	108	136
	INTERXION HOLDING NV COMMON STOCK EUR.1	Equity securities	5	6
	INTESA SANPAOLO COMMON STOCK EUR.52	Equity securities	577	701
	INTESA SANPAOLO RSP PREFERRED STOCK	Equity securities	88	83
	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	Equity securities	22,367	24,660
	INTL CONSOLIDATED AIRLINE DI COMMON STOCK EUR.5	Equity securities	72	120
	INTL FCSTONE INC COMMON STOCK USD.01	Equity securities	54	50
	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	Equity securities	979	1,154
	INTL GAME TECHNOLOGY COMMON STOCK USD.00015625	Equity securities	1,262	1,294
	INTL RECTIFIER CORP COMMON STOCK USD1.	Equity securities	596	1,005
	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	Equity securities	172	174
	INTREXON CORP COMMON STOCK	Equity securities	1,904	1,542
	INTUIT INC COMMON STOCK USD.01	Equity securities	5,397	7,992
	INTUITIVE SURGICAL INC COMMON STOCK USD.001	Equity securities	960	1,225
	INVESCO LTD COMMON STOCK USD.2	Equity securities	734	1,109
	INVESTEC PLC COMMON STOCK GBP.0002	Equity securities	77	91
	INVESTMENT AB KINNEVIK B SHS COMMON STOCK NPV	Equity securities	115	185
	INVESTMENT AB ORESUND COMMON STOCK NPV	Equity securities	3	5
	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01	Equity securities	289	323
	INVESTOR AB B SHS COMMON STOCK NPV	Equity securities	229	351
	INVESTORS BANCORP INC COMMON STOCK USD.01	Equity securities	205	188
	ION GEOPHYSICAL CORP COMMON STOCK USD.01	Equity securities	301	194
	IREN SPA COMMON STOCK EUR1.	Equity securities	3	4
	IRON MOUNTAIN INC REIT USD.01	Equity securities	239	301
	ISETAN MITSUKOSHI HOLDINGS L COMMON STOCK	Equity securities	81	90
	ISLE OF CAPRI CASINOS COMMON STOCK USD.01	Equity securities	236	225
	ISRAEL CHEMICALS LTD COMMON STOCK ILS1.	Equity securities	130	63
	ISRAEL CORP LIMITED/THE COMMON STOCK ILS1.	Equity securities	108	60
	ISUZU MOTORS LTD COMMON STOCK	Equity securities	119	170
	IT HOLDINGS CORP COMMON STOCK	Equity securities	4	5
	ITALMOBILIARE SPA RSP PREFERRED STOCK	Equity securities	3	4
	ITOCHU CORP COMMON STOCK	Equity securities	323	364
	ITOCHU TECHNO SOLUTIONS CORP COMMON STOCK	Equity securities	21	25
	ITOKI CORP COMMON STOCK	Equity securities	2	2
	ITRON INC COMMON STOCK NPV	Equity securities	430	403
	ITT EDUCATIONAL SERVICES INC COMMON STOCK USD.01	Equity securities	278	72
	ITV PLC COMMON STOCK GBP.1	Equity securities	109	256
	IXIA COMMON STOCK NPV	Equity securities	202	174
	IXYS CORPORATION COMMON STOCK USD.01	Equity securities	170	154
	IYO BANK LTD/THE COMMON STOCK	Equity securities	47	55
	J FRONT RETAILING CO LTD COMMON STOCK	Equity securities	49	63
	JABIL CIRCUIT INC COMMON STOCK USD.001	Equity securities	859	926
	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	Equity securities	1,407	1,854
	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.	Equity securities	3,570	3,382
	JAMES HARDIE INDUSTRIES CDI CDI EUR.59	Equity securities	56	87
	JANUS CAPITAL GROUP INC COMMON STOCK USD.01	Equity securities	482	824
	JAPAN AIRLINES CO LTD COMMON STOCK	Equity securities	70	82
	JAPAN AIRPORT TERMINAL CO COMMON STOCK	Equity securities	4	8
	JAPAN DIGITAL LABORATORY CO COMMON STOCK	Equity securities	4	7
	JAPAN DISPLAY INC COMMON STOCK	Equity securities	70	58
	JAPAN EXCHANGE GROUP INC COMMON STOCK	Equity securities	87	121
	JAPAN TOBACCO INC COMMON STOCK	Equity securities	590	748
	JARDINE CYCLE + CARRIAGE LTD COMMON STOCK NPV	Equity securities	61	67
	JARDINE MATHESON HLDGS LTD COMMON STOCK USD.25	Equity securities	25	24
	JC DECAUX SA COMMON STOCK NPV	Equity securities	50	54
	JERONIMO MARTINS COMMON STOCK EUR1.	Equity securities	85	55
	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	Equity securities	3,590	4,878
	JFE HOLDINGS INC COMMON STOCK	Equity securities	257	194
	JGC CORP COMMON STOCK	Equity securities	110	109
	JM SMUCKER CO/THE COMMON STOCK NPV	Equity securities	435	604
	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	Equity securities	178	324

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	JOHNSON + JOHNSON COMMON STOCK USD1.	Equity securities	34,156	47,405
	JOHNSON CONTROLS INC COMMON STOCK USD.01388	Equity securities	2,028	2,204
	JOHNSON MATTHEY PLC COMMON STOCK GBP1.047619	Equity securities	144	192
	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	Equity securities	125	160
	JONES LANG LASALLE INC COMMON STOCK USD.01	Equity securities	1,544	1,869
	JOURNAL COMMUNICATIONS INC A COMMON STOCK USD.01	Equity securities	215	349
	JOY GLOBAL INC COMMON STOCK USD1.	Equity securities	465	314
	JOYO BANK LTD/THE COMMON STOCK	Equity securities	68	74
*	JPMORGAN CHASE + CO COMMON STOCK USD1.0	Equity securities	27,308	36,322
	JSR CORP COMMON STOCK	Equity securities	67	56
	JTEKT CORP COMMON STOCK	Equity securities	50	67
	JULIUS BAER GROUP LTD COMMON STOCK CHF.02	Equity securities	186	199
	JUNIPER NETWORKS INC COMMON STOCK USD.00001	Equity securities	4,713	4,196
	JX HOLDINGS INC COMMON STOCK	Equity securities	285	205
	K S AG REG COMMON STOCK NPV	Equity securities	239	105
	K S HOLDINGS CORP COMMON STOCK	Equity securities	6	6
	K12 INC COMMON STOCK USD.0001	Equity securities	238	162
	KABEL DEUTSCHLAND HOLDING AG COMMON STOCK NPV	Equity securities	26	59
	KADANT INC COMMON STOCK USD.01	Equity securities	892	1,118
	KADOKAWA CORP COMMON STOCK	Equity securities	3	2
	KAISER ALUMINUM CORP COMMON STOCK USD.01	Equity securities	214	298
	KAJIMA CORP COMMON STOCK	Equity securities	55	81
	KAKAKU.COM INC COMMON STOCK	Equity securities	44	34
	KAMAN CORP COMMON STOCK USD1.	Equity securities	132	127
	KAMIGUMI CO LTD COMMON STOCK	Equity securities	43	47
	KANEKA CORP COMMON STOCK	Equity securities	91	78
	KANSAI ELECTRIC POWER CO INC COMMON STOCK	Equity securities	320	149
	KANSAI PAINT CO LTD COMMON STOCK	Equity securities	42	60
	KANSAS CITY SOUTHERN COMMON STOCK USD.01	Equity securities	978	1,478
	KAO CORP COMMON STOCK	Equity securities	293	417
	KAR AUCTION SERVICES INC COMMON STOCK USD.01	Equity securities	1,698	2,072
	KAWASAKI HEAVY INDUSTRIES COMMON STOCK	Equity securities	100	112
	KBC GROEP NV COMMON STOCK NPV	Equity securities	185	264
	KBR INC COMMON STOCK USD.001	Equity securities	254	170
	KCG HOLDINGS INC CL A COMMON STOCK	Equity securities	219	221
	KDDI CORP COMMON STOCK	Equity securities	452	757
	KEIKYU CORP COMMON STOCK	Equity securities	75	75
	KEIO CORP COMMON STOCK	Equity securities	75	81
	KEISEI ELECTRIC RAILWAY CO COMMON STOCK	Equity securities	46	60
	KELLER GROUP PLC COMMON STOCK GBP.1	Equity securities	3	3
	KELLOGG CO COMMON STOCK USD.25	Equity securities	850	951
	KELLY SERVICES INC A COMMON STOCK USD1.	Equity securities	220	197
	KEMPER CORP COMMON STOCK USD.1	Equity securities	206	191
	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	Equity securities	679	769
	KEPPEL CORP LTD COMMON STOCK NPV	Equity securities	229	233
	KEPPEL LAND LTD COMMON STOCK NPV	Equity securities	37	33
	KERING COMMON STOCK EUR4.	Equity securities	263	325
	KERRY GROUP PLC A COMMON STOCK EUR.125	Equity securities	128	232
	KERRY PROPERTIES LTD COMMON STOCK HKD1.0	Equity securities	47	37
	KEURIG GREEN MOUNTAIN INC COMMON STOCK USD.1	Equity securities	1,546	3,731
	KEWPIE CORP COMMON STOCK	Equity securities	13	15
	KEY ENERGY SERVICES INC COMMON STOCK USD.1	Equity securities	161	104
	KEYCORP COMMON STOCK USD1.	Equity securities	8,033	9,157
	KEYENCE CORP COMMON STOCK	Equity securities	220	391
	KIA MOTORS CORP COMMON STOCK KRW5000.0	Equity securities	45	41
	KIER GROUP PLC COMMON STOCK GBP.01	Equity securities	2	3
	KIKKOMAN CORP COMMON STOCK	Equity securities	34	64
	KILLAM PROPERTIES INC COMMON STOCK	Equity securities	6	6
	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	Equity securities	1,012	1,076
	KIMBERLY CLARK CORP COMMON STOCK USD1.25	Equity securities	3,537	4,345
	KINDER MORGAN INC COMMON STOCK USD.01	Equity securities	1,250	1,436
	KINDER MORGAN MANAGEMENT LLC COMMON STOCK NPV	Equity securities	461	613
	KINGFISHER PLC COMMON STOCK GBP.157143	Equity securities	229	272
	KINKI SHARYO CO LTD COMMON STOCK	Equity securities	7	6
	KINROSS GOLD CORP COMMON STOCK NPV	Equity securities	20	7
	KINTETSU CORP COMMON STOCK	Equity securities	122	121
	KIRBY CORP COMMON STOCK USD.1	Equity securities	1,732	4,443
	KIRIN HOLDINGS CO LTD COMMON STOCK	Equity securities	240	239
	KITANO CONSTRUCTION CORP COMMON STOCK	Equity securities	2	3
	KITE PHARMA INC COMMON STOCK USD.001	Equity securities	109	117
	KLA TENCOR CORP COMMON STOCK USD.001	Equity securities	1,609	2,228
	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	Equity securities	9	17
	KNOWLEDGE UNIVERSE	Equity securities	219	299
	KNOWLES CORP COMMON STOCK USD.01	Equity securities	6	5
	KOBE STEEL LTD COMMON STOCK	Equity securities	140	99
	KOENIG + BAUER AG COMMON STOCK	Equity securities	3	2
	KOHLS CORP COMMON STOCK USD.01	Equity securities	4,304	4,980
	KOHNAN SHOJI CO LTD COMMON STOCK	Equity securities	10	9
	KOITO MANUFACTURING CO LTD COMMON STOCK	Equity securities	30	46
	KOKUYO CO LTD COMMON STOCK	Equity securities	1	1
	KOMAIHALTEC INC COMMON STOCK	Equity securities	5	5

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	KOMATSU LTD COMMON STOCK	Equity securities	531	428
	KONAKA CO LTD COMMON STOCK	Equity securities	3	2
	KONAMI CORP COMMON STOCK	Equity securities	43	38
	KONE OYJ B COMMON STOCK NPV	Equity securities	196	263
	KONICA MINOLTA INC COMMON STOCK	Equity securities	82	101
	KONINKLIJKE AHOLD NV COMMON STOCK EUR.01	Equity securities	288	322
	KONINKLIJKE DSM NV COMMON STOCK EUR1.5	Equity securities	217	225
	KONINKLIJKE KPN NV COMMON STOCK EUR.04	Equity securities	360	215
	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2	Equity securities	561	650
	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.	Equity securities	26	46
	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	Equity securities	294	386
	KOSMOS ENERGY LTD COMMON STOCK USD.01	Equity securities	859	834
	KRAFT FOODS GROUP INC COMMON STOCK	Equity securities	1,380	1,969
	KRATON PERFORMANCE POLYMERS COMMON STOCK USD.01	Equity securities	65	49
	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	Equity securities	112	93
	KROGER CO COMMON STOCK USD1.	Equity securities	6,188	9,523
	KRONES AG COMMON STOCK	Equity securities	5	5
	KRONOS WORLDWIDE INC COMMON STOCK USD.01	Equity securities	112	99
	KSB AG VORZUG PREFERENCE	Equity securities	4	4
	KT CORP COMMON STOCK KRW5000.	Equity securities	27	25
	KT+G CORP COMMON STOCK KRW5000.	Equity securities	21	25
	KUBOTA CORP COMMON STOCK	Equity securities	239	355
	KUEHNE + NAGEL INTL AG REG COMMON STOCK CHF1.	Equity securities	145	142
	KULICKE + SOFFA INDUSTRIES COMMON STOCK NPV	Equity securities	3,984	4,135
	KUONI REISEN HLDG REG(CAT B) COMMON STOCK CHF1.	Equity securities	7	6
	KURARAY CO LTD COMMON STOCK	Equity securities	101	84
	KURITA WATER INDUSTRIES LTD COMMON STOCK	Equity securities	109	89
	KYOCERA CORP COMMON STOCK	Equity securities	353	331
	KYOKUTO KAIHATSU KOGYO CO COMMON STOCK	Equity securities	3	4
	KYOSAN ELECTRIC MFG CO LTD COMMON STOCK	Equity securities	3	3
	KYOWA EXEO CORP COMMON STOCK	Equity securities	6	6
	KYOWA HAKKO KIRIN CO LTD COMMON STOCK	Equity securities	52	61
	KYUSHU ELECTRIC POWER CO INC COMMON STOCK	Equity securities	156	98
	L 3 COMMUNICATIONS HOLDINGS COMMON STOCK USD.01	Equity securities	3,623	5,155
	L BRANDS INC COMMON STOCK USD.5	Equity securities	9,203	13,815
	L OREAL COMMON STOCK EUR.2	Equity securities	641	827
	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	Equity securities	267	269
	LA Z BOY INC COMMON STOCK USD1.	Equity securities	283	262
	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	Equity securities	440	521
	LACLEDE GROUP INC/THE COMMON STOCK USD1.	Equity securities	409	391
	LADDER CAPITAL CORP CLASS A COMMON STOCK USD.001	Equity securities	37	39
	LAFARGE SA COMMON STOCK EUR4.	Equity securities	204	267
	LAGARDERE SCA COMMON STOCK EUR6.1	Equity securities	92	65
	LAKELAND BANCORP INC COMMON STOCK NPV	Equity securities	307	286
	LAM RESEARCH CORP COMMON STOCK USD.001	Equity securities	1,511	2,261
	LANCASTER COLONY CORP COMMON STOCK NPV	Equity securities	107	100
	LANDS END INC COMMON STOCK USD.01	Equity securities	377	455
	LANDSTAR SYSTEM INC COMMON STOCK USD.01	Equity securities	1,142	1,384
	LANXESS AG COMMON STOCK	Equity securities	135	100
	LAREDO PETROLEUM INC COMMON STOCK USD.01	Equity securities	54	41
	LAS VEGAS SANDS CORP COMMON STOCK USD.001	Equity securities	11,643	14,181
	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	Equity securities	60	86
	LAWSON INC COMMON STOCK	Equity securities	72	91
*	LAZARD LTD CL A LTD PART USD.01	Equity securities	767	904
	LEAPFROG ENTERPRISES INC COMMON STOCK USD.0001	Equity securities	307	195
	LEAR CORP COMMON STOCK USD.01	Equity securities	2,404	3,516
	LEE ENTERPRISES COMMON STOCK USD.01	Equity securities	277	213
	LEGACY OIL GAS INC COMMON STOCK	Equity securities	242	235
	LEGAL + GENERAL GROUP PLC COMMON STOCK GBP.025	Equity securities	236	435
	LEGG MASON INC COMMON STOCK USD.1	Equity securities	230	319
	LEGGETT + PLATT INC COMMON STOCK USD.01	Equity securities	186	276
	LEGRAND SA COMMON STOCK EUR4.	Equity securities	210	286
	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	Equity securities	730	655
	LEIGHTON HOLDINGS LTD COMMON STOCK NPV	Equity securities	125	76
	LENNAR CORP A COMMON STOCK USD.1	Equity securities	2,658	3,310
	LEUCADIA NATIONAL CORP COMMON STOCK USD1.	Equity securities	483	414
	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	Equity securities	164	387
	LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01	Equity securities	684	820
	LGI HOMES INC COMMON STOCK USD.01	Equity securities	285	283
	LHC GROUP INC COMMON STOCK USD.01	Equity securities	12	13
	LI + FUNG LTD COMMON STOCK HKD.0125	Equity securities	252	132
	LIBERTY GLOBAL PLC A COMMON STOCK USD.01	Equity securities	293	497
	LIBERTY GLOBAL PLC SERIES C COMMON STOCK USD.01	Equity securities	912	1,217
	LIBERTY INTERACTIVE CORP A COMMON STOCK USD.01	Equity securities	1,174	1,504
	LIBERTY MEDIA CORP A COMMON STOCK USD.01	Equity securities	143	268
	LIBERTY MEDIA CORP C COMMON STOCK USD.01	Equity securities	285	545
	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	Equity securities	360	366
	LIBERTY VENTURES SER A COMMON STOCK USD.01	Equity securities	911	896
	LIFELOCK INC COMMON STOCK USD.001	Equity securities	515	492
	LIFEPOINT HOSPITALS INC COMMON STOCK USD.01	Equity securities	915	848
	LIFETIME BRANDS INC COMMON STOCK USD.01	Equity securities	236	251

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	LINCOLN ELECTRIC HOLDINGS COMMON STOCK NPV	Equity securities	697	688
	LINCOLN NATIONAL CORP COMMON STOCK NPV	Equity securities	1,924	3,174
	LINDE AG COMMON STOCK NPV	Equity securities	612	744
	LINDSAY CORP COMMON STOCK USD1.	Equity securities	81	72
	LINEAR TECHNOLOGY CORP COMMON STOCK USD.001	Equity securities	1,251	1,375
	LINKEDIN CORP A COMMON STOCK USD.0001	Equity securities	20,269	21,319
	LIQUIDITY SERVICES INC COMMON STOCK USD.001	Equity securities	167	147
	LIXIL GROUP CORP COMMON STOCK	Equity securities	129	122
	LKQ CORP COMMON STOCK USD.01	Equity securities	1,368	1,988
	LLOYDS BANKING GROUP PLC COMMON STOCK	Equity securities	1,090	1,411
	LOBLAW COMPANIES LTD COMMON STOCK NPV	Equity securities	7	9
	LOCKHEED MARTIN CORP COMMON STOCK USD1.	Equity securities	3,699	6,536
	LOEWS CORP COMMON STOCK USD.01	Equity securities	866	895
	LONDON STOCK EXCHANGE GROUP COMMON STOCK GBP.06918	Equity securities	78	135
	LONZA GROUP AG REG COMMON STOCK CHF1.	Equity securities	74	127
	LORILLARD INC COMMON STOCK USD.01	Equity securities	671	1,272
	LOTTE SHOPPING CO COMMON STOCK KRW5000.	Equity securities	27	24
	LOUISIANA PACIFIC CORP COMMON STOCK USD1.	Equity securities	121	106
	LOWE S COS INC COMMON STOCK USD.5	Equity securities	5,222	8,346
	LPL FINANCIAL HOLDINGS INC COMMON STOCK	Equity securities	515	460
	LULULEMON ATHLETICA INC COMMON STOCK USD.005	Equity securities	259	244
	LUMENPULSE INC COMMON STOCK	Equity securities	178	176
	LUMINEX CORP COMMON STOCK USD.001	Equity securities	544	600
	LUNDIN PETROLEUM AB COMMON STOCK SEK.01	Equity securities	103	73
	LUXOTTICA GROUP SPA COMMON STOCK EUR.06	Equity securities	118	173
	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3	Equity securities	973	949
	LYDIAN INTERNATIONAL LTD COMMON STOCK	Equity securities	3	1
	LYONDELLBASELL INDU CL A COMMON STOCK	Equity securities	7,507	10,549
	M + T BANK CORP COMMON STOCK USD.5	Equity securities	587	858
	M2 GROUP LTD COMMON STOCK	Equity securities	2	3
	M3 INC COMMON STOCK	Equity securities	37	55
	MABUCHI MOTOR CO LTD COMMON STOCK	Equity securities	40	70
	MACDONALD DETTWILER + ASSOC COMMON STOCK	Equity securities	385	382
	MACQUARIE GROUP LTD COMMON STOCK NPV	Equity securities	206	289
	MACY S INC COMMON STOCK USD.01	Equity securities	5,268	6,137
	MAGELLAN HEALTH INC COMMON STOCK USD.01	Equity securities	448	463
	MAGICJACK VOCALTEC LTD COMMON STOCK ILS.65	Equity securities	217	139
	MAGNA INTERNATIONAL INC COMMON STOCK NPV	Equity securities	6,971	6,830
	MAIDEN HOLDINGS LTD COMMON STOCK USD.01	Equity securities	378	366
	MAINFREIGHT LTD COMMON STOCK NPV	Equity securities	3	4
	MAINSOURCE FINANCIAL GROUP I COMMON STOCK NPV	Equity securities	219	380
	MAKITA CORP COMMON STOCK	Equity securities	100	130
	MALLINCKRODT PLC COMMON STOCK USD.2	Equity securities	449	571
	MAN SE COMMON STOCK NPV	Equity securities	86	78
	MANNING + NAPIER INC COMMON STOCK USD.01	Equity securities	277	317
	MANPOWERGROUP INC COMMON STOCK USD.01	Equity securities	924	1,176
	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	Equity securities	280	216
	MANULIFE FINANCIAL CORP COMMON STOCK NPV	Equity securities	7,504	7,451
	MAPFRE SA COMMON STOCK EUR.1	Equity securities	72	72
	MARATHON OIL CORP COMMON STOCK USD1.	Equity securities	5,033	6,221
	MARATHON PETROLEUM CORP COMMON STOCK	Equity securities	9,335	11,655
	MARCUS CORPORATION COMMON STOCK USD1.	Equity securities	335	362
	MARINE HARVEST COMMON STOCK NOK7.5	Equity securities	6	9
	MARINEMAX INC COMMON STOCK USD.001	Equity securities	2,088	1,966
	MARKETO INC COMMON STOCK USD.0001	Equity securities	108	110
	MARKS + SPENCER GROUP PLC COMMON STOCK GBP.25	Equity securities	205	228
	MARR SPA COMMON STOCK EUR.5	Equity securities	5	8
	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	Equity securities	6,576	11,530
	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	Equity securities	2,151	2,426
	MARS ENGINEERING CORP COMMON STOCK	Equity securities	2	2
	MARSH + MCLENNAN COS COMMON STOCK USD1.	Equity securities	5,825	9,625
	MARSHALLS PLC COMMON STOCK GBP.25	Equity securities	-	1
	MARSTON S PLC COMMON STOCK GBP.07375	Equity securities	8	8
	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	Equity securities	321	422
	MARTINREA INTERNATIONAL INC COMMON STOCK NPV	Equity securities	392	379
	MARUBENI CORP COMMON STOCK	Equity securities	241	223
	MARUI GROUP CO LTD COMMON STOCK	Equity securities	69	65
	MARUICHI STEEL TUBE LTD COMMON STOCK	Equity securities	57	61
	MARUWA CO LTD COMMON STOCK	Equity securities	3	3
	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	Equity securities	393	277
	MASCO CORP COMMON STOCK USD1.	Equity securities	1,332	1,519
	MASTEC INC COMMON STOCK USD.1	Equity securities	1,286	2,150
	MASTERCARD INC CLASS A COMMON STOCK USD.0001	Equity securities	8,245	12,381
	MATADOR RESOURCES CO COMMON STOCK USD.01	Equity securities	119	159
	MATERION CORP COMMON STOCK NPV	Equity securities	203	234
	MATRIX SERVICE CO COMMON STOCK USD.01	Equity securities	739	1,015
	MATSON INC COMMON STOCK NPV	Equity securities	423	399
	MATSUYA FOODS CO LTD COMMON STOCK	Equity securities	15	16
	MATTEL INC COMMON STOCK USD1.	Equity securities	517	571
	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	Equity securities	428	478
	MAUNA KEA TECHNOLOGIES COMMON STOCK EUR.04	Equity securities	2	1

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
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(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001	Equity securities	380	457
	MAZDA MOTOR CORP COMMON STOCK	Equity securities	119	268
	MB FINANCIAL INC COMMON STOCK USD.01	Equity securities	503	643
	MCCLATCHY CO CLASS A COMMON STOCK USD.01	Equity securities	261	211
	MCCORMICK + CO NON VTG SHRS COMMON STOCK NPV	Equity securities	363	490
	MCDONALD S CORP COMMON STOCK USD.01	Equity securities	7,807	8,361
	MCDONALD S HOLDINGS CO JAPAN COMMON STOCK	Equity securities	29	27
	MCGRAW HILL FINANCIAL INC COMMON STOCK USD1.	Equity securities	1,055	1,689
	MCKESSON CORP COMMON STOCK USD.01	Equity securities	2,612	4,668
	MDC PARTNERS INC A COMMON STOCK NPV	Equity securities	81	72
	MDU RESOURCES GROUP INC COMMON STOCK USD1.	Equity securities	233	301
	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01	Equity securities	749	1,069
	MEADWESTVACO CORP COMMON STOCK USD.01	Equity securities	224	377
	MEARS GROUP PLC COMMON STOCK GBP.01	Equity securities	3	3
	MEDASSETS INC COMMON STOCK USD.01	Equity securities	202	189
	MEDIA GENERAL INC COMMON STOCK NPV	Equity securities	309	231
	MEDICAL FACILITIES CORP COMMON STOCK	Equity securities	6	6
	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	Equity securities	344	341
	MEDIOBANCA SPA COMMON STOCK EUR.5	Equity securities	118	115
	MEDIPAL HOLDINGS CORP COMMON STOCK	Equity securities	68	77
	MEDIVATION INC COMMON STOCK USD.01	Equity securities	206	213
	MEDNAX INC COMMON STOCK USD.01	Equity securities	2,148	2,883
	MEDTRONIC INC COMMON STOCK USD.1	Equity securities	9,887	15,797
	MEG ENERGY CORP COMMON STOCK	Equity securities	2,343	2,313
	MEGGITT PLC COMMON STOCK GBP.05	Equity securities	99	117
	MEIJI HOLDINGS CO LTD COMMON STOCK	Equity securities	65	111
	MELIA HOTELS INTERNATIONAL COMMON STOCK EUR.2	Equity securities	2	3
	MELROSE INDUSTRIES PLC COMMON STOCK GBP.001182	Equity securities	83	79
	MEN S WEARHOUSE INC/THE COMMON STOCK USD.01	Equity securities	40	58
	MENTOR GRAPHICS CORP COMMON STOCK NPV	Equity securities	608	713
	MERCANTILE BANK CORP COMMON STOCK NPV	Equity securities	223	223
	MERCHANTS BANCSHARES INC COMMON STOCK USD.01	Equity securities	209	203
	MERCK + CO. INC. COMMON STOCK USD.5	Equity securities	22,904	29,029
	MERCK KGAA COMMON STOCK NPV	Equity securities	141	252
	MEREDITH CORP COMMON STOCK USD1.	Equity securities	512	552
	MERIT MEDICAL SYSTEMS INC COMMON STOCK NPV	Equity securities	158	124
	MERITAGE HOMES CORP COMMON STOCK USD.01	Equity securities	258	219
	MERITOR INC COMMON STOCK USD1.	Equity securities	3,745	2,874
	MERMAID MARINE AUSTRALIA LTD COMMON STOCK	Equity securities	2	1
	MERSEN (EX CARBON LORRAINE) COMMON STOCK EUR2.	Equity securities	4	3
	META FINANCIAL GROUP INC COMMON STOCK USD.01	Equity securities	183	164
	METALL ZUG AG SHS B REG COMMON STOCK CHF25.	Equity securities	5	5
	METCASH LTD COMMON STOCK NPV	Equity securities	135	75
	METLIFE INC COMMON STOCK USD.01	Equity securities	7,064	8,518
	METRO AG COMMON STOCK NPV	Equity securities	190	115
	METRO BANCORP INC COMMON STOCK USD1.	Equity securities	43	50
	METRO INC COMMON STOCK NPV	Equity securities	18	20
	METSO OYJ COMMON STOCK NPV	Equity securities	82	79
	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	Equity securities	939	1,125
	MGE ENERGY INC COMMON STOCK USD1.	Equity securities	253	239
	MGM CHINA HOLDINGS LTD COMMON STOCK HKD1.0	Equity securities	34	54
	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	Equity securities	276	470
	MICHAEL KORS HOLDINGS LTD COMMON STOCK NPV	Equity securities	6,655	7,391
	MICHELIN (CGDE) COMMON STOCK EUR2.	Equity securities	297	348
	MICREL INC COMMON STOCK NPV	Equity securities	13	16
	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	Equity securities	373	500
	MICRON TECHNOLOGY INC COMMON STOCK USD.1	Equity securities	4,268	9,821
	MICROSEMI CORP COMMON STOCK USD.2	Equity securities	1,059	1,201
	MICROSOFT CORP COMMON STOCK USD.00000625	Equity securities	56,020	78,509
	MIDSOUTH BANCORP INC COMMON STOCK USD.1	Equity securities	235	240
	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	Equity securities	116	119
	MILLICOM INTL CELLULAR SDR SDR USD1.5	Equity securities	129	111
	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	Equity securities	373	457
	MIRACA HOLDINGS INC COMMON STOCK	Equity securities	39	41
	MIRAIT HOLDINGS CORP COMMON STOCK	Equity securities	5	7
	MISAWA HOMES CO LTD COMMON STOCK	Equity securities	3	2
	MITIE GROUP PLC COMMON STOCK GBP.025	Equity securities	13	14
	MITSUBISHI CHEMICAL HOLDINGS COMMON STOCK	Equity securities	182	131
	MITSUBISHI CORP COMMON STOCK	Equity securities	700	569
	MITSUBISHI ELECTRIC CORP COMMON STOCK	Equity securities	405	506
	MITSUBISHI ESTATE CO LTD COMMON STOCK	Equity securities	494	563
	MITSUBISHI GAS CHEMICAL CO COMMON STOCK	Equity securities	49	45
	MITSUBISHI HEAVY INDUSTRIES COMMON STOCK	Equity securities	266	386
	MITSUBISHI LOGISTICS CORP COMMON STOCK	Equity securities	57	57
	MITSUBISHI MATERIALS CORP COMMON STOCK	Equity securities	65	65
	MITSUBISHI MOTORS CORP COMMON STOCK	Equity securities	171	169
	MITSUBISHI TANABE PHARMA COMMON STOCK	Equity securities	83	78
	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK	Equity securities	1,341	1,429
	MITSUBISHI UFJ LEASE + FINAN COMMON STOCK	Equity securities	41	51
	MITSUI + CO LTD COMMON STOCK	Equity securities	575	533
	MITSUI CHEMICALS INC COMMON STOCK	Equity securities	49	39

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	MITSUI FUDOSAN CO LTD COMMON STOCK	Equity securities	400	551
	MITSUI OSK LINES LTD COMMON STOCK	Equity securities	112	64
	MIZRAHI TEFAHOT BANK LTD COMMON STOCK ILS.1	Equity securities	22	27
	MIZUHO FINANCIAL GROUP INC COMMON STOCK	Equity securities	944	911
	MKS INSTRUMENTS INC COMMON STOCK NPV	Equity securities	390	493
	MOBIMO HOLDING AG REG COMMON STOCK CHF29.	Equity securities	17	14
	MODINE MANUFACTURING CO COMMON STOCK USD.625	Equity securities	230	243
	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	Equity securities	261	470
	MOLSON COORS BREWING CO B COMMON STOCK USD.01	Equity securities	3,016	3,751
	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	Equity securities	165	140
	MONDELEZ INTERNATIONAL INC A COMMON STOCK NPV	Equity securities	7,069	8,439
	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	Equity securities	2,894	2,599
	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	Equity securities	230	344
	MONSANTO CO COMMON STOCK USD.01	Equity securities	20,957	25,003
	MONSTER BEVERAGE CORP COMMON STOCK USD.005	Equity securities	4,617	6,738
	MONSTER WORLDWIDE INC COMMON STOCK USD.001	Equity securities	26	20
	MONTPELIER RE HOLDINGS LTD COMMON STOCK USD.001666	Equity securities	485	597
	MOODY S CORP COMMON STOCK USD.01	Equity securities	670	1,246
	MOOG INC CLASS A COMMON STOCK USD1.	Equity securities	551	864
*	MORGAN STANLEY COMMON STOCK USD.01	Equity securities	5,869	7,685
	MORINAGA + CO LTD COMMON STOCK	Equity securities	6	6
	MOSAIC CO/THE COMMON STOCK USD.01	Equity securities	1,116	807
	MOSHI MOSHI HOTLINE INC COMMON STOCK	Equity securities	3	2
	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	Equity securities	551	831
	MOVADO GROUP INC COMMON STOCK USD.01	Equity securities	271	253
	MRC GLOBAL INC COMMON STOCK USD.01	Equity securities	337	370
	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK	Equity securities	235	218
	MSA SAFETY INC COMMON STOCK NPV	Equity securities	584	780
	MSCI INC COMMON STOCK USD.01	Equity securities	667	740
	MTR CORP COMMON STOCK NPV	Equity securities	103	112
	MUELLER INDUSTRIES INC COMMON STOCK USD.01	Equity securities	119	116
	MUENCHENER RUECKVER AG REG COMMON STOCK NPV	Equity securities	608	740
	MULTI COLOR CORP COMMON STOCK NPV	Equity securities	189	301
	MUNKSJO OYJ COMMON STOCK NPV	Equity securities	1	2
	MURATA MANUFACTURING CO LTD COMMON STOCK	Equity securities	287	477
	MURPHY OIL CORP COMMON STOCK USD1.	Equity securities	4,025	4,018
	MYER HOLDINGS LTD COMMON STOCK	Equity securities	3	2
	MYLAN INC COMMON STOCK USD.5	Equity securities	2,765	3,729
	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	Equity securities	329	387
	MYRIAD GENETICS INC COMMON STOCK USD.01	Equity securities	308	424
	N B T BANCORP INC COMMON STOCK USD.01	Equity securities	249	241
	NABORS INDUSTRIES LTD COMMON STOCK USD.001	Equity securities	5,700	5,544
	NABTESCO CORP COMMON STOCK	Equity securities	45	48
	NAGASE + CO LTD COMMON STOCK	Equity securities	11	12
	NAGOYA RAILROAD CO LTD COMMON STOCK	Equity securities	64	72
	NANKAI ELECTRIC RAILWAY CO COMMON STOCK	Equity securities	9	9
	NASDAQ OMX GROUP/THE COMMON STOCK USD.01	Equity securities	149	268
	NATIONAL AUSTRALIA BANK LTD COMMON STOCK NPV	Equity securities	1,289	1,386
	NATIONAL BANK HOLD CL A COMMON STOCK	Equity securities	13	12
	NATIONAL BANK OF CANADA COMMON STOCK NPV	Equity securities	15	18
	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	Equity securities	140	123
	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	Equity securities	381	311
	NATIONAL GRID PLC COMMON STOCK GBP.1139535	Equity securities	785	1,123
	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	Equity securities	215	267
	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01	Equity securities	15,666	17,746
	NATIONAL PRESTO INDS INC COMMON STOCK USD1.	Equity securities	63	53
	NATIXIS COMMON STOCK EUR1.6	Equity securities	81	127
	NATL PENN BCSHS INC COMMON STOCK NPV	Equity securities	109	104
	NATL WESTERN LIFE INS CL A COMMON STOCK USD1.	Equity securities	357	448
	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	Equity securities	780	594
	NATURES SUNSHINE PRODS INC COMMON STOCK NPV	Equity securities	126	119
	NAVER CORP COMMON STOCK KRW500.	Equity securities	21	28
	NAVIENT CORP COMMON STOCK USD.01	Equity securities	4,670	4,877
	NAVIGANT CONSULTING INC COMMON STOCK USD.001	Equity securities	369	388
	NAVIGATORS GROUP INC COMMON STOCK USD.1	Equity securities	106	99
	NAVIOS MARITIME HOLDINGS INC COMMON STOCK USD.0001	Equity securities	1	1
	NEC CORP COMMON STOCK	Equity securities	143	176
	NEENAH PAPER INC COMMON STOCK USD.01	Equity securities	114	194
	NELNET INC CL A COMMON STOCK USD.01	Equity securities	3,986	4,299
	NEOPOST SA COMMON STOCK EUR1.0	Equity securities	8	8
	NESTE OIL OYJ COMMON STOCK NPV	Equity securities	40	53
	NESTLE SA REG COMMON STOCK CHF.1	Equity securities	3,922	4,931
	NET ONE SYSTEMS CO LTD COMMON STOCK	Equity securities	7	5
	NETAPP INC COMMON STOCK USD.001	Equity securities	4,294	4,755
	NETFLIX INC COMMON STOCK USD.001	Equity securities	770	1,383
	NETGEAR INC COMMON STOCK USD.001	Equity securities	2,389	2,338
	NETSUITE INC COMMON STOCK USD.01	Equity securities	78	134
	NETWORK COMMUNICATIONS COMMON STOCK	Equity securities	41	67
	NEUSTAR INC CLASS A COMMON STOCK USD.001	Equity securities	1,992	1,866
	NEW FLYER INDUSTRIES INC COMMON STOCK	Equity securities	201	200
	NEW GOLD INC COMMON STOCK NPV	Equity securities	6	4

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	Equity securities	855	797
	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	Equity securities	252	307
	NEW WORLD CHINA LAND LTD COMMON STOCK HKD.1	Equity securities	1	1
	NEW WORLD DEVELOPMENT COMMON STOCK NPV	Equity securities	131	120
	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	Equity securities	393	387
	NEWCREST MINING LTD COMMON STOCK NPV	Equity securities	530	140
	NEWELL RUBBERMAID INC COMMON STOCK USD1.	Equity securities	1,304	1,676
	NEWMONT MINING CORP COMMON STOCK USD1.6	Equity securities	1,463	608
	NEWPARK RESOURCES INC COMMON STOCK USD.01	Equity securities	1,073	1,607
	NEWPORT CORP COMMON STOCK USD.1167	Equity securities	206	215
	NEWS CORP CLASS A COMMON STOCK USD.01	Equity securities	1,275	1,384
	NEXON CO LTD COMMON STOCK	Equity securities	83	46
	NEXT PLC COMMON STOCK GBP.1	Equity securities	118	329
	NEXTERA ENERGY INC COMMON STOCK USD.01	Equity securities	2,125	2,910
	NGK INSULATORS LTD COMMON STOCK	Equity securities	78	119
	NGK SPARK PLUG CO LTD COMMON STOCK	Equity securities	50	103
	NH FOODS LTD COMMON STOCK	Equity securities	41	64
	NHK SPRING CO LTD COMMON STOCK	Equity securities	28	24
	NIBE INDUSTRIER AB B SHS COMMON STOCK NPV	Equity securities	8	9
	NICE SYSTEMS LTD COMMON STOCK ILS1.	Equity securities	75	83
	NIDEC CORP COMMON STOCK	Equity securities	201	304
	NIELSEN NV COMMON STOCK EUR.07	Equity securities	4,043	3,956
	NIFTY CORP COMMON STOCK	Equity securities	3	3
	NIHON UNISYS LTD COMMON STOCK	Equity securities	4	5
	NIKE INC CL B COMMON STOCK NPV	Equity securities	11,045	20,237
	NIKON CORP COMMON STOCK	Equity securities	187	107
	NINTENDO CO LTD COMMON STOCK	Equity securities	489	239
	NIPPON CHEMIPHAR CO LTD COMMON STOCK	Equity securities	6	5
	NIPPON ELECTRIC GLASS CO LTD COMMON STOCK	Equity securities	90	34
	NIPPON EXPRESS CO LTD COMMON STOCK	Equity securities	71	71
	NIPPON FLOUR MILLS CO LTD COMMON STOCK	Equity securities	10	10
	NIPPON KONPO UNYU SOKO CO COMMON STOCK	Equity securities	5	5
	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK	Equity securities	47	67
	NIPPON PAPER INDUSTRIES CO L COMMON STOCK	Equity securities	6	7
	NIPPON ROAD CO LTD COMMON STOCK	Equity securities	4	6
	NIPPON SIGNAL CO LTD/THE COMMON STOCK	Equity securities	4	5
	NIPPON STEEL + SUMITOMO META COMMON STOCK	Equity securities	485	392
	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK	Equity securities	402	529
	NIPPON YUSEN COMMON STOCK	Equity securities	108	79
	NIPRO CORP COMMON STOCK	Equity securities	8	7
	NISHI NIPPON CITY BANK LTD COMMON STOCK	Equity securities	12	11
	NISOURCE INC COMMON STOCK USD.01	Equity securities	336	686
	NISSAN MOTOR CO LTD COMMON STOCK	Equity securities	567	534
	NISSHIN SEIFUN GROUP INC COMMON STOCK	Equity securities	38	36
	NISSIN FOODS HOLDINGS CO LTD COMMON STOCK	Equity securities	48	68
	NITORI HOLDINGS CO LTD COMMON STOCK	Equity securities	67	93
	NITTO DENKO CORP COMMON STOCK	Equity securities	165	170
	NITTO KOGYO CORP COMMON STOCK	Equity securities	5	6
	NOBINA SEK100	Equity securities	1,504	-
	NOBLE CORP PLC COMMON STOCK USD.01	Equity securities	4,949	3,784
	NOBLE ENERGY INC COMMON STOCK USD.01	Equity securities	1,280	1,838
	NOBLE GROUP LTD COMMON STOCK HKD.25	Equity securities	123	87
	NOK CORP COMMON STOCK	Equity securities	29	37
	NOKIA OYJ COMMON STOCK NPV	Equity securities	569	658
	NOKIAN RENKAAT OYJ COMMON STOCK NPV	Equity securities	84	62
*	NOMURA HOLDINGS INC COMMON STOCK	Equity securities	404	429
	NOMURA REAL ESTATE HOLDINGS COMMON STOCK	Equity securities	42	36
	NOMURA RESEARCH INSTITUTE LT COMMON STOCK	Equity securities	58	74
	NORDEA BANK AB COMMON STOCK NPV	Equity securities	683	834
	NORDSTROM INC COMMON STOCK NPV	Equity securities	354	517
	NORFOLK SOUTHERN CORP COMMON STOCK USD1.	Equity securities	2,826	4,645
	NORSK HYDRO ASA COMMON STOCK NOK1.098	Equity securities	165	149
	NORTH ATLANTIC DRILLING LTD COMMON STOCK USD5.0	Equity securities	28	19
	NORTH PACIFIC BANK LTD COMMON STOCK	Equity securities	6	6
	NORTHEAST UTILITIES COMMON STOCK USD5.	Equity securities	1,528	1,687
	NORTHERN OIL AND GAS INC COMMON STOCK USD.001	Equity securities	189	191
	NORTHERN TRUST CORP COMMON STOCK USD1.667	Equity securities	1,916	2,114
	NORTHRIM BANCORP INC COMMON STOCK USD1.	Equity securities	125	144
	NORTHROP GRUMMAN CORP COMMON STOCK USD1.	Equity securities	9,056	12,680
	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	Equity securities	12	12
	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	Equity securities	222	210
	NORTHWEST PIPE CO COMMON STOCK USD.01	Equity securities	136	116
	NORTHWESTERN CORP COMMON STOCK USD.01	Equity securities	529	625
	NOS SGPS COMMON STOCK EUR.01	Equity securities	7	7
	NOVARTIS AG REG COMMON STOCK CHF.5	Equity securities	2,814	4,550
	NOVARTIS AG SPONSORED ADR ADR	Equity securities	5,505	9,011
	NOVO NORDISK A/S B COMMON STOCK DKK.2	Equity securities	1,089	1,965
	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0	Equity securities	150	214
	NOW INC COMMON STOCK USD.01	Equity securities	90	102
	NPS PHARMACEUTICALS INC COMMON STOCK USD.001	Equity securities	237	210
	NRG ENERGY INC COMMON STOCK USD.01	Equity securities	366	552

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	NSK LTD COMMON STOCK	Equity securities	77	128
	NTT DATA CORP COMMON STOCK	Equity securities	91	94
	NTT DOCOMO INC COMMON STOCK	Equity securities	595	559
	NTT URBAN DEVELOPMENT CORP COMMON STOCK	Equity securities	18	18
	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	Equity securities	4,949	3,905
	NUCOR CORP COMMON STOCK USD.4	Equity securities	708	897
	NUTRACEUTICAL INTL CORP COMMON STOCK USD.01	Equity securities	184	227
	NUTRECO NV COMMON STOCK EUR.12	Equity securities	8	6
	NVIDIA CORP COMMON STOCK USD.001	Equity securities	4,532	4,382
	NVR INC COMMON STOCK USD.01	Equity securities	2,831	2,813
	NWS HOLDINGS LTD COMMON STOCK HKD1.0	Equity securities	55	63
	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	Equity securities	563	1,065
	OBAYASHI CORP COMMON STOCK	Equity securities	58	89
	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	Equity securities	6,057	6,159
	OCEAN RIG UDW INC COMMON STOCK USD.01	Equity securities	5	4
	OCEANEERING INTL INC COMMON STOCK USD.25	Equity securities	922	1,064
	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	Equity securities	46	55
	OCI NV COMMON STOCK EUR1.	Equity securities	67	51
	OCWEN FINANCIAL CORP COMMON STOCK USD.01	Equity securities	223	141
	ODAKYU ELECTRIC RAILWAY CO COMMON STOCK	Equity securities	113	110
	OFFICE DEPOT INC COMMON STOCK USD.01	Equity securities	95	159
	OFG BANCORP COMMON STOCK USD1.	Equity securities	518	459
	OGE ENERGY CORP COMMON STOCK USD.01	Equity securities	241	377
	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	Equity securities	914	898
	OJI HOLDINGS CORP COMMON STOCK	Equity securities	75	61
	OLAM INTERNATIONAL LTD COMMON STOCK NPV	Equity securities	36	39
	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	Equity securities	239	536
	OLD MUTUAL PLC COMMON STOCK GBP.1142857	Equity securities	244	286
	OLD NATIONAL BANCORP COMMON STOCK NPV	Equity securities	342	336
	OLIN CORP COMMON STOCK USD1.	Equity securities	694	684
	OLYMPUS CORP COMMON STOCK	Equity securities	125	169
	OM GROUP INC COMMON STOCK USD.01	Equity securities	300	255
	OMEGA PROTEIN CORP COMMON STOCK USD.01	Equity securities	1,084	1,224
	OMNICARE INC COMMON STOCK USD1.	Equity securities	845	1,035
	OMNICOM GROUP COMMON STOCK USD.15	Equity securities	1,947	2,282
	OMNIVISION TECHNOLOGIES INC COMMON STOCK USD.001	Equity securities	2,340	2,906
	OMRON CORP COMMON STOCK	Equity securities	104	182
	OMV AG COMMON STOCK NPV	Equity securities	137	113
	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	Equity securities	1,383	1,366
	ONE GAS INC COMMON STOCK	Equity securities	607	551
	ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01	Equity securities	329	364
	ONEOK INC COMMON STOCK USD.01	Equity securities	287	711
	ONO PHARMACEUTICAL CO LTD COMMON STOCK	Equity securities	91	151
	OPEN TEXT CORP COMMON STOCK NPV	Equity securities	6	11
	OPLINK COMMUNICATIONS INC COMMON STOCK USD.001	Equity securities	77	76
	ORACLE CORP COMMON STOCK USD.01	Equity securities	29,926	33,588
	ORACLE CORP JAPAN COMMON STOCK	Equity securities	79	66
	ORBITAL SCIENCES CORP COMMON STOCK USD.01	Equity securities	390	454
	ORBITZ WORLDWIDE INC COMMON STOCK USD.01	Equity securities	82	73
	ORICA LTD COMMON STOCK NPV	Equity securities	202	126
	ORIENTAL LAND CO LTD COMMON STOCK	Equity securities	106	189
	ORIGIN ENERGY LTD COMMON STOCK NPV	Equity securities	354	305
	ORION OYJ CLASS B COMMON STOCK EUR.65	Equity securities	40	71
	ORIOR AG COMMON STOCK CHF4.	Equity securities	8	8
	ORIX CORP COMMON STOCK	Equity securities	286	361
	ORKLA ASA COMMON STOCK NOK1.25	Equity securities	150	159
	ORORA LTD COMMON STOCK	Equity securities	1	2
	OROTONGROUP LTD COMMON STOCK NPV	Equity securities	2	1
	OSAKA GAS CO LTD COMMON STOCK	Equity securities	161	165
	OSHKOSH CORP COMMON STOCK USD.01	Equity securities	2,177	1,779
	OSI SYSTEMS INC COMMON STOCK NPV	Equity securities	219	210
	OSISKO GOLD ROYALTIES LT COMMON STOCK	Equity securities	46	44
	OSRAM LICHT AG COMMON STOCK	Equity securities	64	66
	OTSUKA CORP COMMON STOCK	Equity securities	48	72
	OTSUKA HOLDINGS CO LTD COMMON STOCK	Equity securities	251	303
	OTSUKA KAGU LTD COMMON STOCK	Equity securities	6	6
	OUTERWALL INC W/I COMMON STOCK USD.001	Equity securities	2,705	2,277
	OVERSEA CHINESE BANKING CORP COMMON STOCK NPV	Equity securities	451	473
	OWENS + MINOR INC COMMON STOCK USD2.	Equity securities	469	462
	OWENS ILLINOIS INC COMMON STOCK USD.01	Equity securities	245	236
	OXFORD INSTRUMENTS PLC COMMON STOCK GBP.05	Equity securities	2	1
	P G + E CORP COMMON STOCK NPV	Equity securities	1,212	1,192
	PACCAR INC COMMON STOCK USD1.	Equity securities	1,093	1,125
	PACE PLC COMMON STOCK GBP.05	Equity securities	2	3
	PACIFIC CONTINENTAL CORP COMMON STOCK NPV	Equity securities	162	192
	PACIFIC ETHANOL INC COMMON STOCK USD.001	Equity securities	152	144
	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	Equity securities	14	13
	PALL CORP COMMON STOCK USD.1	Equity securities	516	717
	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	Equity securities	1,054	1,350
	PAN AMERICAN SILVER CORP COMMON STOCK NPV	Equity securities	6	4
	PANASONIC CORP COMMON STOCK	Equity securities	503	546

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	PANDORA A/S COMMON STOCK DKK1.	Equity securities	168	179
	PANDORA MEDIA INC COMMON STOCK USD.0001	Equity securities	100	99
	PARAGON OFFSHORE PLC COMMON STOCK USD.01	Equity securities	427	211
	PARALLEL ENERGY TRUST UNIT UNIT	Equity securities	3	3
	PARGESA HOLDING SA BR COMMON STOCK CHF20.	Equity securities	52	49
	PARK STERLING CORP COMMON STOCK USD.01	Equity securities	115	115
	PARK24 CO LTD COMMON STOCK	Equity securities	26	24
	PARKER DRILLING CO COMMON STOCK USD.167	Equity securities	465	336
	PARKER HANNIFIN CORP COMMON STOCK USD.5	Equity securities	2,057	2,196
	PARTNERRE LTD COMMON STOCK USD1.	Equity securities	7,572	8,546
	PARTNERS GROUP HOLDING AG COMMON STOCK CHF.01	Equity securities	67	90
	PATTERSON COS INC COMMON STOCK USD.01	Equity securities	170	225
	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	Equity securities	6,975	7,085
	PAYCHEX INC COMMON STOCK USD.01	Equity securities	648	885
	PAYPOINT PLC COMMON STOCK GBP.003333333	Equity securities	2	2
	PC CONNECTION INC COMMON STOCK USD.01	Equity securities	145	294
	PCCW LTD COMMON STOCK NPV	Equity securities	56	86
	PDC ENERGY INC COMMON STOCK USD.01	Equity securities	280	420
	PEABODY ENERGY CORP COMMON STOCK USD.01	Equity securities	777	187
	PEARSON PLC COMMON STOCK GBP.25	Equity securities	320	360
	PENN NATIONAL GAMING INC COMMON STOCK USD.01	Equity securities	269	254
	PENN VIRGINIA CORP COMMON STOCK USD.01	Equity securities	218	166
	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	Equity securities	260	222
	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	Equity securities	6,290	5,489
	PENTAIR PLC COMMON STOCK USD.01	Equity securities	1,318	1,522
	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	Equity securities	231	256
	PEOPLES BANCORP INC COMMON STOCK NPV	Equity securities	216	235
	PEP BOYS MANNY MOE + JACK COMMON STOCK USD1.	Equity securities	74	53
	PEPCO HOLDINGS INC COMMON STOCK USD.01	Equity securities	245	344
	PEPSICO INC COMMON STOCK USD.017	Equity securities	11,137	14,152
	PERFICIENT INC COMMON STOCK USD.001	Equity securities	269	235
	PERKINELMER INC COMMON STOCK USD1.	Equity securities	735	939
	PERNOD RICARD SA COMMON STOCK EUR1.55	Equity securities	445	509
	PERRIGO CO PLC COMMON STOCK NPV	Equity securities	1,429	1,423
	PERSIMMON PLC COMMON STOCK GBP.1	Equity securities	114	131
	PETROFAC LTD COMMON STOCK USD.02	Equity securities	125	86
	PETROLEO BRASIL SP PREF ADR ADR	Equity securities	1,027	608
	PETROWEST CORP CL A COMMON STOCK	Equity securities	245	246
	PETSMART INC COMMON STOCK USD.0001	Equity securities	291	407
	PEUGEOT SA COMMON STOCK EUR1.	Equity securities	107	99
	PFD ADELPHIA ESCROW CUSIP	Equity securities	165	98
	PFIZER INC COMMON STOCK USD.05	Equity securities	38,961	47,123
	PHARMACYCLICS INC COMMON STOCK USD.0001	Equity securities	246	364
	PHARMERICA CORP COMMON STOCK USD.01	Equity securities	62	122
	PHH CORP COMMON STOCK USD.01	Equity securities	502	559
	PHI INC NON VOTING COMMON STOCK USD.1	Equity securities	55	51
	PHILIP MORRIS INTERNATIONAL COMMON STOCK NPV	Equity securities	10,047	11,709
	PHILLIPS 66 COMMON STOCK	Equity securities	5,964	9,171
	PHOENIX COMPANIES INC COMMON STOCK USD.01	Equity securities	122	118
	PHOENIX IT GROUP PLC COMMON STOCK GBP.01	Equity securities	1	1
	PHOTRONICS INC COMMON STOCK USD.01	Equity securities	128	161
	PHX ENERGY SERVICES CORP COMMON STOCK NPV	Equity securities	3	4
	PIEDMONT NATURAL GAS CO COMMON STOCK NPV	Equity securities	297	329
	PILGRIM S PRIDE CORP COMMON STOCK USD.01	Equity securities	5,723	7,092
	PINNACLE WEST CAPITAL COMMON STOCK NPV	Equity securities	1,410	1,424
	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	Equity securities	2,035	1,814
	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	Equity securities	2,830	3,320
	PIPER JAFFRAY COS COMMON STOCK USD.01	Equity securities	349	402
	PIRELLI + C. COMMON STOCK	Equity securities	46	65
	PITNEY BOWES INC COMMON STOCK USD1.	Equity securities	1,002	1,737
	PKC GROUP OYJ COMMON STOCK NPV	Equity securities	4	4
	PLANTRONICS INC COMMON STOCK USD.01	Equity securities	139	164
	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	Equity securities	288	295
	PLATINUM UNDERWRITERS HLDGS COMMON STOCK USD.01	Equity securities	338	391
	PLEXUS CORP COMMON STOCK USD.01	Equity securities	350	415
	PLY GEM HOLDINGS INC COMMON STOCK USD.01	Equity securities	117	127
	PMC SIERRA INC COMMON STOCK USD.001	Equity securities	75	86
	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.	Equity securities	8,452	9,951
	PNM RESOURCES INC COMMON STOCK NPV	Equity securities	544	727
	POLARIS INDUSTRIES INC COMMON STOCK USD.01	Equity securities	192	494
	POLYCOM INC COMMON STOCK USD.0005	Equity securities	313	309
	POLYPORE INTERNATIONAL INC COMMON STOCK USD.01	Equity securities	2,514	2,642
	POPULAR INC COMMON STOCK USD.01	Equity securities	1,569	1,456
	PORSCHE AUTOMOBIL HLDG PRF PREFERENCE	Equity securities	212	243
	PORT OF TAURANGA LTD COMMON STOCK NPV	Equity securities	3	3
	PORTFOLIO RECOVERY ASSOCIATE COMMON STOCK USD.01	Equity securities	11	10
	PORTLAND GENERAL ELECTRIC CO COMMON STOCK NPV	Equity securities	638	852
	PORTUGAL TELECOM SGPS SA REG COMMON STOCK EUR.03	Equity securities	9	4
	POSCO COMMON STOCK KRW5000.	Equity securities	57	56
	POST HOLDINGS INC COMMON STOCK USD.01	Equity securities	8	7
	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	Equity securities	3,164	2,137

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	POWER ASSETS HOLDINGS LTD COMMON STOCK NPV	Equity securities	215	266
	POWER CORP OF CANADA COMMON STOCK NPV	Equity securities	1,645	1,644
	POWER INTEGRATIONS INC COMMON STOCK USD.001	Equity securities	48	43
	PPG INDUSTRIES INC COMMON STOCK USD1.67	Equity securities	5,448	6,395
	PPL CORP COMMON STOCK USD.01	Equity securities	1,036	1,214
	PRAXAIR INC COMMON STOCK USD.01	Equity securities	3,241	4,000
	PRECISION CASTPARTS CORP COMMON STOCK NPV	Equity securities	3,243	3,885
	PREMIER INVESTMENTS LTD COMMON STOCK NPV	Equity securities	9	11
	PREMIERE GLOBAL SERVICES INC COMMON STOCK USD.01	Equity securities	207	253
	PREMIUM BRANDS HOLDINGS CORP COMMON STOCK NPV	Equity securities	7	9
	PRICELINE GROUP INC/THE COMMON STOCK USD.008	Equity securities	13,637	25,110
	PRIMA MEAT PACKERS LTD COMMON STOCK	Equity securities	4	5
	PRIMARY HEALTH CARE LTD COMMON STOCK NPV	Equity securities	5	4
	PRIMERICA INC COMMON STOCK	Equity securities	175	294
	PRIMERO MINING CORP COMMON STOCK	Equity securities	201	191
	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	Equity securities	694	1,013
	PRIVATEBANCORP INC COMMON STOCK NPV	Equity securities	360	542
	PROCTER + GAMBLE CO/THE COMMON STOCK	Equity securities	15,851	19,866
	PROGRAMMED MAINTENANCE SERV COMMON STOCK NPV	Equity securities	2	2
	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	Equity securities	223	216
	PROGRESSIVE CORP COMMON STOCK USD1.	Equity securities	1,916	2,055
	PROGRESSIVE WASTE SOLUTIONS COMMON STOCK	Equity securities	314	317
	PROSEGUR COMP SEGURIDAD COMMON STOCK EUR.06	Equity securities	3	3
	PROSIEBEN SAT.1 MEDIA AG REG COMMON STOCK NPV	Equity securities	164	173
	PROSPERITY BANCSHARES INC COMMON STOCK USD1.	Equity securities	497	627
	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	Equity securities	434	486
*	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	Equity securities	5,096	6,783
	PRUDENTIAL PLC COMMON STOCK GBP.05	Equity securities	616	1,135
	PRYSMIAN SPA COMMON STOCK EUR.1	Equity securities	80	78
	PTC THERAPEUTICS INC COMMON STOCK USD.001	Equity securities	63	101
	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK NPV	Equity securities	3,482	3,853
	PUBLICIS GROUPE COMMON STOCK EUR.4	Equity securities	221	267
	PULTEGROUP INC COMMON STOCK USD.01	Equity securities	4,356	4,233
	PUMA BIOTECHNOLOGY INC COMMON STOCK USD.0001	Equity securities	2,303	2,233
	PVH CORP COMMON STOCK USD1.	Equity securities	322	479
	QANTAS AIRWAYS LTD COMMON STOCK NPV	Equity securities	98	53
	QBE INSURANCE GROUP LTD COMMON STOCK NPV	Equity securities	437	284
	QEP RESOURCES INC COMMON STOCK USD.01	Equity securities	332	281
	QIAGEN N.V. COMMON STOCK EUR.01	Equity securities	2,419	2,595
	QINETIQ GROUP PLC COMMON STOCK GBP.01	Equity securities	5	5
	QLOGIC CORP COMMON STOCK USD.001	Equity securities	1,269	1,134
	QUAD GRAPHICS INC COMMON STOCK USD.025	Equity securities	406	367
	QUAKER CHEMICAL CORP COMMON STOCK USD1.	Equity securities	232	274
	QUALCOMM INC COMMON STOCK USD.0001	Equity securities	18,475	22,993
	QUALITY DISTRIBUTION INC COMMON STOCK NPV	Equity securities	114	101
	QUANTA SERVICES INC COMMON STOCK USD.00001	Equity securities	792	1,546
	QUEBECOR INC CL B COMMON STOCK NPV	Equity securities	3,330	3,304
	QUEST DIAGNOSTICS INC COMMON STOCK USD.01	Equity securities	2,526	2,661
	QUINSTREET INC COMMON STOCK USD.001	Equity securities	1,027	251
	QUINTILES TRANSNATIONAL HOLD COMMON STOCK USD.01	Equity securities	1,808	1,879
	RACKSPACE HOSTING INC COMMON STOCK USD.001	Equity securities	242	195
	RADIAN GROUP INC COMMON STOCK USD.001	Equity securities	684	653
	RAIFFEISEN BANK INTERNATIONA COMMON STOCK NPV	Equity securities	106	50
	RAITO KOGYO CO LTD COMMON STOCK	Equity securities	5	6
	RAKUTEN INC COMMON STOCK	Equity securities	166	188
	RALPH LAUREN CORP COMMON STOCK USD.01	Equity securities	2,870	2,936
	RAMBUS INC COMMON STOCK USD.001	Equity securities	1,231	742
	RAMSAY HEALTH CARE LTD COMMON STOCK NPV	Equity securities	49	114
	RANDGOLD RESOURCES LTD COMMON STOCK USD.05	Equity securities	155	125
	RANDSTAD HOLDING NV COMMON STOCK EUR.1	Equity securities	121	116
	RANGE RESOURCES CORP COMMON STOCK USD.01	Equity securities	1,226	1,419
	RATHBONE BROTHERS PLC COMMON STOCK GBP.05	Equity securities	9	14
	RATOS AB B SHS COMMON STOCK NPV	Equity securities	7	5
	RAVEN RUSSIA LTD COMMON STOCK GBP.01	Equity securities	5	6
	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	Equity securities	1,810	3,311
	RAYTHEON COMPANY COMMON STOCK USD.01	Equity securities	8,238	11,374
	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	Equity securities	7	10
	REA GROUP LTD COMMON STOCK	Equity securities	79	77
	REALOGY HOLDINGS CORP COMMON STOCK USD.01	Equity securities	354	298
	REALPAGE INC COMMON STOCK USD.001	Equity securities	658	431
	RECALL HOLDINGS LTD COMMON STOCK	Equity securities	1	1
	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1	Equity securities	752	1,162
	RECKON LTD COMMON STOCK	Equity securities	2	2
	RED ELECTRICA CORPORACION SA COMMON STOCK EUR2.	Equity securities	106	186
	RED HAT INC COMMON STOCK USD.0001	Equity securities	520	605
	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	Equity securities	145	114
	REED ELSEVIER NV COMMON STOCK EUR.07	Equity securities	196	327
	REED ELSEVIER PLC COMMON STOCK GBP.144397	Equity securities	208	366
	REGAL BELOIT CORP COMMON STOCK USD.01	Equity securities	814	741
	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	Equity securities	12,244	22,739
	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	Equity securities	167	198

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	REGIONS FINANCIAL CORP COMMON STOCK USD.01	Equity securities	3,988	4,572
	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	Equity securities	6,908	6,873
	RELIANCE STEEL + ALUMINUM COMMON STOCK NPV	Equity securities	974	907
	REMY COINTREAU COMMON STOCK EUR1.6	Equity securities	38	27
	REMY INTERNATIONAL INC COMMON STOCK USD.0001	Equity securities	185	204
	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.	Equity securities	197	295
	RENAULT SA COMMON STOCK EUR3.81	Equity securities	221	276
	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	Equity securities	135	171
	RENGO CO LTD COMMON STOCK	Equity securities	5	4
	RENT A CENTER INC COMMON STOCK USD.01	Equity securities	725	728
	REPSOL SA COMMON STOCK EUR1.	Equity securities	576	516
	REPUBLIC SERVICES INC COMMON STOCK USD.01	Equity securities	2,616	2,976
	RESMED INC COMMON STOCK USD.004	Equity securities	233	347
	RESOLUTE ENERGY CORP COMMON STOCK USD.0001	Equity securities	116	86
	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001	Equity securities	335	429
	RESONA HOLDINGS INC COMMON STOCK	Equity securities	241	272
	RESOURCES CONNECTION INC COMMON STOCK USD.01	Equity securities	64	76
	RESTAURANT BRANDS NZ LTD COMMON STOCK NPV	Equity securities	1	1
	RETAIL FOOD GROUP LTD COMMON STOCK	Equity securities	2	2
	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	Equity securities	2,733	3,074
	REXAM PLC COMMON STOCK GBP.8035714	Equity securities	110	115
	REXEL SA COMMON STOCK EUR5.	Equity securities	113	100
	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	Equity securities	638	1,042
	RHJ INTERNATIONAL COMMON STOCK NPV	Equity securities	3	3
	RHOEN KLINIKUM AG COMMON STOCK	Equity securities	6	8
	RICHELIEU HARDWARE LTD COMMON STOCK NPV	Equity securities	129	131
	RICOH CO LTD COMMON STOCK	Equity securities	164	150
	RICOH LEASING CO LTD COMMON STOCK	Equity securities	3	3
	RIGHT ON CO LTD COMMON STOCK	Equity securities	1	1
	RINGER HUT CO LTD COMMON STOCK	Equity securities	10	12
	RINGKJOEBING LANDBOBANK A/S COMMON STOCK DKK5.	Equity securities	6	9
	RINNAI CORP COMMON STOCK	Equity securities	39	50
	RIO TINTO LTD COMMON STOCK NPV	Equity securities	686	450
	RIO TINTO PLC COMMON STOCK GBP.1	Equity securities	1,646	1,240
	RISO KAGAKU CORP COMMON STOCK	Equity securities	2	3
	RITCHIE BROS AUCTIONEERS COMMON STOCK NPV	Equity securities	2,613	2,447
	RLI CORP COMMON STOCK USD1.	Equity securities	2	3
	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	Equity securities	50	43
	ROBERT HALF INTL INC COMMON STOCK USD.001	Equity securities	226	370
	ROCHE HOLDING AG GENUSSCHEIN COMMON STOCK NPV	Equity securities	9,221	13,639
	ROCK TENN COMPANY CL A COMMON STOCK USD.01	Equity securities	5,962	6,184
	ROCKWELL AUTOMATION INC COMMON STOCK USD1.	Equity securities	3,939	4,664
	ROCKWELL COLLINS INC COMMON STOCK USD.01	Equity securities	455	609
	ROCKY MOUNTAIN DEALERSHIPS COMMON STOCK	Equity securities	157	157
	ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01	Equity securities	199	194
	ROGERS COMMUNICATIONS INC B COMMON STOCK NPV	Equity securities	2,888	2,866
	ROGERS CORP COMMON STOCK USD1.	Equity securities	281	262
	ROHM CO LTD COMMON STOCK	Equity securities	123	132
	ROLLS ROYCE HOLDINGS PLC COMMON STOCK GBP.2	Equity securities	455	614
	RONA INC COMMON STOCK NPV	Equity securities	6	7
	ROPER INDUSTRIES INC COMMON STOCK USD.01	Equity securities	468	796
	ROSETTA RESOURCES INC COMMON STOCK USD.001	Equity securities	568	470
	ROSS STORES INC COMMON STOCK USD.01	Equity securities	7,311	8,863
	ROTORK PLC COMMON STOCK GBP.05	Equity securities	12	13
	ROVI CORP COMMON STOCK USD.001	Equity securities	1,179	1,030
	ROYAL BANK OF CANADA COMMON STOCK NPV	Equity securities	11,621	11,611
	ROYAL BANK OF SCOTLAND GROUP COMMON STOCK GBP1.0	Equity securities	286	297
	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	Equity securities	1,439	2,140
	ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07	Equity securities	2,959	3,219
	ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07	Equity securities	1,854	2,064
	ROYAL GOLD INC COMMON STOCK USD.01	Equity securities	8	11
	ROYAL HOLDINGS CO LTD COMMON STOCK	Equity securities	5	6
	ROYAL MAIL PLC COMMON STOCK GBP.01	Equity securities	130	82
	RPS GROUP PLC COMMON STOCK GBP.03	Equity securities	3	3
	RPX CORP COMMON STOCK USD.0001	Equity securities	886	837
	RR DONNELLEY + SONS CO COMMON STOCK USD1.25	Equity securities	1,631	1,669
	RSA INSURANCE GROUP PLC COMMON STOCK GBP1.0	Equity securities	185	167
	RSP PERMIAN INC COMMON STOCK USD.01	Equity securities	455	391
	RTI INTERNATIONAL METALS INC COMMON STOCK USD.01	Equity securities	151	111
	RTL GROUP COMMON STOCK NPV	Equity securities	96	66
	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	Equity securities	142	125
	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01	Equity securities	158	139
	RWE AG COMMON STOCK NPV	Equity securities	563	397
	RYMAN HEALTHCARE LTD COMMON STOCK	Equity securities	41	40
	S + T BANCORP INC COMMON STOCK USD2.5	Equity securities	216	217
	S IMMO AG COMMON STOCK NPV	Equity securities	7	8
	SABMILLER PLC COMMON STOCK USD.1	Equity securities	754	1,112
	SAC S BAR HOLDINGS INC COMMON STOCK	Equity securities	3	5
	SAFE BULKERS INC COMMON STOCK USD.001	Equity securities	46	33
	SAFEWAY INC COMMON STOCK USD.01	Equity securities	285	464
	SAFRAN SA COMMON STOCK EUR.2	Equity securities	229	371

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	SAFRAN SA UNSPON ADR ADR	Equity securities	1,431	2,494
	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	Equity securities	80	79
	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948	Equity securities	109	131
	SAINSBURY (J) PLC COMMON STOCK GBP.285714	Equity securities	161	114
	SAIPEM SPA COMMON STOCK EUR1.	Equity securities	250	111
	SALESFORCE.COM INC COMMON STOCK USD.001	Equity securities	16,085	24,550
	SALIX PHARMACEUTICALS LTD COMMON STOCK USD.001	Equity securities	274	508
	SAMPO OYJ A SHS COMMON STOCK NPV	Equity securities	304	464
	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW5000.0	Equity securities	258	215
	SAMSUNG ELECTRONICS PREF PREFERENCE	Equity securities	38	40
	SAMSUNG FIRE + MARINE INS COMMON STOCK KRW500.	Equity securities	20	24
	SAMSUNG LIFE INSURANCE CO LT COMMON STOCK KRW500.	Equity securities	24	27
	SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.	Equity securities	26	20
	SAN IN GODO BANK LTD/THE COMMON STOCK	Equity securities	14	14
	SANCHEZ ENERGY CORP COMMON STOCK USD.01	Equity securities	165	155
	SANDERSON FARMS INC COMMON STOCK USD1.	Equity securities	6,996	6,696
	SANDISK CORP COMMON STOCK USD.001	Equity securities	4,697	9,017
	SANDRIDGE ENERGY INC COMMON STOCK USD.001	Equity securities	1,578	1,093
	SANDS CHINA LTD COMMON STOCK USD.01	Equity securities	150	250
	SANDSTORM GOLD LTD COMMON STOCK	Equity securities	168	165
	SANDVIK AB COMMON STOCK NPV	Equity securities	357	239
	SANDY SPRING BANCORP INC COMMON STOCK USD1.	Equity securities	377	396
	SANGAMO BIOSCIENCES INC COMMON STOCK USD.01	Equity securities	1,230	632
	SANKYO CO LTD COMMON STOCK	Equity securities	47	32
	SANMINA CORP COMMON STOCK USD.01	Equity securities	271	635
	SANOFI ADR ADR	Equity securities	704	745
	SANOFI AVENTIS COMMON STOCK EUR2.	Equity securities	1,876	2,831
	SANOH INDUSTRIAL CO LTD COMMON STOCK	Equity securities	4	4
	SANRIO CO LTD COMMON STOCK	Equity securities	39	23
	SANSHIN ELECTRONICS CO LTD COMMON STOCK	Equity securities	3	4
	SANTEN PHARMACEUTICAL CO LTD COMMON STOCK	Equity securities	64	90
	SANTOS LTD COMMON STOCK NPV	Equity securities	272	232
	SANYO SHOKAI LTD COMMON STOCK	Equity securities	9	7
	SAP SE COMMON STOCK NPV	Equity securities	1,218	1,383
	SAPUTO INC COMMON STOCK NPV	Equity securities	252	250
	SBA COMMUNICATIONS CORP CL A COMMON STOCK USD.01	Equity securities	367	807
	SBI HOLDINGS INC COMMON STOCK	Equity securities	80	78
	SCANA CORP COMMON STOCK NPV	Equity securities	2,823	2,863
	SCANSOURCE INC COMMON STOCK NPV	Equity securities	480	498
	SCHALTBAU HOLDING AG COMMON STOCK NPV	Equity securities	3	4
	SCHINDLER HOLDING AG REG COMMON STOCK CHF.1	Equity securities	48	56
	SCHINDLER HOLDING PART CERT COMMON STOCK CHF.1	Equity securities	108	124
	SCHLUMBERGER LTD COMMON STOCK USD.01	Equity securities	23,594	29,381
	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0	Equity securities	753	794
	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.	Equity securities	93	83
	SCHRODERS PLC COMMON STOCK GBP1.0	Equity securities	73	95
	SCHULMAN (A.) INC COMMON STOCK USD1.	Equity securities	290	401
	SCHWAB (CHARLES) CORP COMMON STOCK USD.01	Equity securities	17,914	27,246
	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1	Equity securities	340	383
	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	Equity securities	183	261
	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	Equity securities	342	482
	SCOR SE COMMON STOCK EUR7.876972	Equity securities	100	111
	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	Equity securities	1,048	1,134
	SCSK CORP COMMON STOCK	Equity securities	4	5
	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	Equity securities	229	219
	SEADRILL LTD COMMON STOCK USD2.	Equity securities	291	212
	SEAGATE TECHNOLOGY COMMON STOCK USD.00001	Equity securities	1,829	4,542
	SEALED AIR CORP COMMON STOCK USD.1	Equity securities	223	351
	SEARS HOLDINGS CORP COMMON STOCK USD.01	Equity securities	108	50
	SEATTLE GENETICS INC COMMON STOCK USD.001	Equity securities	523	552
	SECOM CO LTD COMMON STOCK	Equity securities	221	268
	SECURITAS AB B SHS COMMON STOCK SEK1.	Equity securities	61	63
	SEEK LTD COMMON STOCK NPV	Equity securities	59	85
	SEGA SAMMY HOLDINGS INC COMMON STOCK	Equity securities	80	58
	SEI INVESTMENTS COMPANY COMMON STOCK USD.01	Equity securities	180	274
	SEIBU HOLDINGS INC COMMON STOCK	Equity securities	97	90
	SEIKA CORP COMMON STOCK	Equity securities	3	2
	SEIKO EPSON CORP COMMON STOCK	Equity securities	80	135
	SEINO HOLDINGS CO LTD COMMON STOCK	Equity securities	6	8
	SEKISUI CHEMICAL CO LTD COMMON STOCK	Equity securities	75	103
	SEKISUI HOUSE LTD COMMON STOCK	Equity securities	129	148
	SELECT COMFORT CORPORATION COMMON STOCK USD.01	Equity securities	725	835
	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	Equity securities	74	69
	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.	Equity securities	264	237
	SEMBCORP INDUSTRIES LTD COMMON STOCK NPV	Equity securities	76	77
	SEMBCORP MARINE LTD COMMON STOCK NPV	Equity securities	66	47
	SEMPRA ENERGY COMMON STOCK NPV	Equity securities	2,486	3,123
	SEMTECH CORP COMMON STOCK USD.01	Equity securities	911	1,018
	SENECA FOODS CORP CL A COMMON STOCK USD.25	Equity securities	122	120
	SENSATA TECHNOLOGIES HOLDING COMMON STOCK USD.01	Equity securities	386	401
	SENSHU IKEDA HOLDINGS INC COMMON STOCK	Equity securities	4	4

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	Equity securities	418	567
	SERCO GROUP PLC COMMON STOCK GBP.02	Equity securities	5	3
	SERVICENOW INC COMMON STOCK USD.001	Equity securities	317	411
	SES RECEIPT NPV	Equity securities	169	226
	SEVEN + I HOLDINGS CO LTD COMMON STOCK	Equity securities	457	617
	SEVEN BANK LTD COMMON STOCK	Equity securities	46	82
	SEVERN TRENT PLC COMMON STOCK GBP.9789	Equity securities	117	144
	SGS SA REG COMMON STOCK CHF1.	Equity securities	208	236
	SHANGRI LA ASIA LTD COMMON STOCK HKD1.0	Equity securities	55	36
	SHARP CORP COMMON STOCK	Equity securities	229	80
	SHAW COMMUNICATIONS INC B COMMON STOCK NPV	Equity securities	3,283	3,282
	SHAWCOR LTD COMMON STOCK NPV	Equity securities	1,004	1,001
	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.	Equity securities	1,499	2,142
	SHIKOKU ELECTRIC POWER CO COMMON STOCK	Equity securities	185	82
	SHILOH INDUSTRIES INC COMMON STOCK USD.01	Equity securities	170	154
	SHIMACHU CO LTD COMMON STOCK	Equity securities	9	9
	SHIMADZU CORP COMMON STOCK	Equity securities	34	35
	SHIMAMURA CO LTD COMMON STOCK	Equity securities	39	37
	SHIMANO INC COMMON STOCK	Equity securities	95	207
	SHIMIZU CORP COMMON STOCK	Equity securities	54	103
	SHIN ETSU CHEMICAL CO LTD COMMON STOCK	Equity securities	497	562
	SHINSEI BANK LTD COMMON STOCK	Equity securities	41	69
	SHIONOGI + CO LTD COMMON STOCK	Equity securities	111	147
	SHIP FINANCE INTL LTD COMMON STOCK USD1.	Equity securities	2	3
	SHIRE PLC COMMON STOCK GBP.05	Equity securities	382	1,048
	SHISEIDO CO LTD COMMON STOCK	Equity securities	147	127
	SHIZUOKA BANK LTD/THE COMMON STOCK	Equity securities	120	124
	SHO BOND HOLDINGS CO LTD COMMON STOCK	Equity securities	4	4
	SHOE CARNIVAL INC COMMON STOCK USD.01	Equity securities	124	102
	SHOWA DENKO K K COMMON STOCK	Equity securities	7	7
	SHOWA SHELL SEKIYU KK COMMON STOCK	Equity securities	23	30
	SHUTTERSTOCK INC COMMON STOCK USD.01	Equity securities	229	367
	SIEM OFFSHORE INC COMMON STOCK USD.01	Equity securities	4	3
	SIEMENS AG REG COMMON STOCK NPV	Equity securities	1,873	1,972
	SIGMA ALDRICH COMMON STOCK USD1.	Equity securities	510	980
	SIGNATURE BANK COMMON STOCK USD.01	Equity securities	950	1,535
	SIGNET JEWELERS LTD COMMON STOCK USD.18	Equity securities	142	160
	SIKA AG BR COMMON STOCK CHF.6	Equity securities	94	149
	SILICON IMAGE INC COMMON STOCK USD.001	Equity securities	116	116
	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	Equity securities	611	342
	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	Equity securities	256	225
	SINGAPORE AIRLINES LTD COMMON STOCK NPV	Equity securities	112	85
	SINGAPORE EXCHANGE LTD COMMON STOCK NPV	Equity securities	96	91
	SINGAPORE PRESS HOLDINGS LTD COMMON STOCK NPV	Equity securities	117	122
	SINGAPORE TECH ENGINEERING COMMON STOCK NPV	Equity securities	78	89
	SINGAPORE TELECOMMUNICATIONS COMMON STOCK NPV	Equity securities	416	505
	SINO LAND CO COMMON STOCK NPV	Equity securities	96	91
	SINTOKOGIO LTD COMMON STOCK	Equity securities	3	3
	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	Equity securities	291	601
	SJM HOLDINGS LTD COMMON STOCK NPV	Equity securities	65	72
	SJW CORP COMMON STOCK USD1.042	Equity securities	271	271
	SK HYNIX INC COMMON STOCK KRW5000.	Equity securities	29	50
	SK TELECOM COMMON STOCK KRW500.	Equity securities	17	32
	SKANDINAVISKA ENSKILDA BAN A COMMON STOCK NPV	Equity securities	259	403
	SKANSKA AB B SHS COMMON STOCK NPV	Equity securities	138	156
	SKECHERS USA INC CL A COMMON STOCK USD.001	Equity securities	257	294
	SKF AB B SHARES COMMON STOCK SEK2.5	Equity securities	212	177
	SKISTAR AB COMMON STOCK NPV	Equity securities	9	8
	SKW STAHL METALLURGIE HOLDIN COMMON STOCK NPV	Equity securities	1	-
	SKY DEUTSCHLAND AG COMMON STOCK NPV	Equity securities	89	74
	SKYWEST INC COMMON STOCK NPV	Equity securities	398	265
	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	Equity securities	635	1,185
	SLM CORP COMMON STOCK USD.2	Equity securities	31	30
	SMC CORP COMMON STOCK	Equity securities	196	301
	SMITH (A.O.) CORP COMMON STOCK USD1.	Equity securities	1,236	2,056
	SMITH + NEPHEW PLC COMMON STOCK USD.2	Equity securities	211	319
	SMITHS GROUP PLC COMMON STOCK GBP.375	Equity securities	158	160
	SMT SCHARF AG COMMON STOCK NPV	Equity securities	2	1
	SNAM SPA COMMON STOCK NPV	Equity securities	203	222
	SNAP ON INC COMMON STOCK USD1.	Equity securities	679	697
	SNYDERS LANCE INC COMMON STOCK USD.833	Equity securities	221	222
	SOCIETE BIC SA COMMON STOCK EUR3.82	Equity securities	54	73
*	SOCIETE GENERALE SA COMMON STOCK EUR1.25	Equity securities	712	729
	SODEXO COMMON STOCK EUR4.	Equity securities	136	183
	SOFTBANK CORP COMMON STOCK	Equity securities	755	1,404
	SOHGO SECURITY SERVICES CO COMMON STOCK	Equity securities	3	5
	SOLAR A/S B SHS COMMON STOCK DKK100.	Equity securities	3	3
	SOLAR CAPITAL LTD COMMON STOCK USD.01	Equity securities	1,570	1,487
	SOLAZYME INC COMMON STOCK	Equity securities	918	689
	SOLVAY SA COMMON STOCK NPV	Equity securities	135	181
	SOMPO JAPAN NIPPONKOA HOLDIN COMMON STOCK	Equity securities	176	160

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	Equity securities	117	116
	SONIC HEALTHCARE LTD COMMON STOCK NPV	Equity securities	100	123
	SONOCO PRODUCTS CO COMMON STOCK NPV	Equity securities	944	850
	SONOVA HOLDING AG REG COMMON STOCK CHF.05	Equity securities	141	181
	SONY CORP COMMON STOCK	Equity securities	579	376
	SONY CORP SPONSORED ADR ADR	Equity securities	5,281	4,920
	SONY FINANCIAL HOLDINGS INC COMMON STOCK	Equity securities	62	55
	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	Equity securities	51	54
	SOUTH STATE CORP COMMON STOCK USD2.5	Equity securities	20	20
	SOUTHERN CO/THE COMMON STOCK USD5.	Equity securities	1,981	2,135
	SOUTHWEST AIRLINES CO COMMON STOCK USD1.	Equity securities	11,394	25,715
	SOUTHWEST GAS CORP COMMON STOCK USD1.	Equity securities	700	860
	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	Equity securities	12,466	11,726
	SPAREBANK 1 SMN COMMON STOCK NOK20.0	Equity securities	7	10
	SPARK NEW ZEALAND LTD COMMON STOCK NPV	Equity securities	54	78
	SPARTANNASH CO COMMON STOCK NPV	Equity securities	402	419
	SPECTRA ENERGY CORP COMMON STOCK USD.001	Equity securities	1,249	1,672
	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	Equity securities	1,084	1,283
	SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01	Equity securities	199	216
	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01	Equity securities	1,389	1,450
	SPIRIT AIRLINES INC COMMON STOCK USD.0001	Equity securities	1,113	1,343
	SPLUNK INC COMMON STOCK USD.001	Equity securities	9,275	10,629
	SPOK HOLDINGS INC COMMON STOCK USD.0001	Equity securities	1,089	917
	SPORTS DIRECT INTERNATIONAL COMMON STOCK GBP.1	Equity securities	71	53
	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	Equity securities	115	122
	SPRINT CORP COMMON STOCK USD.01	Equity securities	317	278
	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	Equity securities	2,422	2,199
	SPX CORP COMMON STOCK USD10.	Equity securities	187	246
	SQUARE ENIX HOLDINGS CO LTD COMMON STOCK	Equity securities	3	4
	SSE PLC COMMON STOCK GBP.5	Equity securities	417	507
	ST JOE CO/THE COMMON STOCK NPV	Equity securities	130	103
	ST JUDE MEDICAL INC COMMON STOCK USD.1	Equity securities	999	1,224
	STAGE STORES INC COMMON STOCK USD.01	Equity securities	223	208
	STAMPS.COM INC COMMON STOCK USD.001	Equity securities	115	110
	STANCORP FINANCIAL GROUP COMMON STOCK NPV	Equity securities	1,067	1,428
	STANDARD CHARTERED PLC COMMON STOCK USD.5	Equity securities	1,254	905
	STANDARD LIFE PLC COMMON STOCK GBP.1	Equity securities	189	318
	STANDARD MOTOR PRODS COMMON STOCK USD2.	Equity securities	149	304
	STANDARD PACIFIC CORP COMMON STOCK USD.01	Equity securities	513	470
	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	Equity securities	304	365
	STANFIELD CARRERA CLO PREFERRED STOCK 03/15 VAR	Equity securities	3,264	-
	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	Equity securities	1,733	1,876
	STANLEY ELECTRIC CO LTD COMMON STOCK	Equity securities	41	54
	STAPLES INC COMMON STOCK USD.0006	Equity securities	734	438
	STARBUCKS CORP COMMON STOCK USD.001	Equity securities	4,791	6,906
	STARHUB LTD COMMON STOCK NPV	Equity securities	27	39
	STARWOOD HOTELS + RESORTS COMMON STOCK USD.01	Equity securities	11,814	14,873
	STARZ A COMMON STOCK USD.01	Equity securities	911	993
*	STATE STREET CORP COMMON STOCK USD1.	Equity securities	2,870	4,154
	STATOILHYDRO ASA COMMON STOCK NOK2.5	Equity securities	598	644
	STEEL DYNAMICS INC COMMON STOCK USD.005	Equity securities	591	789
	STEINER LEISURE LTD COMMON STOCK USD.01	Equity securities	356	267
	STELLA JONES INC COMMON STOCK NPV	Equity securities	57	58
	STEPAN CO COMMON STOCK USD1.	Equity securities	221	184
	STERICYCLE INC COMMON STOCK USD.01	Equity securities	378	541
	STERLING BANCORP/DE COMMON STOCK USD.01	Equity securities	7	13
	STIFEL FINANCIAL CORP COMMON STOCK USD.15	Equity securities	736	892
	STMICROELECTRONICS NV COMMON STOCK EUR1.04	Equity securities	141	108
	STOBART GROUP LTD COMMON STOCK GBP.1	Equity securities	2	3
	STOCK BUILDING SUPPLY HOLDIN COMMON STOCK USD.01	Equity securities	908	743
	STOCK YARDS BANCORP INC COMMON STOCK NPV	Equity securities	321	367
	STOLT NIELSEN LTD COMMON STOCK USD1.	Equity securities	4	4
	STONE ENERGY CORP COMMON STOCK USD.01	Equity securities	311	427
	STONEGATE BANK COMMON STOCK USD.01	Equity securities	82	82
	STONEGATE MORTGAGE CORP COMMON STOCK USD.01	Equity securities	122	108
	STONERIDGE INC COMMON STOCK NPV	Equity securities	150	231
	STORA ENSO OYJ R SHS COMMON STOCK NPV	Equity securities	99	85
	STRATUS TECH BER HLDS B1 ORD COMMON STOCK	Equity securities	-	-
	STRATUS TECH BER HLDS B1 PREF PREFERRED STOCK	Equity securities	-	-
	STRYKER CORP COMMON STOCK USD.1	Equity securities	1,109	1,513
	STUDENT TRANSPORTATION INC COMMON STOCK	Equity securities	7	7
	STUDIO ALICE CO LTD COMMON STOCK NPV	Equity securities	9	8
	SUBSEA 7 SA COMMON STOCK USD2.	Equity securities	123	74
	SUEDZUCKER AG COMMON STOCK NPV	Equity securities	9	5
	SUEZ ENVIRONNEMENT CO COMMON STOCK EUR4.	Equity securities	107	100
	SULZER AG REG COMMON STOCK CHF.01	Equity securities	71	53
	SUMITOMO CHEMICAL CO LTD COMMON STOCK	Equity securities	141	103
	SUMITOMO CORP COMMON STOCK	Equity securities	322	246
	SUMITOMO DAINIPPON PHARMA CO COMMON STOCK	Equity securities	66	83
	SUMITOMO ELECTRIC INDUSTRIES COMMON STOCK	Equity securities	210	220
	SUMITOMO FORESTRY CO LTD COMMON STOCK	Equity securities	9	11

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	SUMITOMO HEAVY INDUSTRIES COMMON STOCK	Equity securities	63	56
	SUMITOMO METAL MINING CO LTD COMMON STOCK	Equity securities	162	141
	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK	Equity securities	986	1,141
	SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK	Equity securities	255	275
	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK	Equity securities	194	249
	SUMITOMO RUBBER INDUSTRIES COMMON STOCK	Equity securities	81	94
	SUN HUNG KAI PROPERTIES COMMON STOCK NPV	Equity securities	504	497
	SUNCOR ENERGY INC COMMON STOCK NPV	Equity securities	9,915	9,763
	SUNCORP GROUP LTD COMMON STOCK NPV	Equity securities	245	333
	SUNEDISON INC COMMON STOCK USD.01	Equity securities	220	209
	SUNPOWER CORP COMMON STOCK USD.001	Equity securities	340	315
	SUNTORY BEVERAGE + FOOD LTD COMMON STOCK	Equity securities	101	96
	SUNTRUST BANKS INC COMMON STOCK USD1.	Equity securities	2,198	2,469
	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	Equity securities	6,367	6,426
	SUPERIOR INDUSTRIES INTL COMMON STOCK NPV	Equity securities	48	48
	SUPERVALU INC W/D COMMON STOCK USD.01	Equity securities	2,136	2,560
	SURUGA BANK LTD COMMON STOCK	Equity securities	30	60
	SUSQUEHANNA BANCSHARES INC COMMON STOCK USD2.	Equity securities	884	784
	SUZUKEN CO LTD COMMON STOCK	Equity securities	78	78
	SUZUKI MOTOR CORP COMMON STOCK	Equity securities	190	268
	SVENSKA CELLULOSA AB SCA B COMMON STOCK NPV	Equity securities	217	296
	SVENSKA HANDELSBANKEN A SHS COMMON STOCK NPV	Equity securities	352	494
	SVG CAPITAL PLC COMMON STOCK	Equity securities	4	4
	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25	Equity securities	275	290
	SWATCH GROUP AG/THE REG COMMON STOCK CHF.45	Equity securities	80	86
	SWEDBANK AB A SHARES COMMON STOCK NPV	Equity securities	316	453
	SWEDISH MATCH AB COMMON STOCK NPV	Equity securities	133	130
	SWIFT ENERGY CO COMMON STOCK USD.01	Equity securities	104	36
	SWIRE PACIFIC LTD A COMMON STOCK HKD.6	Equity securities	180	187
	SWIRE PROPERTIES LTD COMMON STOCK NPV	Equity securities	85	81
	SWISS LIFE HOLDING AG REG COMMON STOCK CHF5.1	Equity securities	88	152
	SWISS PRIME SITE REG COMMON STOCK	Equity securities	102	95
	SWISS RE AG COMMON STOCK CHF.1	Equity securities	430	557
	SWISSCOM AG REG COMMON STOCK CHF1.	Equity securities	195	262
	SWISSQUOTE GROUP HOLDING REG COMMON STOCK CHF.2	Equity securities	2	2
	SYDNEY AIRPORT STAPLED SECURITY NPV	Equity securities	70	80
	SYKES ENTERPRISES INC COMMON STOCK USD.01	Equity securities	349	374
	SYMANTEC CORP COMMON STOCK USD.01	Equity securities	9,998	10,882
	SYMETRA FINANCIAL CORP COMMON STOCK USD.01	Equity securities	290	506
	SYMMETRY MEDICAL INC COMMON STOCK USD.0001	Equity securities	318	362
	SYNAPTICS INC COMMON STOCK USD.001	Equity securities	2,237	1,925
	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	Equity securities	407	623
	SYNGENTA AG REG COMMON STOCK CHF.1	Equity securities	647	614
	SYNNEX CORP COMMON STOCK USD.001	Equity securities	170	341
	SYNOPSYS INC COMMON STOCK USD.01	Equity securities	2,601	2,656
	SYRAH RESOURCES LTD COMMON STOCK NPV	Equity securities	2	2
	SYSCO CORP COMMON STOCK USD1.	Equity securities	1,041	1,282
	SYSMEX CORP COMMON STOCK	Equity securities	51	117
	SYSTENA CORP COMMON STOCK	Equity securities	3	2
	T MOBILE US INC COMMON STOCK USD.0001	Equity securities	1,388	1,405
	T ROWE PRICE GROUP INC COMMON STOCK USD.2	Equity securities	959	1,139
	T+D HOLDINGS INC COMMON STOCK	Equity securities	151	147
	TABCORP HOLDINGS LTD COMMON STOCK NPV	Equity securities	50	49
	TAIHEIYO CEMENT CORP COMMON STOCK	Equity securities	52	87
	TAISEI CORP COMMON STOCK	Equity securities	62	119
	TAISHO PHARMACEUTICAL HOLDIN COMMON STOCK	Equity securities	106	96
	TAIYO NIPPON SANSO CORP COMMON STOCK	Equity securities	32	35
	TAKASHIMAYA CO LTD COMMON STOCK	Equity securities	41	42
	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	Equity securities	3,356	3,618
	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK	Equity securities	782	717
	TAL INTERNATIONAL GROUP INC COMMON STOCK USD.001	Equity securities	173	183
	TALMER BANCORP INC CL A COMMON STOCK USD1.0	Equity securities	61	61
	TAMARACK VALLEY ENERGY LTD COMMON STOCK	Equity securities	398	390
	TANGOE INC/CT COMMON STOCK USD.0001	Equity securities	1,551	1,152
	TARGA RESOURCES CORP COMMON STOCK USD.001	Equity securities	986	957
	TARGET CORP COMMON STOCK USD.0833	Equity securities	4,469	4,946
	TATE + LYLE PLC COMMON STOCK GBP.25	Equity securities	94	83
	TATTS GROUP LTD COMMON STOCK NPV	Equity securities	72	78
	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	Equity securities	2,238	2,371
	TDC A/S COMMON STOCK DKK1.	Equity securities	142	132
	TDK CORP COMMON STOCK	Equity securities	147	134
	TE CONNECTIVITY LTD COMMON STOCK CHF.57	Equity securities	3,138	3,671
	TEAM HEALTH HOLDINGS INC COMMON STOCK USD.01	Equity securities	235	388
	TECHNIP SA COMMON STOCK EUR.7625	Equity securities	209	171
	TECHNOPOLIS OYJ COMMON STOCK NPV	Equity securities	5	5
	TECHTARGET COMMON STOCK USD.001	Equity securities	36	35
	TECHTRONIC INDUSTRIES CO LTD COMMON STOCK NPV	Equity securities	79	72
	TECK RESOURCES LTD CLS B COMMON STOCK NPV	Equity securities	2,636	2,625
	TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01	Equity securities	210	180
	TEIJIN LTD COMMON STOCK	Equity securities	69	39
	TEJON RANCH CO COMMON STOCK USD.5	Equity securities	95	86

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	TELE2 AB B SHS COMMON STOCK SEK1.25	Equity securities	125	76
	TELECOM ITALIA RSP COMMON STOCK	Equity securities	145	120
	TELECOM ITALIA SPA COMMON STOCK NPV	Equity securities	279	252
	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	Equity securities	473	789
	TELEFONICA DEUTSCHLAND HOLDI COMMON STOCK	Equity securities	70	63
	TELEFONICA SA COMMON STOCK EUR1.	Equity securities	1,770	1,316
	TELEKOM AUSTRIA AG COMMON STOCK NPV	Equity securities	20	14
	TELENET GROUP HOLDING NV COMMON STOCK NPV	Equity securities	42	59
	TELENOR ASA COMMON STOCK NOK6.	Equity securities	282	349
	TELEPERFORMANCE COMMON STOCK EUR2.5	Equity securities	6	10
	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	Equity securities	13	13
	TELETECH HOLDINGS INC COMMON STOCK USD.01	Equity securities	248	236
	TELIASONERA AB COMMON STOCK NPV	Equity securities	382	350
	TELSTRA CORP LTD COMMON STOCK NPV	Equity securities	298	416
	TENARIS SA COMMON STOCK USD1.	Equity securities	214	229
	TENNECO INC COMMON STOCK USD.01	Equity securities	238	366
	TERADATA CORP COMMON STOCK USD.01	Equity securities	383	352
	TERADYNE INC COMMON STOCK USD.125	Equity securities	332	355
	TEREX CORP COMMON STOCK USD.01	Equity securities	2,083	1,992
	TERNA SPA COMMON STOCK EUR.22	Equity securities	125	150
	TERRITORIAL BANCORP INC COMMON STOCK USD.01	Equity securities	225	206
	TERUMO CORP COMMON STOCK	Equity securities	160	153
	TESCO CORP COMMON STOCK NPV	Equity securities	403	438
	TESCO PLC COMMON STOCK GBP.05	Equity securities	1,058	529
	TESLA MOTORS INC COMMON STOCK USD.001	Equity securities	515	2,337
	TESORO CORP COMMON STOCK USD.167	Equity securities	1,457	1,730
	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	Equity securities	88	71
	TESSERA TECHNOLOGIES INC COMMON STOCK USD.001	Equity securities	1,885	2,508
	TETRA TECH INC COMMON STOCK USD.01	Equity securities	520	532
	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	Equity securities	99	93
	TEVA PHARMACEUTICAL IND LTD COMMON STOCK ILS.1	Equity securities	823	914
	TEVA PHARMACEUTICAL SP ADR ADR	Equity securities	58	80
	TEXAS INSTRUMENTS INC COMMON STOCK USD1.	Equity securities	13,315	18,673
	TEXTRON INC COMMON STOCK USD.125	Equity securities	5,109	5,407
	THALES SA COMMON STOCK EUR3.	Equity securities	76	108
	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.	Equity securities	5,563	6,884
	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1	Equity securities	325	300
	THK CO LTD COMMON STOCK	Equity securities	47	50
	THOMSON REUTERS CORP COMMON STOCK NPV	Equity securities	15	18
	THOR INDUSTRIES INC COMMON STOCK USD.1	Equity securities	583	551
	THYSSENKRUPP AG COMMON STOCK NPV	Equity securities	292	235
	TIDEWATER INC COMMON STOCK USD.1	Equity securities	17	15
	TIETO OYJ COMMON STOCK NPV	Equity securities	6	7
	TIFFANY + CO COMMON STOCK USD.01	Equity securities	499	681
	TIKKURILA OYJ COMMON STOCK	Equity securities	4	4
	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	Equity securities	721	431
	TIM HORTONS INC COMMON STOCK NPV	Equity securities	5	8
	TIME INC COMMON STOCK USD.01	Equity securities	828	802
	TIME WARNER CABLE COMMON STOCK USD.01	Equity securities	3,018	5,476
	TIME WARNER INC COMMON STOCK USD.01	Equity securities	3,706	6,554
	TIMKEN CO COMMON STOCK NPV	Equity securities	1,193	1,191
	TIMKENSTEEL CORP COMMON STOCK	Equity securities	765	833
	TIVO INC COMMON STOCK USD.001	Equity securities	546	555
	TJX COMPANIES INC COMMON STOCK USD1.	Equity securities	3,690	6,416
	TKC CORP COMMON STOCK	Equity securities	2	2
	TKH GROUP NV DUTCH CERT DUTCH CERT EUR.25	Equity securities	3	4
	TNT EXPRESS NV COMMON STOCK EUR.08	Equity securities	105	55
	TOAGOSEI CO LTD COMMON STOCK	Equity securities	4	4
	TOBU RAILWAY CO LTD COMMON STOCK	Equity securities	101	101
	TOEI CO LTD COMMON STOCK	Equity securities	6	5
	TOHO CO LTD COMMON STOCK	Equity securities	36	47
	TOHO GAS CO LTD COMMON STOCK	Equity securities	40	39
	TOHO HOLDINGS CO LTD COMMON STOCK	Equity securities	4	4
	TOHOKU ELECTRIC POWER CO INC COMMON STOCK	Equity securities	175	116
	TOKAI HOLDINGS CORP COMMON STOCK	Equity securities	1	2
	TOKIO MARINE HOLDINGS INC COMMON STOCK	Equity securities	456	465
	TOKUSHU TOKAI PAPER CO LTD COMMON STOCK	Equity securities	2	2
	TOKYO ELECTRIC POWER CO INC COMMON STOCK	Equity securities	451	100
	TOKYO ELECTRON LTD COMMON STOCK	Equity securities	225	241
	TOKYO GAS CO LTD COMMON STOCK	Equity securities	236	287
	TOKYO TATEMONO CO LTD COMMON STOCK	Equity securities	54	57
	TOKYU CORP COMMON STOCK	Equity securities	122	157
	TOKYU FUDOSAN HOLDINGS CORP COMMON STOCK	Equity securities	55	59
	TOLL BROTHERS INC COMMON STOCK USD.01	Equity securities	224	296
	TOLL HOLDINGS LTD COMMON STOCK	Equity securities	73	61
	TOMOE ENGINEERING CO LTD COMMON STOCK	Equity securities	6	5
	TOMONY HOLDINGS INC COMMON STOCK	Equity securities	4	4
	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	Equity securities	284	260
	TONENGENERAL SEKIYU KK COMMON STOCK	Equity securities	53	44
	TOPPAN FORMS CO LTD COMMON STOCK	Equity securities	3	3
	TOPPAN PRINTING CO LTD COMMON STOCK	Equity securities	98	86

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	TORAY INDUSTRIES INC COMMON STOCK	Equity securities	226	205
	TORCHMARK CORP COMMON STOCK USD1.	Equity securities	216	411
	TOREX GOLD RESOURCES INC COMMON STOCK NPV	Equity securities	245	235
	TORO CO COMMON STOCK USD1.	Equity securities	961	857
	TORONTO DOMINION BANK COMMON STOCK NPV	Equity securities	13,691	13,665
	TOSHIBA CORP COMMON STOCK	Equity securities	437	371
	TOTAL ENERGY SERVICES INC COMMON STOCK NPV	Equity securities	437	437
	TOTAL SA COMMON STOCK EUR2.5	Equity securities	2,555	2,993
	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	Equity securities	165	286
	TOTETSU KOGYO CO LTD COMMON STOCK	Equity securities	4	5
	TOTO LTD COMMON STOCK	Equity securities	42	55
	TOURMALINE OIL CORP COMMON STOCK	Equity securities	4,524	4,454
	TOWER INTERNATIONAL INC COMMON STOCK USD.01	Equity securities	2,555	2,218
	TOWERS WATSON + CO CL A COMMON STOCK USD.01	Equity securities	319	423
	TOWNE BANK COMMON STOCK USD1.667	Equity securities	253	236
	TOX FREE SOLUTIONS LTD COMMON STOCK NPV	Equity securities	2	2
	TOYO CORP COMMON STOCK	Equity securities	5	4
	TOYO SEIKAN GROUP HOLDINGS L COMMON STOCK	Equity securities	98	72
	TOYO SUISAN KAISHA LTD COMMON STOCK	Equity securities	47	66
	TOYOBO CO LTD COMMON STOCK	Equity securities	7	6
	TOYODA GOSEI CO LTD COMMON STOCK	Equity securities	69	62
	TOYOTA INDUSTRIES CORP COMMON STOCK	Equity securities	120	179
	TOYOTA MOTOR CORP COMMON STOCK	Equity securities	2,636	3,517
	TOYOTA TSUSHO CORP COMMON STOCK	Equity securities	79	102
	TPG TELECOM LTD COMMON STOCK NPV	Equity securities	51	55
	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	Equity securities	210	471
	TRANSALTA CORP COMMON STOCK NPV	Equity securities	1	1
	TRANSCANADA CORP COMMON STOCK NPV	Equity securities	1,811	1,806
	TRANSDIGM GROUP INC COMMON STOCK USD.01	Equity securities	259	520
	TRANSOCEAN LTD COMMON STOCK CHF15.	Equity securities	8,545	6,119
	TRANSURBAN GROUP STAPLED SECURITY NPV	Equity securities	214	250
	TRAVELERS COS INC/THE COMMON STOCK NPV	Equity securities	3,490	5,205
	TRAVIS PERKINS PLC COMMON STOCK GBP.1	Equity securities	119	132
	TREASURY WINE ESTATES LTD COMMON STOCK	Equity securities	67	47
	TREDEGAR CORP COMMON STOCK NPV	Equity securities	77	61
	TREEHOUSE FOODS INC COMMON STOCK USD.01	Equity securities	220	281
	TREND MICRO INC COMMON STOCK	Equity securities	56	61
	TRI POINTE HOMES INC COMMON STOCK USD.01	Equity securities	92	81
	TRIBUNE MEDIA CO A COMMON STOCK	Equity securities	1,127	1,033
	TRIBUNE PUBLISHING CO COMMON STOCK USD.01	Equity securities	75	79
	TRICO BANCSHARES COMMON STOCK NPV	Equity securities	322	337
	TRIMAS CORP COMMON STOCK USD.01	Equity securities	95	65
	TRIMBLE NAVIGATION LTD COMMON STOCK NPV	Equity securities	4,837	6,392
	TRINITY INDUSTRIES INC COMMON STOCK USD1.	Equity securities	1,096	2,042
	TRIPADVISOR INC COMMON STOCK USD.001	Equity securities	1,652	2,183
	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.	Equity securities	333	355
	TRIQUINT SEMICONDUCTOR INC COMMON STOCK USD.001	Equity securities	1,294	2,204
	TRIUMPH GROUP INC COMMON STOCK USD.001	Equity securities	9	9
	TRONOX LTD CL A COMMON STOCK USD.01	Equity securities	325	283
	TRUEBLUE INC COMMON STOCK NPV	Equity securities	338	374
	TRUSCO NAKAYAMA CORP COMMON STOCK	Equity securities	5	8
	TRUSTMARK CORP COMMON STOCK NPV	Equity securities	648	630
	TRW AUTOMOTIVE HOLDINGS CORP COMMON STOCK USD.01	Equity securities	2,798	4,435
	TRYG A/S COMMON STOCK DKK25.	Equity securities	23	44
	TSI HOLDINGS CO LTD COMMON STOCK	Equity securities	4	5
	TSUMURA + CO COMMON STOCK	Equity securities	10	7
	TTM TECHNOLOGIES COMMON STOCK USD.001	Equity securities	133	107
	TUI TRAVEL PLC COMMON STOCK GBP.001	Equity securities	47	63
	TULLOW OIL PLC COMMON STOCK GBP.1	Equity securities	409	188
	TUTOR PERINI CORP COMMON STOCK USD1.	Equity securities	479	462
	TV ASAHI HOLDINGS CORP COMMON STOCK	Equity securities	4	3
	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	Equity securities	834	806
	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	Equity securities	11,127	12,652
	TWITTER INC COMMON STOCK USD.000005	Equity securities	901	1,145
	TYCO INTERNATIONAL LTD COMMON STOCK CHF6.7	Equity securities	2,613	2,619
	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	Equity securities	7	7
	TYSON FOODS INC CL A COMMON STOCK USD.1	Equity securities	8,926	11,889
	UBI BANCA SCPA COMMON STOCK EUR2.5	Equity securities	118	143
	UBISOFT ENTERTAINMENT COMMON STOCK EUR.0775	Equity securities	5	5
*	UBS AG REG COMMON STOCK CHF.1	Equity securities	1,244	1,263
	UCB SA COMMON STOCK NPV	Equity securities	131	243
	UCHIDA YOKO CO LTD COMMON STOCK	Equity securities	5	7
	UDG HEALTHCARE PLC COMMON STOCK EUR.05	Equity securities	8	10
	UGI CORP COMMON STOCK NPV	Equity securities	4,609	5,123
	UGL LTD COMMON STOCK NPV	Equity securities	5	3
	UIL HOLDINGS CORP COMMON STOCK NPV	Equity securities	697	686
	ULTA SALON COSMETICS + FRAGR COMMON STOCK USD.01	Equity securities	6,657	8,116
	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	Equity securities	229	300
	ULTRATECH INC COMMON STOCK USD.001	Equity securities	797	701
	UMB FINANCIAL CORP COMMON STOCK USD1.	Equity securities	141	157
	UMICORE COMMON STOCK NPV	Equity securities	110	93

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	UMPQUA HOLDINGS CORP COMMON STOCK NPV	Equity securities	180	206
	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333	Equity securities	240	629
	UNICHARM CORP COMMON STOCK	Equity securities	155	233
	UNICREDIT SPA COMMON STOCK NPV	Equity securities	698	692
	UNIFI INC COMMON STOCK USD.1	Equity securities	153	291
	UNIFIRST CORP/MA COMMON STOCK USD.1	Equity securities	393	483
	UNILEVER NV CVA DUTCH CERT EUR.16	Equity securities	1,116	1,368
	UNILEVER PLC COMMON STOCK GBP.0311	Equity securities	866	1,126
	UNILIFE CORP COMMON STOCK USD.01	Equity securities	654	428
	UNION PACIFIC CORP COMMON STOCK USD2.5	Equity securities	4,363	8,399
	UNIPOLSAI SPA COMMON STOCK NPV	Equity securities	60	51
	UNISYS CORP COMMON STOCK USD.01	Equity securities	278	318
	UNIT CORP COMMON STOCK USD.2	Equity securities	990	859
	UNITED BANKSHARES INC COMMON STOCK USD2.5	Equity securities	28	27
	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.	Equity securities	267	357
	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	Equity securities	4,163	5,971
	UNITED FIRE GROUP INC COMMON STOCK USD.001	Equity securities	108	121
	UNITED INTERNET AG REG SHARE COMMON STOCK NPV	Equity securities	52	102
	UNITED INTL ENTERPRISES COMMON STOCK USD10.	Equity securities	10	11
	UNITED ONLINE INC WHEN ISSUE COMMON STOCK USD.0001	Equity securities	6	5
	UNITED OVERSEAS BANK LTD COMMON STOCK NPV	Equity securities	408	474
	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01	Equity securities	5,927	7,600
	UNITED RENTALS INC COMMON STOCK USD.01	Equity securities	3,634	4,188
	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	Equity securities	208	244
	UNITED STATES STEEL CORP COMMON STOCK USD1.	Equity securities	2,042	2,049
	UNITED STATIONERS INC COMMON STOCK USD.1	Equity securities	420	524
	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.	Equity securities	7,246	8,565
	UNITED THERAPEUTICS CORP COMMON STOCK USD.01	Equity securities	2,159	3,626
	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05	Equity securities	132	177
	UNITEDHEALTH GROUP INC COMMON STOCK USD.01	Equity securities	4,639	7,825
	UNITIL CORP COMMON STOCK NPV	Equity securities	389	400
	UNIVERSAL CORP/VA COMMON STOCK NPV	Equity securities	1,341	1,253
	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	Equity securities	62	59
	UNIVERSAL FOREST PRODUCTS COMMON STOCK NPV	Equity securities	456	396
	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	Equity securities	1,101	1,564
	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.	Equity securities	160	156
	UNUM GROUP COMMON STOCK USD.1	Equity securities	3,807	4,272
	UNY GROUP HOLDINGS CO LTD COMMON STOCK	Equity securities	9	7
	UOL GROUP LTD COMMON STOCK NPV	Equity securities	29	41
	UPM KYMMENE OYJ COMMON STOCK NPV	Equity securities	183	151
	URBAN OUTFITTERS INC COMMON STOCK USD.0001	Equity securities	1,550	1,580
	US BANCORP COMMON STOCK USD.01	Equity securities	7,340	9,098
	USA TRUCK INC COMMON STOCK USD.01	Equity securities	70	68
	USS CO LTD COMMON STOCK	Equity securities	40	66
	VAALCO ENERGY INC COMMON STOCK USD.1	Equity securities	158	235
	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	Equity securities	8,635	8,667
	VALENER INC COMMON STOCK NPV	Equity securities	9	8
	VALEO SA COMMON STOCK EUR3.	Equity securities	160	167
	VALERO ENERGY CORP COMMON STOCK USD.01	Equity securities	13,993	15,392
	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	Equity securities	3,702	4,023
	VALLEY NATIONAL BANCORP COMMON STOCK NPV	Equity securities	101	98
	VALLOUREC SA COMMON STOCK EUR2.0	Equity securities	189	99
	VALOR CO LTD COMMON STOCK	Equity securities	10	10
	VALORA HOLDING AG REG COMMON STOCK CHF1.	Equity securities	6	7
	VANTIV INC CL A COMMON STOCK USD.00001	Equity securities	235	250
	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.	Equity securities	419	491
	VCA INC COMMON STOCK USD.001	Equity securities	844	885
	VECTREN CORP COMMON STOCK NPV	Equity securities	6,328	6,323
	VECTRUS INC COMMON STOCK USD.01	Equity securities	61	58
	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	Equity securities	457	523
	VEIDEKKE ASA COMMON STOCK NOK.5	Equity securities	6	8
	VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.	Equity securities	196	147
	VERA BRADLEY INC COMMON STOCK	Equity securities	483	405
	VERINT SYSTEMS INC COMMON STOCK USD.001	Equity securities	477	660
	VERISIGN INC COMMON STOCK USD.001	Equity securities	269	409
	VERISK ANALYTICS INC CLASS A COMMON STOCK USD.001	Equity securities	1,075	1,236
	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	Equity securities	38,564	42,664
	VERMILION ENERGY INC COMMON STOCK	Equity securities	2,131	2,135
	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	Equity securities	976	1,968
	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK1.	Equity securities	236	174
	VF CORP COMMON STOCK NPV	Equity securities	1,667	2,533
	VIACOM INC CLASS B COMMON STOCK USD.001	Equity securities	2,200	3,154
	VIAD CORP COMMON STOCK USD1.5	Equity securities	246	215
	VICWEST INC COMMON STOCK	Equity securities	3	2
	VIDRALA SA COMMON STOCK EUR1.02	Equity securities	3	6
	VIENNA INSURANCE GROUP AG COMMON STOCK NPV	Equity securities	91	75
	VINCE HOLDING CORP COMMON STOCK USD.001	Equity securities	294	259
	VINCI SA COMMON STOCK EUR2.5	Equity securities	565	599
	VIRGINIA MINES INC COMMON STOCK	Equity securities	1	1
	VIRTUSA CORP COMMON STOCK USD.01	Equity securities	565	920
	VISA INC CLASS A SHARES COMMON STOCK USD.0001	Equity securities	20,351	45,941

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	VISHAY PRECISION GROUP COMMON STOCK	Equity securities	74	76
	VISTAPRINT NV COMMON STOCK USD.001	Equity securities	1	2
	VITAL KSK HOLDINGS INC COMMON STOCK	Equity securities	1	1
	VITAMIN SHOPPE INC COMMON STOCK USD.01	Equity securities	1,253	1,191
	VIVENDI SA COMMON STOCK EUR5.5	Equity securities	617	618
	VMWARE INC CLASS A COMMON STOCK USD.01	Equity securities	681	691
	VODAFONE GROUP PLC COMMON STOCK USD.2095	Equity securities	2,724	1,738
	VODAFONE GROUP PLC SP ADR ADR	Equity securities	228	163
	VOESTALPINE AG COMMON STOCK NPV	Equity securities	91	88
	VOLKSWAGEN AG COMMON STOCK NPV	Equity securities	110	140
	VOLKSWAGEN AG PREF PREFERENCE	Equity securities	682	750
	VOLVO AB B SHS COMMON STOCK NPV	Equity securities	470	331
	VON ROLL HOLDING AG BR COMMON STOCK CHF.1	Equity securities	-	-
	VONAGE HOLDINGS CORP COMMON STOCK USD.001	Equity securities	313	326
	VOPAK COMMON STOCK EUR.5	Equity securities	78	80
	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	Equity securities	154	124
	VOYA FINANCIAL INC COMMON STOCK USD.01	Equity securities	5,801	6,148
	VSE CORP COMMON STOCK USD.05	Equity securities	137	240
	VTG AG COMMON STOCK NPV	Equity securities	5	6
	VULCAN MATERIALS CO COMMON STOCK USD1.	Equity securities	317	425
	WABCO HOLDINGS INC COMMON STOCK USD.01	Equity securities	2,508	3,508
	WADDELL + REED FINANCIAL A COMMON STOCK USD.01	Equity securities	288	487
	WAGEWORKS INC COMMON STOCK USD.001	Equity securities	198	309
	WAL MART STORES INC COMMON STOCK USD.1	Equity securities	8,892	10,853
	WALGREEN CO COMMON STOCK USD.078125	Equity securities	3,856	4,710
	WALKER + DUNLOP INC COMMON STOCK	Equity securities	275	225
	WALT DISNEY CO/THE COMMON STOCK USD.01	Equity securities	7,434	15,836
	WALTER INVESTMENT MANAGEMENT COMMON STOCK USD.01	Equity securities	262	228
	WARABEYA NICHIYO CO LTD COMMON STOCK	Equity securities	7	7
	WARREN RESOURCES INC COMMON STOCK USD.0001	Equity securities	116	202
	WARTSILA OYJ ABP COMMON STOCK NPV	Equity securities	110	131
	WASHINGTON FEDERAL INC COMMON STOCK USD1.	Equity securities	515	462
	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	Equity securities	40	39
	WASTE MANAGEMENT INC COMMON STOCK USD.01	Equity securities	916	1,195
	WATERS CORP COMMON STOCK USD.01	Equity securities	1,717	1,887
	WATSCO INC COMMON STOCK USD.5	Equity securities	1,862	2,393
	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	Equity securities	633	690
	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	Equity securities	917	880
	WEB.COM GROUP INC COMMON STOCK USD.001	Equity securities	1,052	1,134
	WEBJET LTD COMMON STOCK NPV	Equity securities	2	1
	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	Equity securities	699	916
	WEIGHT WATCHERS INTL INC COMMON STOCK NPV	Equity securities	195	261
	WEIR GROUP PLC/THE COMMON STOCK GBP.125	Equity securities	118	171
	WEIS MARKETS INC COMMON STOCK NPV	Equity securities	278	239
	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	Equity securities	524	538
	WELLPOINT INC COMMON STOCK USD.01	Equity securities	7,715	11,379
	WELLS FARGO + CO COMMON STOCK USD1.666	Equity securities	24,145	35,840
	WENDEL COMMON STOCK EUR4.	Equity securities	64	71
	WESBANCO INC COMMON STOCK USD2.0833	Equity securities	177	251
	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	Equity securities	152	131
	WESCO INTERNATIONAL INC COMMON STOCK USD.01	Equity securities	1,102	1,442
	WESFARMERS LTD COMMON STOCK NPV	Equity securities	823	872
	WEST BANCORPORATION COMMON STOCK NPV	Equity securities	34	53
	WEST CORP COMMON STOCK USD.001	Equity securities	310	358
	WEST JAPAN RAILWAY CO COMMON STOCK	Equity securities	149	166
	WESTAMERICA BANCORPORATION COMMON STOCK NPV	Equity securities	12	14
	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	Equity securities	85	141
	WESTERN DIGITAL CORP COMMON STOCK USD.01	Equity securities	6,036	8,606
	WESTERN UNION CO COMMON STOCK USD.01	Equity securities	549	487
	WESTJET AIRLINES LTD VV COMMON STOCK	Equity securities	2,038	2,049
	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	Equity securities	612	618
	WESTPAC BANKING CORP COMMON STOCK NPV	Equity securities	1,560	1,797
	WESTPORT INNOVATIONS INC COMMON STOCK NPV	Equity securities	60	59
	WEX INC COMMON STOCK USD.01	Equity securities	894	1,492
	WGL HOLDINGS INC COMMON STOCK NPV	Equity securities	158	165
	WHARF HOLDINGS LTD COMMON STOCK NPV	Equity securities	193	211
	WHEELOCK + CO LTD COMMON STOCK NPV	Equity securities	66	86
	WHIRLPOOL CORP COMMON STOCK USD1.	Equity securities	5,165	6,868
	WHITBREAD PLC COMMON STOCK GBP.767974	Equity securities	131	250
	WHITING PETROLEUM CORP COMMON STOCK USD.001	Equity securities	1,555	1,958
	WHOLE FOODS MARKET INC COMMON STOCK NPV	Equity securities	10,651	9,346
	WIHLBORGS FASTIGHETER AB COMMON STOCK NPV	Equity securities	9	10
	WILLIAM DEMANT HOLDING COMMON STOCK DKK1.	Equity securities	31	28
	WILLIAM HILL PLC COMMON STOCK GBP.1	Equity securities	118	106
	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	Equity securities	41	30
	WILLIAMS COS INC COMMON STOCK USD1.	Equity securities	1,689	2,728
	WILLIAMS SONOMA INC COMMON STOCK USD.01	Equity securities	1,871	2,180
	WILLIS GROUP HOLDINGS PLC COMMON STOCK USD.000115	Equity securities	3,053	3,420
	WILMAR INTERNATIONAL LTD COMMON STOCK NPV	Equity securities	170	109
	WILMINGTON GROUP PLC COMMON STOCK GBP.05	Equity securities	1	2
	WILSHIRE BANCORP INC COMMON STOCK NPV	Equity securities	237	218

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment		(d) Cost	(e) Current Value
	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	Equity securities		413	356
	WINPAK LTD COMMON STOCK NPV	Equity securities		127	127
	WINTRUST FINANCIAL CORP COMMON STOCK NPV	Equity securities		443	543
	WISCONSIN ENERGY CORP COMMON STOCK USD.01	Equity securities		385	531
	WL ROSS HOLDING CORP UNIT USD.0001	Equity securities		327	350
	WM MORRISON SUPERMARKETS COMMON STOCK GBP.1	Equity securities		215	130
	WNS HOLDINGS LTD ADR ADR USD.16	Equity securities		265	390
	WOLSELEY PLC COMMON STOCK GBP.1080303	Equity securities		209	277
	WOLTERS KLUWER COMMON STOCK EUR.12	Equity securities		137	171
	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.	Equity securities		13	11
	WOODSIDE PETROLEUM LTD COMMON STOCK NPV	Equity securities		616	548
	WOODWARD INC COMMON STOCK USD.00292	Equity securities		203	193
	WOOLWORTHS LTD COMMON STOCK NPV	Equity securities		711	772
	WORKDAY INC CLASS A COMMON STOCK USD.001	Equity securities		340	388
	WORLD ACCEPTANCE CORP COMMON STOCK NPV	Equity securities		415	506
	WORLEYPARSONS LTD COMMON STOCK NPV	Equity securities		108	49
	WPP PLC COMMON STOCK GBP.1	Equity securities		362	529
	WPX ENERGY INC COMMON STOCK	Equity securities		985	914
	WR BERKLEY CORP COMMON STOCK USD.2	Equity securities		1,028	1,203
	WSFS FINANCIAL CORP COMMON STOCK USD.01	Equity securities		342	471
	WW GRAINGER INC COMMON STOCK USD.5	Equity securities		743	1,001
	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	Equity securities		1,230	1,655
	WYNN MACAU LTD COMMON STOCK HKD.001	Equity securities		85	98
	WYNN RESORTS LTD COMMON STOCK USD.01	Equity securities		3,483	4,387
	XANADOO CO PREFERRED STOCK 6.5	Equity securities		170	137
	XCEL ENERGY INC COMMON STOCK USD2.5	Equity securities		662	819
	XCERRA CORP COMMON STOCK USD.05	Equity securities		85	92
	XERO LTD COMMON STOCK	Equity securities		58	36
	XEROX CORP COMMON STOCK USD1.0	Equity securities		10,539	12,204
	XILINX INC COMMON STOCK USD.01	Equity securities		544	661
	XL GROUP PLC COMMON STOCK USD.01	Equity securities		353	545
	XYLEM INC COMMON STOCK	Equity securities		260	325
	YAHOO INC COMMON STOCK USD.001	Equity securities		2,043	3,142
	YAHOO JAPAN CORP COMMON STOCK	Equity securities		101	108
	YAKULT HONSHA CO LTD COMMON STOCK	Equity securities		62	100
	YAMADA DENKI CO LTD COMMON STOCK	Equity securities		116	55
	YAMAGUCHI FINANCIAL GROUP IN COMMON STOCK	Equity securities		48	47
	YAMAHA CORP COMMON STOCK	Equity securities		37	42
	YAMAHA MOTOR CO LTD COMMON STOCK	Equity securities		85	102
	YAMANA GOLD INC COMMON STOCK NPV	Equity securities		1,038	1,015
	YAMATO HOLDINGS CO LTD COMMON STOCK	Equity securities		128	145
	YAMATO KOGYO CO LTD COMMON STOCK	Equity securities		18	20
	YAMAZAKI BAKING CO LTD COMMON STOCK	Equity securities		53	52
	YANGZIJIANG SHIPBUILDING COMMON STOCK NPV	Equity securities		96	72
	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7	Equity securities		196	195
	YASKAWA ELECTRIC CORP COMMON STOCK	Equity securities		42	54
	YELP INC COMMON STOCK USD.000001	Equity securities		1,328	1,198
	YOKOGAWA ELECTRIC CORP COMMON STOCK	Equity securities		34	50
	YOKOHAMA RUBBER CO LTD COMMON STOCK	Equity securities		31	26
	YONDOSHI HOLDINGS INC COMMON STOCK	Equity securities		3	6
	YRC WORLDWIDE INC COMMON STOCK USD1.	Equity securities		181	176
	YUE YUEN INDUSTRIAL HLDG COMMON STOCK HKD.25	Equity securities		56	50
	YUM BRANDS INC COMMON STOCK	Equity securities		2,912	3,250
	ZARDOYA OTIS SA COMMON STOCK EUR.1	Equity securities		46	43
	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	Equity securities		939	893
	ZENRIN CO LTD COMMON STOCK	Equity securities		3	2
	ZEP INC COMMON STOCK USD.01	Equity securities		113	93
	ZIGGO NV COMMON STOCK	Equity securities		97	139
	ZIGNAGO VETRO SPA COMMON STOCK EUR.1	Equity securities		5	6
	ZIMMER HOLDINGS INC COMMON STOCK USD.01	Equity securities		2,989	4,795
	ZODIAC AEROSPACE COMMON STOCK NPV	Equity securities		88	127
	ZOETIS INC COMMON STOCK USD.01	Equity securities		704	961
	ZUMIEZ INC COMMON STOCK NPV	Equity securities		177	181
	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1	Equity securities		821	950
			Total equity securities	**3,720,777**	**4,675,000**
	21ST CENTURY FOX AMERICA COMPANY GUAR 01/24 7.75	Debt securities		2,281	2,379
	21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5	Debt securities		21,734	22,705
	21ST CENTURY FOX AMERICA COMPANY GUAR 02/25 8.5	Debt securities		796	896
	21ST CENTURY FOX AMERICA COMPANY GUAR 02/41 6.15	Debt securities		1,832	1,934
	21ST CENTURY FOX AMERICA COMPANY GUAR 03/33 6.55	Debt securities		1,217	1,256
	21ST CENTURY FOX AMERICA COMPANY GUAR 03/37 6.15	Debt securities		709	798
	21ST CENTURY FOX AMERICA COMPANY GUAR 04/23 8.875	Debt securities		3,223	3,344
	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	Debt securities		3,932	4,053
	21ST CENTURY FOX AMERICA COMPANY GUAR 08/39 6.9	Debt securities		1,596	1,542
	21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3	Debt securities		3,478	3,405
	21ST CENTURY FOX AMERICA COMPANY GUAR 10/23 4	Debt securities		994	1,035
	21ST CENTURY FOX AMERICA COMPANY GUAR 10/25 7.7	Debt securities		3,331	3,420
	21ST CENTURY FOX AMERICA COMPANY GUAR 10/43 5.4	Debt securities		1,780	1,918
	21ST CENTURY FOX AMERICA COMPANY GUAR 11/28 7.625	Debt securities		4,394	4,840
	21ST CENTURY FOX AMERICA COMPANY GUAR 12/34 6.2	Debt securities		15,267	15,740

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(in thousands)

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	21ST CENTURY FOX AMERICA COMPANY GUAR 12/35 6.4	Debt securities	1,666	1,971
	21ST CENTURY FOX AMERICA COMPANY GUAR 144A 09/24 3.7	Debt securities	6,932	6,873
	21ST CENTURY FOX AMERICA COMPANY GUAR 144A 09/44 4.75	Debt securities	2,802	2,811
	3M COMPANY SR UNSECURED 03/37 5.7	Debt securities	4,593	5,182
	3M COMPANY SR UNSECURED 06/22 2	Debt securities	987	953
	3M COMPANY SR UNSECURED 06/44 3.875	Debt securities	2,348	2,374
	ABB FINANCE USA INC COMPANY GUAR 05/17 1.625	Debt securities	2,321	2,338
	ABB FINANCE USA INC COMPANY GUAR 05/22 2.875	Debt securities	13,442	13,580
	ABB FINANCE USA INC COMPANY GUAR 05/42 4.375	Debt securities	9,422	9,819
	ABB TREASURY CENTER USA SR UNSECURED 144A 06/16 2.5	Debt securities	3,441	3,369
	ABB TREASURY CENTER USA SR UNSECURED 144A 06/21 4	Debt securities	1,181	1,279
	ABBEY NATL TREASURY SERV COMPANY GUAR 03/24 4	Debt securities	3,650	3,725
	ABBEY NATL TREASURY SERV COMPANY GUAR 08/18 3.05	Debt securities	3,991	4,146
	ABBEY NATL TREASURY SERV COMPANY GUAR 09/19 2.35	Debt securities	4,382	4,344
	ABBOTT LABORATORIES SR UNSECURED 04/39 6	Debt securities	3,513	3,824
	ABBOTT LABORATORIES SR UNSECURED 05/20 4.125	Debt securities	1,739	1,629
	ABBOTT LABORATORIES SR UNSECURED 05/40 5.3	Debt securities	3,342	3,676
	ABBVIE INC SR UNSECURED 11/22 2.9	Debt securities	19,909	19,104
	ABBVIE INC SR UNSECURED 11/42 4.4	Debt securities	19,655	18,109
	ABU DHABI GOVT INT L SR UNSECURED REGS 04/19 6.75	Debt securities	7,875	8,632
	ACCESS MIDSTREAM PARTNER COMPANY GUAR 03/24 4.875	Debt securities	3,476	3,425
	ACE CAPITAL TRUST II COMPANY GUAR 04/30 9.7	Debt securities	4,626	4,806
	ACE INA HOLDINGS COMPANY GUAR 03/23 2.7	Debt securities	7,701	7,396
	ACE INA HOLDINGS COMPANY GUAR 03/43 4.15	Debt securities	4,777	4,744
	ACE INA HOLDINGS COMPANY GUAR 05/24 3.35	Debt securities	3,694	3,692
	ACE INA HOLDINGS COMPANY GUAR 06/19 5.9	Debt securities	1,365	1,270
	ACE INA HOLDINGS INC COMPANY GUAR 05/36 6.7	Debt securities	3,369	3,329
	ACTAVIS FUNDING SCS COMPANY GUAR 144A 06/24 3.85	Debt securities	16,121	15,583
	ACTAVIS FUNDING SCS COMPANY GUAR 144A 06/44 4.85	Debt securities	11,964	11,349
	ACTAVIS INC SR UNSECURED 08/19 6.125	Debt securities	1,539	1,536
	ACTAVIS INC SR UNSECURED 10/22 3.25	Debt securities	2,734	2,725
	ACTAVIS INC SR UNSECURED 10/42 4.625	Debt securities	5,050	5,026
	ADELPHIA	Debt securities	-	11
	ADELPHIA COMMUNICATIONS CORP DEFAULT 15JAN04 SR NT	Debt securities	-	23
	ADELPHIA COMMUNICATIONS SR UNSECURED 02/04 9.5	Debt securities	-	-
	ADELPHIA ESCROW CUSIP	Debt securities	12	132
	ADOBE SYSTEMS INC SR UNSECURED 02/20 4.75	Debt securities	1,289	1,345
	ADT CORP SR UNSECURED 06/23 4.125	Debt securities	835	801
	ADT CORP SR UNSECURED 07/17 2.25	Debt securities	375	366
	ADT CORP SR UNSECURED 07/22 3.5	Debt securities	2,535	2,249
	ADT CORP SR UNSECURED 07/42 4.875	Debt securities	4,688	4,731
	AETNA INC SR UNSECURED 03/19 2.2	Debt securities	4,595	4,556
	AETNA INC SR UNSECURED 03/44 4.75	Debt securities	6,203	6,322
	AETNA INC SR UNSECURED 05/42 4.5	Debt securities	2,802	2,794
	AETNA INC SR UNSECURED 06/21 4.125	Debt securities	4,286	4,433
	AETNA INC SR UNSECURED 06/36 6.625	Debt securities	6,122	6,475
	AETNA INC SR UNSECURED 09/20 3.95	Debt securities	10,245	10,386
	AETNA INC SR UNSECURED 11/17 1.5	Debt securities	273	273
	AETNA INC SR UNSECURED 11/22 2.75	Debt securities	11,019	10,848
	AETNA INC SR UNSECURED 11/42 4.125	Debt securities	3,701	3,590
	AETNA INC SR UNSECURED 12/37 6.75	Debt securities	7,285	7,537
	AFLAC INC SR UNSECURED 02/22 4	Debt securities	1,467	1,536
	AFLAC INC SR UNSECURED 06/23 3.625	Debt securities	1,000	1,007
	AFLAC INC SR UNSECURED 12/39 6.9	Debt securities	2,705	3,264
	AGILENT TECHNOLOGIES INC SR UNSECURED 10/22 3.2	Debt securities	2,002	1,934
	AGL CAPITAL CORP COMPANY GUAR 06/43 4.4	Debt securities	3,661	3,705
	AGL CAPITAL CORP COMPANY GUAR 09/21 3.5	Debt securities	752	721
	AGRIA FINANCE SA COMPANY GUAR 06/14 0.00000	Debt securities	1,405	-
	AGRIUM INC SR UNSECURED 01/41 6.125	Debt securities	1,301	1,562
	AGRIUM INC SR UNSECURED 06/23 3.5	Debt securities	499	494
	AGRIUM INC SR UNSECURED 06/43 4.9	Debt securities	1,985	2,030
	AGRIUM INC SR UNSECURED 10/22 3.15	Debt securities	3,195	3,112
	AIA GROUP LTD SR UNSECURED 144A 03/19 2.25	Debt securities	2,242	2,230
	AIA GROUP LTD SR UNSECURED 144A 03/44 4.875	Debt securities	8,928	9,523
	AID ISRAEL US GOVT GUAR 04/24 5.5	Debt securities	19,408	19,551
	AID ISRAEL US GOVT GUAR 09/23 5.5	Debt securities	1,321	1,218
	AID ISRAEL US GOVT GUAR 09/33 5.5	Debt securities	25,356	26,635
	AID ISRAEL US GOVT GUAR 12/23 5.5	Debt securities	237	244
	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625	Debt securities	952	982
	AIG LIFE HOLDINGS INC COMPANY GUAR 07/30 8.5	Debt securities	1,327	1,348
	AIR CANADA 2013 1A PTT PASS THRU CE 144A 11/26 4.125	Debt securities	502	507
	AIR LEASE CORP SR UNSECURED 01/16 4.5	Debt securities	1,474	1,449
	AIR LEASE CORP SR UNSECURED 01/18 2.125	Debt securities	9,387	9,349
	AIR LEASE CORP SR UNSECURED 04/17 5.625	Debt securities	5,217	5,097
	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75	Debt securities	697	675
	AIR PRODUCTS + CHEMICALS SR UNSECURED 11/21 3	Debt securities	991	984
	AIRBUS GROUP FINANCE BV COMPANY GUAR 144A 04/23 2.7	Debt securities	14,072	13,611
	AIRGAS INC SR UNSECURED 02/20 2.375	Debt securities	699	689
	ALABAMA POWER CO SR UNSECURED 01/42 4.1	Debt securities	5,167	5,179
	ALABAMA POWER CO SR UNSECURED 03/33 5.6	Debt securities	2,270	2,285
	ALABAMA POWER CO SR UNSECURED 03/39 6	Debt securities	18,018	19,888

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	ALABAMA POWER CO SR UNSECURED 03/41 5.5	Debt securities	21,001	20,808
	ALABAMA POWER CO SR UNSECURED 05/38 6.125	Debt securities	456	539
	ALABAMA POWER CO SR UNSECURED 06/21 3.95	Debt securities	1,003	1,077
	ALABAMA POWER CO SR UNSECURED 06/41 5.2	Debt securities	2,112	2,270
	ALABAMA POWER CO SR UNSECURED 08/44 4.15	Debt securities	2,877	2,878
	ALABAMA POWER CO SR UNSECURED 10/20 3.375	Debt securities	1,236	1,230
	ALABAMA POWER CO SR UNSECURED 12/22 5.875	Debt securities	6,658	6,768
	ALABAMA POWER CO SR UNSECURED 12/23 3.55	Debt securities	10,470	10,779
	ALABAMA POWER CO SR UNSECURED 12/42 3.85	Debt securities	5,982	5,756
	ALBERTA ENERGY CO LTD SR UNSECURED 11/31 7.375	Debt securities	3,868	3,999
	ALCOA INC SR UNSECURED 02/22 5.87	Debt securities	742	768
	ALCOA INC SR UNSECURED 04/21 5.4	Debt securities	390	410
	ALCOA INC SR UNSECURED 08/20 6.15	Debt securities	1,581	1,658
	ALEXANDRIA REAL ESTATE E COMPANY GUAR 01/20 2.75	Debt securities	2,290	2,274
	ALEXANDRIA REAL ESTATE E COMPANY GUAR 04/22 4.6	Debt securities	800	840
	ALEXANDRIA REAL ESTATE E COMPANY GUAR 06/23 3.9	Debt securities	1,994	1,993
	ALEXANDRIA REAL ESTATE E COMPANY GUAR 07/29 4.5	Debt securities	6,462	6,469
	ALLEGHANY CORP SR UNSECURED 06/22 4.95	Debt securities	832	866
	ALLEGHENY ENERGY SUPPLY SR UNSECURED 144A 10/19 5.75	Debt securities	4,106	3,933
	ALLEGHENY ENERGY SUPPLY SR UNSECURED 144A 10/39 6.75	Debt securities	4,396	4,202
	ALLEGHENY TECHNOLOGIES SR UNSECURED 08/23 5.875	Debt securities	250	263
	ALLERGAN INC SR UNSECURED 03/23 2.8	Debt securities	935	845
	ALLERGAN INC SR UNSECURED 09/20 3.375	Debt securities	3,173	3,186
	ALLIED WORLD ASSURANCE COMPANY GUAR 08/16 7.5	Debt securities	1,514	1,512
	ALLIED WORLD ASSURANCE COMPANY GUAR 11/20 5.5	Debt securities	213	239
	ALLSTATE CORP JR SUBORDINA 05/67 VAR	Debt securities	1,450	1,493
	ALLSTATE CORP SR UNSECURED 01/42 5.2	Debt securities	534	617
	ALLSTATE CORP SR UNSECURED 05/19 7.45	Debt securities	1,528	1,452
	ALLSTATE CORP SR UNSECURED 06/23 3.15	Debt securities	639	638
	ALLSTATE CORP SR UNSECURED 06/33 5.35	Debt securities	2,524	2,903
	ALLSTATE CORP SR UNSECURED 06/43 4.5	Debt securities	16,387	16,901
	ALLSTATE CORP SUBORDINATED 08/53 VAR	Debt securities	10,875	11,396
	ALLTEL CORP SR UNSECURED 07/32 7.875	Debt securities	13,077	13,600
	ALLTEL CORPORATION SR UNSECURED 05/29 6.8	Debt securities	2,955	3,041
	ALROSA FINANCE SA COMPANY GUAR 144A 11/20 7.75	Debt securities	9,205	8,804
	ALTRIA GROUP INC COMPANY GUAR 01/24 4	Debt securities	5,005	5,111
	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375	Debt securities	11,920	12,434
	ALTRIA GROUP INC COMPANY GUAR 02/39 10.2	Debt securities	11,544	12,794
	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	Debt securities	28,870	29,273
	ALTRIA GROUP INC COMPANY GUAR 05/23 2.95	Debt securities	998	953
	ALTRIA GROUP INC COMPANY GUAR 05/43 4.5	Debt securities	1,470	1,454
	ALTRIA GROUP INC COMPANY GUAR 08/19 9.25	Debt securities	786	758
	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	Debt securities	8,629	8,352
	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25	Debt securities	3,240	3,157
	ALTRIA GROUP INC COMPANY GUAR 11/18 9.7	Debt securities	3,409	3,246
	ALTRIA GROUP INC COMPANY GUAR 11/38 9.95	Debt securities	2,301	2,670
	AMAZON.COM INC SR UNSECURED 11/22 2.5	Debt securities	7,787	7,397
	AMER AIRLN 13 1 A PASS T PASS THRU CE 01/27 4	Debt securities	1,450	1,583
	AMER AIRLN 14 1 A PTT EQUIPMENT TR 04/28 3.7	Debt securities	1,125	1,129
	AMER AIRLN 14 1 B PTT EQUIPMENT TR 04/24 4.375	Debt securities	1,135	1,149
	AMEREN ILLINOIS CO SR SECURED 09/22 2.7	Debt securities	800	787
	AMEREN ILLINOIS CO SR SECURED 12/43 4.8	Debt securities	2,909	3,180
	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/20 5	Debt securities	17,853	18,035
	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375	Debt securities	3,419	3,770
	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/40 6.125	Debt securities	36,636	36,945
	AMERICA MOVIL SAB DE CV COMPANY GUAR 09/16 2.375	Debt securities	4,726	4,867
	AMERICA MOVIL SAB DE CV COMPANY GUAR 10/19 5	Debt securities	3,207	3,306
	AMERICA MOVIL SAB DE CV SR UNSECURED 07/22 3.125	Debt securities	15,545	15,508
	AMERICA MOVIL SAB DE CV SR UNSECURED 07/42 4.375	Debt securities	13,443	14,318
	AMERICAN AIRLINES 2013 2 EQUIPMENT TR 07/24 4.95	Debt securities	3,048	3,037
	AMERICAN CAMPUS CMNTYS COMPANY GUAR 04/23 3.75	Debt securities	2,674	2,711
	AMERICAN CAMPUS CMNTYS COMPANY GUAR 07/24 4.125	Debt securities	2,252	2,256
	AMERICAN EXPRESS CO SR UNSECURED 03/18 7	Debt securities	21,399	20,567
	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15	Debt securities	7,381	8,027
	AMERICAN EXPRESS CO SR UNSECURED 05/18 1.55	Debt securities	4,955	4,926
	AMERICAN EXPRESS CO SR UNSECURED 05/19 8.125	Debt securities	5,588	5,341
	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	Debt securities	2,809	2,747
	AMERICAN EXPRESS CO SR UNSECURED 12/42 4.05	Debt securities	7,379	7,473
	AMERICAN EXPRESS CO SUBORDINATED 09/66 VAR	Debt securities	3,318	3,490
	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR	Debt securities	10,000	10,044
	AMERICAN EXPRESS CREDIT SR UNSECURED 08/19 2.25	Debt securities	16,495	16,390
	AMERICAN EXPRESS CREDIT SR UNSECURED 09/16 2.8	Debt securities	5,989	6,198
	AMERICAN EXPRESS CREDIT SR UNSECURED 09/17 1.55	Debt securities	1,882	1,884
	AMERICAN EXPRESS CREDIT SR UNSECURED 09/17 VAR	Debt securities	3,020	3,018
	AMERICAN HONDA FINANCE SR UNSECURED 144A 02/17 2.125	Debt securities	17,944	18,159
	AMERICAN HONDA FINANCE SR UNSECURED 144A 02/18 1.6	Debt securities	13,439	13,246
	AMERICAN HONDA FINANCE SR UNSECURED 144A 09/21 3.8	Debt securities	668	708
	AMERICAN INTL GROUP JR SUBORDINA 05/68 VAR	Debt securities	11,000	12,234
	AMERICAN INTL GROUP SR UNSECURED 01/18 5.85	Debt securities	5,789	6,103
	AMERICAN INTL GROUP SR UNSECURED 02/24 4.125	Debt securities	5,884	5,973
	AMERICAN INTL GROUP SR UNSECURED 05/36 6.25	Debt securities	5,284	5,221

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875	Debt securities	6,260	6,325
	AMERICAN INTL GROUP SR UNSECURED 07/19 2.3	Debt securities	4,266	4,244
	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5	Debt securities	23,001	22,842
	AMERICAN INTL GROUP SR UNSECURED 08/18 8.25	Debt securities	6,403	7,015
	AMERICAN INTL GROUP SR UNSECURED 08/20 3.375	Debt securities	2,000	2,060
	AMERICAN INTL GROUP SR UNSECURED 11/37 6.82	Debt securities	804	963
	AMERICAN INTL GROUP SR UNSECURED 12/20 6.4	Debt securities	17,497	18,324
	AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/50 FIXED 6.27	Debt securities	4,163	5,031
	AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/50 FIXED 8.084	Debt securities	999	1,245
	AMERICAN TOWER CORP SR UNSECURED 01/18 4.5	Debt securities	7,874	8,513
	AMERICAN TOWER CORP SR UNSECURED 01/23 3.5	Debt securities	9,441	9,533
	AMERICAN TOWER CORP SR UNSECURED 02/19 3.4	Debt securities	906	894
	AMERICAN TOWER CORP SR UNSECURED 02/24 5	Debt securities	15,572	15,591
	AMERICAN TOWER CORP SR UNSECURED 03/22 4.7	Debt securities	4,974	5,119
	AMERICAN TOWER CORP SR UNSECURED 09/20 5.05	Debt securities	1,331	1,410
	AMERICAN TOWER TRUST I AMTT 13 2A 144A	Debt securities	3,814	3,858
	AMERICAN TRANSMISSION SY SR UNSECURED 144A 01/22 5.25	Debt securities	5,965	5,843
	AMERICAN TRANSMISSION SY SR UNSECURED 144A 09/44 5	Debt securities	990	1,006
	AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4	Debt securities	899	896
	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	Debt securities	4,945	5,082
	AMERIPRISE FINANCIAL INC SR UNSECURED 06/19 7.3	Debt securities	4,500	4,177
	AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4	Debt securities	12,244	12,742
	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	Debt securities	1,948	1,963
	AMERISOURCEBERGEN CORP COMPANY GUAR 11/21 3.5	Debt securities	5,775	5,819
	AMERISOURCEBERGEN CORP SR UNSECURED 05/24 3.4	Debt securities	997	993
	AMGEN INC SR UNSECURED 02/39 6.4	Debt securities	15,960	16,913
	AMGEN INC SR UNSECURED 03/40 5.75	Debt securities	1,162	1,202
	AMGEN INC SR UNSECURED 05/19 2.2	Debt securities	379	376
	AMGEN INC SR UNSECURED 05/22 3.625	Debt securities	1,540	1,524
	AMGEN INC SR UNSECURED 05/24 3.625	Debt securities	7,987	7,927
	AMGEN INC SR UNSECURED 06/37 6.375	Debt securities	4,401	4,747
	AMGEN INC SR UNSECURED 06/42 5.65	Debt securities	2,791	2,896
	AMGEN INC SR UNSECURED 10/20 3.45	Debt securities	1,984	2,014
	AMGEN INC SR UNSECURED 10/41 4.95	Debt securities	6,741	7,002
	AMGEN INC SR UNSECURED 11/14 1.875	Debt securities	920	922
	AMGEN INC SR UNSECURED 11/21 3.875	Debt securities	30,632	31,063
	AMGEN INC SR UNSECURED 11/41 5.15	Debt securities	5,477	5,485
	AMORTIZING RESIDENTIAL COLLATE ARC 2001 BC6 M2	Debt securities	25	70
	AMORTIZING RESIDENTIAL COLLATE ARC 2002 BC1M A	Debt securities	8	11
	AMPHENOL CORP SR UNSECURED 09/21 3.125	Debt securities	1,074	1,073
	ANADARKO FINANCE CO COMPANY GUAR 05/31 7.5	Debt securities	4,341	4,727
	ANADARKO PETROLEUM CORP SR UNSECURED 03/19 8.7	Debt securities	2,846	2,893
	ANADARKO PETROLEUM CORP SR UNSECURED 03/40 6.2	Debt securities	6,373	7,861
	ANADARKO PETROLEUM CORP SR UNSECURED 06/19 6.95	Debt securities	1,648	1,647
	ANADARKO PETROLEUM CORP SR UNSECURED 06/39 7.95	Debt securities	19,176	22,101
	ANADARKO PETROLEUM CORP SR UNSECURED 07/24 3.45	Debt securities	948	933
	ANADARKO PETROLEUM CORP SR UNSECURED 09/17 6.375	Debt securities	651	679
	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45	Debt securities	7,608	8,376
	ANADARKO PETROLEUM CORP SR UNSECURED 10/36 0.00000	Debt securities	4,583	4,912
	ANALOG DEVICES INC SR UNSECURED 06/23 2.875	Debt securities	1,693	1,636
	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/19 9.375	Debt securities	1,320	1,263
	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	Debt securities	14,319	14,301
	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/22 4.125	Debt securities	790	843
	ANGLOGOLD HOLDINGS PLC COMPANY GUAR 04/20 5.375	Debt securities	2,367	2,309
	ANHEUSER BUSCH COS LLC COMPANY GUAR 01/33 5.95	Debt securities	840	799
	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/36 5.75	Debt securities	3,215	3,229
	ANHEUSER BUSCH COS LLC COMPANY GUAR 05/42 6.5	Debt securities	1,664	1,593
	ANHEUSER BUSCH COS LLC COMPANY GUAR 08/32 6.8	Debt securities	2,512	2,525
	ANHEUSER BUSCH COS LLC COMPANY GUAR 09/37 6.45	Debt securities	6,559	6,369
	ANHEUSER BUSCH COS LLC COMPANY GUAR 11/41 6	Debt securities	2,685	2,476
	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 01/23 2.625	Debt securities	32,131	30,319
	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 01/43 4	Debt securities	8,708	8,411
	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/24 3.7	Debt securities	13,579	13,435
	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/44 4.625	Debt securities	15,070	15,038
	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/19 7.75	Debt securities	13,170	12,657
	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	Debt securities	12,383	12,342
	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/39 8.2	Debt securities	34,356	35,256
	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/40 6.375	Debt securities	4,744	4,482
	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 02/21 4.375	Debt securities	8,957	8,565
	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/15 0.8	Debt securities	13,869	13,859
	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5	Debt securities	42,843	41,992
	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/42 3.75	Debt securities	4,350	3,983
	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 11/19 6.875	Debt securities	2,083	1,920
	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 11/39 8	Debt securities	22,115	21,893
	AON CORP COMPANY GUAR 01/27 8.205	Debt securities	2,909	3,408
	AON CORP COMPANY GUAR 09/20 5	Debt securities	15,758	16,381
	AON CORP COMPANY GUAR 09/40 6.25	Debt securities	14,202	14,457
	AON PLC COMPANY GUAR 05/43 4.45	Debt securities	1,208	1,171
	AON PLC COMPANY GUAR 06/44 4.6	Debt securities	8,113	8,103
	AP MOELLER MAERSK A/S UNSECURED 144A 09/24 3.75	Debt securities	1,729	1,740
	APACHE CORP SR UNSECURED 01/17 5.625	Debt securities	1,921	1,806

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DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	APACHE CORP SR UNSECURED 01/23 2.625	Debt securities	1,989	1,888
	APACHE CORP SR UNSECURED 01/37 6	Debt securities	8,927	8,662
	APACHE CORP SR UNSECURED 01/44 4.25	Debt securities	6,297	6,060
	APACHE CORP SR UNSECURED 04/22 3.25	Debt securities	924	929
	APACHE CORP SR UNSECURED 04/43 4.75	Debt securities	37,059	35,776
	APACHE CORP SR UNSECURED 07/19 7.625	Debt securities	9,526	8,956
	APACHE CORP SR UNSECURED 09/18 6.9	Debt securities	6,312	5,881
	APACHE CORP SR UNSECURED 09/40 5.1	Debt securities	23,114	22,374
	APPALACHIAN POWER CO SR UNSECURED 05/44 4.4	Debt securities	4,866	4,913
	APPALACHIAN POWER CO SR UNSECURED 08/37 6.7	Debt securities	7,045	8,208
	APPLE INC SR UNSECURED 05/21 2.85	Debt securities	30,632	30,700
	APPLE INC SR UNSECURED 05/23 2.4	Debt securities	12,326	11,820
	APPLE INC SR UNSECURED 05/24 3.45	Debt securities	16,025	16,093
	APPLE INC SR UNSECURED 05/43 3.85	Debt securities	53,274	53,710
	APPLE INC SR UNSECURED 05/44 4.45	Debt securities	10,348	10,520
	APPLIED MATERIALS INC SR UNSECURED 06/21 4.3	Debt securities	1,709	1,788
	APPLIED MATERIALS INC SR UNSECURED 06/41 5.85	Debt securities	2,115	2,168
	ARC PROP OPER PART LP/CL COMPANY GUAR 144A 02/17 2	Debt securities	3,274	3,273
	ARC PROP OPER PART LP/CL COMPANY GUAR 144A 02/24 4.6	Debt securities	8,075	8,144
	ARCELORMITTAL SR UNSECURED 03/21 VAR	Debt securities	383	421
	ARCELORMITTAL SR UNSECURED 03/41 VAR	Debt securities	811	832
	ARCELORMITTAL SR UNSECURED 06/19 10.35	Debt securities	978	963
	ARCELORMITTAL SR UNSECURED 08/20 5.75	Debt securities	670	710
	ARCH CAPITAL GROUP LTD SR UNSECURED 05/34 7.35	Debt securities	782	1,016
	ARCH CAPITAL GRP US INC COMPANY GUAR 11/43 5.144	Debt securities	7,647	8,162
	ARCHER DANIELS MIDLAND C SR UNSECURED 03/41 5.765	Debt securities	1,995	1,952
	ARCHER DANIELS MIDLAND C SR UNSECURED 04/43 4.016	Debt securities	6,987	6,706
	ARCHER DANIELS SR UNSECURED 03/18 5.45	Debt securities	352	331
	ARCHER DANIELS SR UNSECURED 03/42 4.535	Debt securities	3,296	3,271
	ARCHER DANIELS SR UNSECURED 09/35 5.375	Debt securities	2,913	2,884
	ARIZONA PUBLIC SERVICE SR UNSECURED 01/44 4.7	Debt securities	8,859	9,621
	ARIZONA PUBLIC SERVICE SR UNSECURED 03/19 8.75	Debt securities	2,123	2,129
	ARIZONA PUBLIC SERVICE SR UNSECURED 04/42 4.5	Debt securities	3,617	3,617
	ARIZONA PUBLIC SERVICE SR UNSECURED 08/36 6.875	Debt securities	930	1,091
	ARIZONA PUBLIC SERVICE SR UNSECURED 09/41 5.05	Debt securities	954	1,087
	ARROW ELECTRONICS INC SR UNSECURED 11/15 3.375	Debt securities	1,190	1,224
	ASCENSION HEALTH UNSECURED 11/53 4.847	Debt securities	13,315	14,806
	ASHLAND INC SR UNSECURED 05/43 6.875	Debt securities	1,270	1,329
	ASSOC BANC CORP SR UNSECURED 03/16 5.125	Debt securities	5,470	5,702
	ASTRAZENECA PLC SR UNSECURED 09/19 1.95	Debt securities	1,818	1,778
	ASTRAZENECA PLC SR UNSECURED 09/37 6.45	Debt securities	42,773	42,705
	ASTRAZENECA PLC SR UNSECURED 09/42 4	Debt securities	5,898	5,696
	AT+T CORP COMPANY GUAR 11/31 8	Debt securities	16,037	16,602
	AT+T INC SR UNSECURED 01/38 6.3	Debt securities	4,037	4,608
	AT+T INC SR UNSECURED 02/18 5.5	Debt securities	2,240	2,215
	AT+T INC SR UNSECURED 02/19 5.8	Debt securities	1,907	1,831
	AT+T INC SR UNSECURED 02/22 3	Debt securities	17,951	17,440
	AT+T INC SR UNSECURED 02/39 6.55	Debt securities	5,159	5,702
	AT+T INC SR UNSECURED 03/24 3.9	Debt securities	997	1,017
	AT+T INC SR UNSECURED 05/21 4.45	Debt securities	1,299	1,408
	AT+T INC SR UNSECURED 05/38 6.4	Debt securities	181	205
	AT+T INC SR UNSECURED 06/44 4.8	Debt securities	24,051	23,799
	AT+T INC SR UNSECURED 06/45 4.35	Debt securities	10,895	10,071
	AT+T INC SR UNSECURED 08/21 3.875	Debt securities	18,438	18,131
	AT+T INC SR UNSECURED 08/41 5.55	Debt securities	17,835	17,335
	AT+T INC SR UNSECURED 09/34 6.15	Debt securities	5,039	5,611
	AT+T INC SR UNSECURED 09/37 6.5	Debt securities	21,353	23,724
	AT+T INC SR UNSECURED 09/40 5.35	Debt securities	19,592	19,925
	AT+T INC SR UNSECURED 11/18 2.375	Debt securities	5,000	5,047
	AT+T INC SR UNSECURED 12/42 4.3	Debt securities	9,479	9,818
	AT+T INC SR UNSECURED 144A 11/22 0.0000	Debt securities	5,294	5,367
	AT+T MOBILITY LLC SR UNSECURED 12/31 7.125	Debt securities	17,788	17,684
	ATLANTIC CITY ELECTRIC 1ST MORTGAGE 04/21 4.35	Debt securities	1,398	1,512
	ATMOS ENERGY CORP SR UNSECURED 01/43 4.15	Debt securities	1,248	1,244
	ATMOS ENERGY CORP SR UNSECURED 03/19 8.5	Debt securities	368	463
	ATMOS ENERGY CORP SR UNSECURED 06/41 5.5	Debt securities	1,828	1,813
	AUST + NZ BANKING GROUP SR UNSECURED 144A 01/21 4.875	Debt securities	1,104	1,227
	AUST + NZ BANKING GROUP SUBORDINATED 144A 03/24 4.5	Debt securities	874	883
	AUST + NZ BANKING GROUP SUBORDINATED REGS 09/19 5.125	Debt securities	49	49
	AUTODESK INC SR UNSECURED 12/22 3.6	Debt securities	799	789
	AUTOZONE INC SR UNSECURED 04/22 3.7	Debt securities	14,582	14,593
	AUTOZONE INC SR UNSECURED 11/20 4	Debt securities	1,274	1,357
	AVALONBAY COMMUNITIES IN SR UNSECURED 03/23 2.85	Debt securities	1,486	1,436
	AVALONBAY COMMUNITIES IN SR UNSECURED 10/20 3.625	Debt securities	848	883
	AVALONBAY COMMUNITIES IN SR UNSECURED 12/23 4.2	Debt securities	11,652	12,212
	AVENTINE RENEWABLE ENRGY COMPANY GUAR 04/17 10	Debt securities	41	-
	AVERY DENNISON CORP SR UNSECURED 04/23 3.35	Debt securities	499	486
	AVIATION CAPITAL GROUP SR UNSECURED 144A 09/16 3.875	Debt securities	3,000	3,086
	AVIATION CAPITAL GROUP SR UNSECURED 144A 10/20 7.125	Debt securities	312	348
	AVNET INC SR UNSECURED 12/22 4.875	Debt securities	2,669	2,825
	AVON PRODUCTS INC SR UNSECURED 03/43 6.95	Debt securities	748	720

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	AXIALL CORP COMPANY GUAR 05/23 4.875	Debt securities	1,178	1,152
	AXIS CAPITAL HOLDINGS SR UNSECURED 12/14 5.75	Debt securities	1,194	1,129
	AXIS SPECIALTY FINAN PLC COMPANY GUAR 04/45 5.15	Debt securities	5,568	5,775
	AXIS SPECIALTY FINANCE COMPANY GUAR 06/20 5.875	Debt securities	6,107	6,284
	BACARDI LTD UNSECURED 144A 01/21 4.5	Debt securities	957	1,025
	BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 06/19 6.375	Debt securities	2,096	2,084
	BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 10/44 4.75	Debt securities	5,719	5,787
	BAE SYSTEMS PLC SR UNSECURED 144A 10/21 4.75	Debt securities	2,613	2,687
	BAE SYSTEMS PLC SR UNSECURED 144A 10/41 5.8	Debt securities	657	785
	BAIDU INC SR UNSECURED 06/19 2.75	Debt securities	11,000	10,988
	BAIDU INC SR UNSECURED 08/18 3.25	Debt securities	1,625	1,626
	BAKER HUGHES INC SR UNSECURED 08/21 3.2	Debt securities	2,675	2,738
	BAKER HUGHES INC SR UNSECURED 09/40 5.125	Debt securities	15,747	15,110
	BALTIMORE GAS + ELECTRIC SR UNSECURED 07/23 3.35	Debt securities	3,424	3,459
	BALTIMORE GAS + ELECTRIC SR UNSECURED 10/36 6.35	Debt securities	5,933	6,349
	BALTIMORE GAS + ELECTRIC SR UNSECURED 11/21 3.5	Debt securities	3,643	3,805
	BANC OF AMERICA FUNDING CORPOR BAFC 2006 8T2 A2	Debt securities	33	30
	BANC OF AMERICA MORTGAGE SECUR BOAMS 2002 G 1A3	Debt securities	37	37
	BANCO DO BRASIL (CAYMAN) COMPANY GUAR 10/22 3.875	Debt securities	5,309	4,988
	BANCO DO BRASIL (CAYMAN) SR UNSECURED 144A 01/15 4.5	Debt securities	210	202
	BANCO DO BRASIL (CAYMAN) SR UNSECURED 144A 01/16 4.5	Debt securities	3,757	3,708
	BANCO NAC DE DESEN ECONO SR UNSECURED 144A 09/23 5.75	Debt securities	8,658	9,188
	BANCO SANTANDER BRAS CI SR UNSECURED 144A 01/16 4.25	Debt securities	5,075	5,265
	BANCO SANTANDER BRAS CI SR UNSECURED 144A 02/17 4.625	Debt securities	7,218	7,333
	BANCO SANTANDER BRAS CI SR UNSECURED 144A 04/15 4.5	Debt securities	1,547	1,522
	BANCO SANTANDER CHILE SR UNSECURED 144A 01/16 VAR	Debt securities	6,864	6,882
	BANCO SANTANDER CHILE SR UNSECURED 144A 09/22 3.875	Debt securities	4,629	4,495
	BANCO SANTANDER SA SR UNSECURED 144A 11/22 4.125	Debt securities	785	804
	BANCO VOTORANTIM SR UNSECURED 144A 02/16 5.25	Debt securities	7,469	7,858
*	BANK OF AMERICA CORP SR UNSECURED 01/19 2.6	Debt securities	9,049	9,022
*	BANK OF AMERICA CORP SR UNSECURED 01/21 5.875	Debt securities	6,655	7,174
*	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	Debt securities	34,284	35,330
*	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	Debt securities	42,620	42,518
*	BANK OF AMERICA CORP SR UNSECURED 01/24 4.125	Debt securities	14,272	14,206
*	BANK OF AMERICA CORP SR UNSECURED 01/44 5	Debt securities	26,423	27,381
*	BANK OF AMERICA CORP SR UNSECURED 02/42 5.875	Debt securities	11,611	12,072
*	BANK OF AMERICA CORP SR UNSECURED 04/18 6.875	Debt securities	59,464	61,406
*	BANK OF AMERICA CORP SR UNSECURED 04/19 2.65	Debt securities	3,499	3,489
*	BANK OF AMERICA CORP SR UNSECURED 04/24 4	Debt securities	16,571	16,750
*	BANK OF AMERICA CORP SR UNSECURED 04/44 4.875	Debt securities	21,744	22,417
*	BANK OF AMERICA CORP SR UNSECURED 05/18 5.65	Debt securities	1,130	1,112
*	BANK OF AMERICA CORP SR UNSECURED 05/21 5	Debt securities	9,242	10,312
*	BANK OF AMERICA CORP SR UNSECURED 06/19 7.625	Debt securities	14,748	14,823
*	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	Debt securities	24,260	25,717
*	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1	Debt securities	21,046	21,245
*	BANK OF AMERICA CORP SR UNSECURED 09/17 6	Debt securities	686	708
*	BANK OF AMERICA CORP SUBORDINATED 01/37 6.11	Debt securities	4,134	4,539
*	BANK OF AMERICA CORP SUBORDINATED 03/17 5.42	Debt securities	279	271
*	BANK OF AMERICA CORP SUBORDINATED 05/17 5.7	Debt securities	5,338	5,537
*	BANK OF AMERICA CORP SUBORDINATED 05/38 7.75	Debt securities	17,071	19,695
*	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2	Debt securities	19,448	19,252
*	BANK OF AMERICA CORP SUBORDINATED 09/26 6.22	Debt securities	2,362	2,609
*	BANK OF AMERICA NA SUBORDINATED 03/17 5.3	Debt securities	837	908
*	BANK OF AMERICA NA SUBORDINATED 10/36 6	Debt securities	998	1,018
	BANK OF MONTREAL SR UNSECURED 11/22 2.55	Debt securities	999	965
*	BANK OF NEW YORK MELLON SR UNSECURED 01/20 4.6	Debt securities	2,395	2,311
*	BANK OF NEW YORK MELLON SR UNSECURED 02/21 4.15	Debt securities	1,547	1,505
*	BANK OF NEW YORK MELLON SR UNSECURED 02/24 3.65	Debt securities	1,268	1,290
*	BANK OF NEW YORK MELLON SR UNSECURED 05/19 5.45	Debt securities	4,709	4,644
*	BANK OF NEW YORK MELLON SR UNSECURED 09/21 3.55	Debt securities	6,002	6,080
*	BANK OF NEW YORK MELLON SR UNSECURED 11/25 3.95	Debt securities	1,871	1,959
	BANK OF NOVA SCOTIA SR UNSECURED 01/21 4.375	Debt securities	1,278	1,407
	BANK ONE CAPITAL III LIMITD GUARA 09/30 8.75	Debt securities	407	419
	BANQUE PSA FINANCE SR UNSECURED REGS 02/16 4.25	Debt securities	2,558	2,631
*	BARCLAYS BANK PLC JR SUBORDINA 11/49 VAR	Debt securities	10,682	10,139
*	BARCLAYS BANK PLC SR UNSECURED 01/20 5.125	Debt securities	1,645	1,655
*	BARCLAYS BANK PLC SR UNSECURED 02/19 2.5	Debt securities	4,475	4,481
*	BARCLAYS BANK PLC SR UNSECURED 05/19 6.75	Debt securities	3,184	3,328
*	BARCLAYS BANK PLC SR UNSECURED 05/24 3.75	Debt securities	3,708	3,657
*	BARCLAYS BANK PLC SUBORDINATED 10/20 5.14	Debt securities	305	359
*	BARCLAYS BANK PLC SUBORDINATED 144A 06/21 10.179	Debt securities	8,498	8,861
*	BARCLAYS BANK PLC SUBORDINATED 144A 12/17 6.05	Debt securities	8,143	8,376
	BARRICK GOLD CORP SR UNSECURED 04/22 3.85	Debt securities	3,413	3,396
	BARRICK GOLD CORP SR UNSECURED 04/42 5.25	Debt securities	1,318	1,221
	BARRICK GOLD CORP SR UNSECURED 05/23 4.1	Debt securities	6,352	6,505
	BARRICK INTL BARBADOS COMPANY GUAR 144A 10/36 6.35	Debt securities	1,327	1,360
	BARRICK NA FINANCE LLC COMPANY GUAR 05/21 4.4	Debt securities	2,834	2,785
	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7	Debt securities	3,969	3,817
	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75	Debt securities	2,281	2,311
	BARRICK NA FINANCE LLC COMPANY GUAR 09/38 7.5	Debt securities	5,890	5,573
	BARRICK PD AU FIN PTY LT COMPANY GUAR 01/20 4.95	Debt securities	670	650

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95	Debt securities	5,810	5,502
	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	Debt securities	5,515	5,584
	BAT INTL FINANCE PLC COMPANY GUAR 144A 11/18 9.5	Debt securities	3,285	3,161
	BAXTER INTERNATIONAL INC SR UNSECURED 02/28 6.625	Debt securities	1,829	1,888
	BAXTER INTERNATIONAL INC SR UNSECURED 06/18 5.375	Debt securities	5,079	4,776
	BAXTER INTERNATIONAL INC SR UNSECURED 06/23 3.2	Debt securities	2,727	2,693
	BAXTER INTERNATIONAL INC SR UNSECURED 06/43 4.5	Debt securities	5,072	5,245
	BAXTER INTERNATIONAL INC SR UNSECURED 08/22 2.4	Debt securities	6,524	6,178
	BAXTER INTERNATIONAL INC SR UNSECURED 12/37 6.25	Debt securities	8,390	8,139
	BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/30 FIXED 6.793	Debt securities	10,933	13,589
	BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/40 FIXED 6.918	Debt securities	3,984	4,873
	BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/49 FIXED 6.263	Debt securities	8,898	10,442
	BB+T CORPORATION SR UNSECURED 02/19 2.25	Debt securities	6,125	6,157
	BB+T CORPORATION SR UNSECURED 04/19 6.85	Debt securities	1,271	1,194
	BB+T CORPORATION SUBORDINATED 03/22 3.95	Debt securities	967	947
	BB+T CORPORATION SUBORDINATED 11/19 5.25	Debt securities	2,156	2,211
	BBVA BANCOMER SA TEXAS SR UNSECURED 144A 03/16 4.5	Debt securities	695	730
	BBVA BANCOMER SA TEXAS SUBORDINATED 144A 03/21 6.5	Debt securities	8,735	8,993
	BEAR STEARNS ADJUSTABLE RATE M BSARM 2000 2 A1	Debt securities	71	72
	BEAR STEARNS ADJUSTABLE RATE M BSARM 2002 11 1A1	Debt securities	60	57
	BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 3 1A2	Debt securities	785	789
	BEAR STEARNS COS LLC SR UNSECURED 02/18 7.25	Debt securities	37,767	36,850
	BEAR STEARNS COS LLC SR UNSECURED 10/17 6.4	Debt securities	192	218
	BEAR STEARNS MORTGAGE FUNDING BSMF 2007 AR4 2A1	Debt securities	468	805
	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	Debt securities	2,206	2,175
	BECTON DICKINSON SR UNSECURED 11/20 3.25	Debt securities	1,895	1,961
	BECTON DICKINSON SR UNSECURED 11/40 5	Debt securities	2,442	2,598
	BED BATH + BEYOND INC SR UNSECURED 08/24 3.749	Debt securities	500	496
	BED BATH + BEYOND INC SR UNSECURED 08/34 4.915	Debt securities	1,375	1,368
	BED BATH + BEYOND INC SR UNSECURED 08/44 5.165	Debt securities	14,722	14,399
	BELLSOUTH CAP FUNDING SR UNSECURED 02/30 7.875	Debt securities	2,023	2,073
	BEMIS COMPANY INC SR UNSECURED 10/21 4.5	Debt securities	4,105	4,292
	BERKLEY (WR) CORPORATION SR UNSECURED 02/37 6.25	Debt securities	700	704
	BERKLEY (WR) CORPORATION SR UNSECURED 03/22 4.625	Debt securities	2,631	2,732
	BERKLEY (WR) CORPORATION SR UNSECURED 05/15 5.6	Debt securities	411	427
	BERKLEY (WR) CORPORATION SR UNSECURED 08/19 6.15	Debt securities	179	203
	BERKLEY (WR) CORPORATION SR UNSECURED 08/44 4.75	Debt securities	2,836	2,814
	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125	Debt securities	9,803	9,744
	BERKSHIRE HATHAWAY ENERG SR UNSECURED 05/37 5.95	Debt securities	5,809	5,953
	BERKSHIRE HATHAWAY ENERG SR UNSECURED 09/28 8.48	Debt securities	4,336	4,366
	BERKSHIRE HATHAWAY ENERG SR UNSECURED 09/37 6.5	Debt securities	6,550	7,690
	BERKSHIRE HATHAWAY ENERG SR UNSECURED 11/23 3.75	Debt securities	1,274	1,298
	BERKSHIRE HATHAWAY ENERG SR UNSECURED 11/43 5.15	Debt securities	14,314	15,519
	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/21 4.25	Debt securities	2,264	2,186
	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/40 5.75	Debt securities	4,286	4,468
	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/22 3	Debt securities	12,503	12,527
	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/42 4.4	Debt securities	14,901	14,815
	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/43 4.3	Debt securities	8,295	8,312
	BERKSHIRE HATHAWAY INC SR UNSECURED 01/17 1.9	Debt securities	6,220	6,115
	BERKSHIRE HATHAWAY INC SR UNSECURED 01/22 3.4	Debt securities	2,024	2,058
	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55	Debt securities	7,119	6,986
	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	Debt securities	2,975	2,981
	BERKSHIRE HATHAWAY INC SR UNSECURED 02/43 4.5	Debt securities	40,914	42,012
	BERKSHIRE HATHAWAY INC SR UNSECURED 08/21 3.75	Debt securities	4,485	4,630
	BESTFOODS SR UNSECURED 12/26 7.25	Debt securities	2,123	1,979
	BG ENERGY CAPITAL PLC COMPANY GUAR 144A 10/21 4	Debt securities	7,971	8,056
	BG ENERGY CAPITAL PLC COMPANY GUAR 144A 10/41 5.125	Debt securities	9,041	9,043
	BG ENERGY CAPITAL PLC COMPANY GUAR 144A 12/20 4	Debt securities	4,324	4,636
	BHARTI AIRTEL INTERNATIO COMPANY GUAR 144A 05/24 5.35	Debt securities	949	1,012
	BHP BILLITON FIN USA LTD COMPANY GUAR 02/17 1.625	Debt securities	15,628	15,801
	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875	Debt securities	2,274	2,290
	BHP BILLITON FIN USA LTD COMPANY GUAR 02/42 4.125	Debt securities	3,809	3,766
	BHP BILLITON FIN USA LTD COMPANY GUAR 04/19 6.5	Debt securities	643	591
	BHP BILLITON FIN USA LTD COMPANY GUAR 09/23 3.85	Debt securities	24,559	25,348
	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5	Debt securities	45,285	48,203
	BHP BILLITON FIN USA LTD COMPANY GUAR 11/21 3.25	Debt securities	5,364	5,306
	BHP BILLITON FINANCE COMPANY GUAR 03/26 6.42	Debt securities	320	294
	BIOGEN IDEC INC SR UNSECURED 03/18 6.875	Debt securities	3,303	3,221
	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 02/23 3.2	Debt securities	699	698
	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/24 3.75	Debt securities	4,690	4,850
	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/18 2.7	Debt securities	2,997	3,059
	BLACK DIAMOND CLO LTD BLACK 2005 1A A1 144A	Debt securities	115	124
	BLACK DIAMOND CLO LTD BLACK 2006 1A AD 144A	Debt securities	384	462
	BLACK HILLS CORP SR UNSECURED 11/23 4.25	Debt securities	2,727	2,884
	BLACK HILLS POWER INC 1ST MORTGAGE 11/39 6.125	Debt securities	856	1,064
*	BLACKROCK INC SR UNSECURED 03/24 3.5	Debt securities	14,661	14,931
*	BLACKROCK INC SR UNSECURED 05/21 4.25	Debt securities	2,893	3,076
*	BLACKROCK INC SR UNSECURED 06/22 3.375	Debt securities	5,467	5,608
*	BLACKROCK INC SR UNSECURED 12/14 3.5	Debt securities	738	704
*	BLACKROCK INC SR UNSECURED 12/19 5	Debt securities	2,289	2,384
	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5	Debt securities	14,475	15,395

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	BM+FBOVESPA SA SR UNSECURED 144A 07/20 5.5	Debt securities	946	1,005
	BNP PARIBAS 12/18 2.4	Debt securities	1,147	1,153
	BNP PARIBAS COMPANY GUAR 01/21 5	Debt securities	13,590	14,320
	BNP PARIBAS COMPANY GUAR 03/23 3.25	Debt securities	1,238	1,255
	BNP PARIBAS JR SUBORDINA 144A 12/49 VAR	Debt securities	12,111	14,066
	BNP PARIBAS JR SUBORDINA REGS 06/49 VAR	Debt securities	6,144	5,952
	BOARDWALK PIPELINES LLC COMPANY GUAR 09/19 5.75	Debt securities	2,299	2,319
	BOATS INVEST NETHERLANDS SECURED 04/17 VAR	Debt securities	-	-
	BOEING CAPITAL CORP SR UNSECURED 10/19 4.7	Debt securities	3,784	3,665
	BOEING CO SR UNSECURED 02/20 4.875	Debt securities	3,684	3,494
	BOEING CO SR UNSECURED 02/33 6.125	Debt securities	1,360	1,278
	BOEING CO SR UNSECURED 02/38 6.625	Debt securities	5,458	5,779
	BOEING CO SR UNSECURED 02/40 5.875	Debt securities	17,611	17,273
	BOEING CO SR UNSECURED 03/19 6	Debt securities	798	755
	BOEING CO SR UNSECURED 03/39 6.875	Debt securities	7,099	7,168
	BOEING CO SR UNSECURED 08/21 8.75	Debt securities	1,352	1,266
	BOEING CO SR UNSECURED 08/24 7.95	Debt securities	2,157	2,326
	BONOS Y OBLIG DEL ESTADO BONDS 144A REGS 10/44 5.15	Debt securities	16	17
	BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 10/24 2	Debt securities	11,750	11,320
	BORGWARNER INC SR UNSECURED 09/20 4.625	Debt securities	817	826
	BOSTON GAS COMPANY SR UNSECURED 144A 02/42 4.487	Debt securities	18,779	18,841
	BOSTON PROPERTIES LP SR UNSECURED 02/23 3.85	Debt securities	9,409	9,435
	BOSTON PROPERTIES LP SR UNSECURED 02/24 3.8	Debt securities	498	502
	BOSTON PROPERTIES LP SR UNSECURED 05/21 4.125	Debt securities	1,588	1,694
	BOSTON PROPERTIES LP SR UNSECURED 09/23 3.125	Debt securities	13,688	13,414
	BOSTON PROPERTIES LP SR UNSECURED 10/19 5.875	Debt securities	4,431	4,579
	BOSTON PROPERTIES LP SR UNSECURED 11/20 5.625	Debt securities	1,674	1,730
	BOSTON SCIENTIFIC CORP SR UNSECURED 01/40 7.375	Debt securities	11,070	13,140
	BOTTLING GROUP LLC COMPANY GUAR 01/19 5.125	Debt securities	13,005	12,454
	BP AMI LEASING INC COMPANY GUAR 144A 05/19 5.523	Debt securities	6,839	6,568
	BP CAPITAL MARKETS PLC COMPANY GUAR 02/24 3.814	Debt securities	500	506
	BP CAPITAL MARKETS PLC COMPANY GUAR 03/19 4.75	Debt securities	9,805	9,957
	BP CAPITAL MARKETS PLC COMPANY GUAR 03/21 4.742	Debt securities	3,250	3,586
	BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245	Debt securities	11,143	10,967
	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	Debt securities	14,489	13,884
	BP CAPITAL MARKETS PLC COMPANY GUAR 09/23 3.994	Debt securities	6,651	6,794
	BP CAPITAL MARKETS PLC COMPANY GUAR 10/20 4.5	Debt securities	10,197	10,151
	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	Debt securities	32,346	31,864
	BP CAPITAL MARKETS PLC COMPANY GUAR 11/22 2.5	Debt securities	3,303	3,251
	BPCE SA 12/18 2.5	Debt securities	2,321	2,331
	BPCE SA COMPANY GUAR 04/24 4	Debt securities	9,904	9,950
	BPCE SA COMPANY GUAR 06/17 VAR	Debt securities	3,575	3,585
	BPCE SA SUBORDINATED 144A 07/24 4.625	Debt securities	8,466	8,364
	BPCE SA SUBORDINATED 144A 07/24 5.15	Debt securities	13,549	13,930
	BPCE SA SUBORDINATED 144A 10/23 5.7	Debt securities	13,485	13,881
	BRAMBLES USA INC COMPANY GUAR 144A 04/20 5.35	Debt securities	5,958	6,290
	BRANCH BANKING + TRUST SR UNSECURED 04/21 2.85	Debt securities	15,408	15,323
	BRANCH BANKING + TRUST SUBORDINATED 10/26 3.8	Debt securities	1,960	1,956
	BRANDYWINE OPER PARTNERS COMPANY GUAR 02/23 3.95	Debt securities	5,518	5,555
	BRANDYWINE OPER PARTNERS COMPANY GUAR 04/18 4.95	Debt securities	3,886	4,204
	BRANDYWINE OPER PARTNERS COMPANY GUAR 10/24 4.1	Debt securities	4,756	4,728
	BRANDYWINE OPER PARTNERS COMPANY GUAR 10/29 4.55	Debt securities	11,431	11,329
	BRASKEM AMERICA FINANCE COMPANY GUAR 144A 07/41 7.125	Debt securities	1,849	1,901
	BRISTOL MYERS SQUIBB CO SR UNSECURED 03/44 4.5	Debt securities	7,414	7,767
	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/38 6.125	Debt securities	3,952	4,172
	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/22 2	Debt securities	197	186
	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/42 3.25	Debt securities	2,374	2,340
	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/97 6.875	Debt securities	2,723	2,773
	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/23 3.25	Debt securities	2,464	2,508
	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/36 5.875	Debt securities	4,061	4,175
	BRITISH GAS INTL FINANCE COMPANY GUAR REGS 11/21 0.0000	Debt securities	1,057	1,401
	BRITISH SKY BROADCASTING COMPANY GUAR 144A 09/19 2.625	Debt securities	3,670	3,673
	BRITISH SKY BROADCASTING COMPANY GUAR 144A 09/24 3.75	Debt securities	7,536	7,548
	BRITISH SKY BROADCASTING COMPANY GUAR 144A 11/18 9.5	Debt securities	299	284
	BRITISH SKY BROADCASTING COMPANY GUAR 144A 11/22 3.125	Debt securities	5,551	5,429
	BRITISH TELECOM PLC SR UNSECURED 02/19 2.35	Debt securities	4,340	4,349
	BRITISH TELECOM PLC SR UNSECURED 12/30 9.625	Debt securities	1,359	1,426
	BRITISH TRANSCO FINANCE COMPANY GUAR 06/18 6.625	Debt securities	2,067	1,929
	BROADCOM CORP 08/24 3.5	Debt securities	797	796
	BROADCOM CORP SR UNSECURED 08/22 2.5	Debt securities	8,735	8,678
	BROADCOM CORP SR UNSECURED 08/34 4.5	Debt securities	4,623	4,729
	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	Debt securities	497	466
	BROWN FORMAN CORP SR UNSECURED 01/43 3.75	Debt securities	6,933	6,482
	BSKYB FINANCE UK PLC COMPANY GUAR 144A 10/35 6.5	Debt securities	1,204	1,330
	BUCKEYE PARTNERS LP SR UNSECURED 02/21 4.875	Debt securities	1,215	1,290
	BUCKEYE PARTNERS LP SR UNSECURED 10/24 4.35	Debt securities	9,753	9,677
	BUNGE LIMITED FINANCE CO COMPANY GUAR 06/19 8.5	Debt securities	1,343	1,468
	BUONI POLIENNALI DEL TES BONDS 05/17 1.15	Debt securities	798	757
	BUONI POLIENNALI DEL TES BONDS 11/22 5.5	Debt securities	1,997	1,908
	BUONI POLIENNALI DEL TES BONDS 144A REGS 09/44 4.75	Debt securities	15	15
	BUONI POLIENNALI DEL TES BONDS REGS 09/19 2.35	Debt securities	489	477

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	BURLINGTN NORTH SANTA FE SR UNSECURED 03/23 3	Debt securities	7,305	7,144
	BURLINGTN NORTH SANTA FE SR UNSECURED 03/41 5.05	Debt securities	2,703	2,793
	BURLINGTN NORTH SANTA FE SR UNSECURED 03/42 4.4	Debt securities	15,785	15,653
	BURLINGTN NORTH SANTA FE SR UNSECURED 03/43 4.45	Debt securities	9,127	9,078
	BURLINGTN NORTH SANTA FE SR UNSECURED 04/24 3.75	Debt securities	3,150	3,219
	BURLINGTN NORTH SANTA FE SR UNSECURED 04/44 4.9	Debt securities	22,737	23,968
	BURLINGTN NORTH SANTA FE SR UNSECURED 05/29 7.082	Debt securities	3,443	3,725
	BURLINGTN NORTH SANTA FE SR UNSECURED 05/37 6.15	Debt securities	1,861	2,023
	BURLINGTN NORTH SANTA FE SR UNSECURED 05/40 5.75	Debt securities	7,023	7,625
	BURLINGTN NORTH SANTA FE SR UNSECURED 06/21 4.1	Debt securities	1,942	2,095
	BURLINGTN NORTH SANTA FE SR UNSECURED 06/41 5.4	Debt securities	1,460	1,648
	BURLINGTN NORTH SANTA FE SR UNSECURED 08/28 6.7	Debt securities	285	320
	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	Debt securities	276	284
	BURLINGTN NORTH SANTA FE SR UNSECURED 09/23 3.85	Debt securities	5,212	5,402
	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95	Debt securities	1,786	1,951
	BURLINGTN NORTH SANTA FE SR UNSECURED 09/42 4.375	Debt securities	1,972	1,944
	BURLINGTN NORTH SANTA FE SR UNSECURED 09/43 5.15	Debt securities	6,297	6,356
	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55	Debt securities	9,649	9,635
	BURLINGTON RESOURCES FIN COMPANY GUAR 12/31 7.4	Debt securities	995	999
	CA INC SR UNSECURED 08/18 2.875	Debt securities	1,572	1,597
	CA INC SR UNSECURED 08/23 4.5	Debt securities	697	723
	CA INC SR UNSECURED 12/19 5.375	Debt securities	506	500
	CABOT CORP SR UNSECURED 01/18 2.55	Debt securities	1,498	1,519
	CABOT CORP SR UNSECURED 07/22 3.7	Debt securities	1,151	1,158
	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7	Debt securities	550	487
	CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 11/24 6	Debt securities	7,000	7,193
	CALIFORNIA ST CAS 03/40 FIXED 7.625	Debt securities	7,489	9,266
	CALIFORNIA ST CAS 04/34 FIXED 7.5	Debt securities	9,934	13,496
	CALIFORNIA ST CAS 04/39 FIXED 4.988	Debt securities	994	1,051
	CALIFORNIA ST CAS 04/39 FIXED 7.55	Debt securities	23,969	25,854
	CALIFORNIA ST CAS 10/39 FIXED 7.3	Debt securities	7,245	7,743
	CALIFORNIA ST CAS 11/39 FIXED 7.35	Debt securities	8,434	8,714
	CALIFORNIA ST CAS 11/40 FIXED 7.6	Debt securities	14,490	15,837
	CAMDEN PROPERTY TRUST SR UNSECURED 01/24 4.25	Debt securities	3,002	3,142
	CAMDEN PROPERTY TRUST SR UNSECURED 09/24 3.5	Debt securities	595	589
	CAMDEN PROPERTY TRUST SR UNSECURED 12/22 2.95	Debt securities	1,266	1,230
	CAMERON INTERNATIONAL CO SR UNSECURED 06/24 3.7	Debt securities	4,091	4,104
	CAMERON INTL CORP SR UNSECURED 04/22 3.6	Debt securities	11,720	11,934
	CAMERON INTL CORP SR UNSECURED 06/21 4.5	Debt securities	892	963
	CAMERON INTL CORP SR UNSECURED 06/41 5.95	Debt securities	755	765
	CAMERON INTL CORP SR UNSECURED 12/23 4	Debt securities	5,998	6,251
	CAMERON INTL CORP SR UNSECURED 12/43 5.125	Debt securities	595	641
	CAMPBELL SOUP CO SR UNSECURED 08/42 3.8	Debt securities	2,871	3,151
	CANADA T BILL BILLS 10/14 0.00000	Debt securities	178,950	178,950
	CANADIAN NAT L RAILWAY SR UNSECURED 10/31 7.375	Debt securities	999	1,173
	CANADIAN NATL RAILWAY SR UNSECURED 03/19 5.55	Debt securities	2,808	2,859
	CANADIAN NATL RAILWAY SR UNSECURED 05/23 7.625	Debt securities	12,231	11,483
	CANADIAN NATL RAILWAY SR UNSECURED 06/36 6.2	Debt securities	1,133	1,162
	CANADIAN NATL RAILWAY SR UNSECURED 07/36 6.712	Debt securities	1,877	1,936
	CANADIAN NATL RAILWAY SR UNSECURED 08/34 6.25	Debt securities	6,095	6,118
	CANADIAN NATL RAILWAY SR UNSECURED 11/37 6.375	Debt securities	890	989
	CANADIAN NATL RAILWAY SR UNSECURED 11/42 3.5	Debt securities	2,291	2,082
	CANADIAN NATL RAILWAY SR UNSECURED 11/43 4.5	Debt securities	18,510	19,939
	CANADIAN NATL RAILWAY SR UNSECURED 12/21 2.85	Debt securities	666	676
	CANADIAN NATL RESOURCES SR UNSECURED 02/35 5.85	Debt securities	510	555
	CANADIAN NATL RESOURCES SR UNSECURED 02/39 6.75	Debt securities	945	1,049
	CANADIAN NATL RESOURCES SR UNSECURED 04/24 3.8	Debt securities	5,593	5,665
	CANADIAN NATL RESOURCES SR UNSECURED 11/14 1.45	Debt securities	919	921
	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	Debt securities	6,348	6,443
	CANADIAN OIL SANDS LTD COMPANY GUAR 144A 04/42 6	Debt securities	3,086	2,993
	CANADIAN PACIFIC RR CO SR UNSECURED 01/42 5.75	Debt securities	5,011	5,301
	CANADIAN PACIFIC RR CO SR UNSECURED 03/23 4.45	Debt securities	1,134	1,251
	CANADIAN PACIFIC RR CO SR UNSECURED 05/19 7.25	Debt securities	3,963	3,873
	CANADIAN PACIFIC RR CO SR UNSECURED 08/21 9.45	Debt securities	1,829	1,856
	CANTOR FITZGERALD LP BONDS 144A 10/19 7.875	Debt securities	2,028	2,128
	CAPITAL ONE BANK USA NA SUBORDINATED 02/23 3.375	Debt securities	21,141	20,883
	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	Debt securities	10,985	11,093
	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	Debt securities	3,847	4,076
	CAPITAL ONE NA SR UNSECURED 07/21 2.95	Debt securities	11,416	11,260
	CAPITAL ONE NA SR UNSECURED 09/19 2.4	Debt securities	6,476	6,432
	CAPMARK FINANCIAL GROUP COMPANY GUAR 05/17 VAR	Debt securities	50	-
	CARDINAL HEALTH INC SR UNSECURED 03/23 3.2	Debt securities	1,397	1,371
	CARDINAL HEALTH INC SR UNSECURED 03/43 4.6	Debt securities	1,324	1,342
	CARDINAL HEALTH INC SR UNSECURED 06/22 3.2	Debt securities	5,240	5,141
	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	Debt securities	925	1,019
	CAREFUSION CORP SR UNSECURED 03/23 3.3	Debt securities	401	390
	CAREFUSION CORP SR UNSECURED 05/24 3.875	Debt securities	998	999
	CARGILL INC SR UNSECURED 144A 05/21 4.307	Debt securities	2,824	2,969
	CARGILL INC SR UNSECURED 144A 09/26 7.5	Debt securities	2,211	2,236
	CARGILL INC SR UNSECURED 144A 09/36 6.125	Debt securities	7,399	7,930
	CARGILL INC SR UNSECURED 144A 09/37 6.625	Debt securities	4,910	5,055

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	CARGILL INC SR UNSECURED 144A 10/25 7.375	Debt securities	1,339	1,413
	CARGILL INC SR UNSECURED 144A 11/17 6	Debt securities	267	303
	CARGILL INC SR UNSECURED 144A 11/21 3.25	Debt securities	5,663	5,720
	CARGILL INC SR UNSECURED 144A 11/42 4.1	Debt securities	1,547	1,506
	CARLYLE HOLDINGS FINANCE COMPANY GUAR 144A 02/23 3.875	Debt securities	8,820	8,723
	CARLYLE HOLDINGS II FIN SR SECURED 144A 03/43 5.625	Debt securities	7,765	8,679
	CARNIVAL CORP COMPANY GUAR 02/16 1.2	Debt securities	4,999	5,016
	CARNIVAL CORP COMPANY GUAR 10/20 3.95	Debt securities	12,392	12,800
	CARPENTER TECHNOLOGY SR UNSECURED 03/23 4.45	Debt securities	250	257
	CASE NEW HOLLAND INDUSTR COMPANY GUAR 12/17 7.875	Debt securities	998	945
	CATERPILLAR FINANCIAL SE SR UNSECURED 02/19 7.15	Debt securities	1,762	1,696
	CATERPILLAR FINANCIAL SE SR UNSECURED 03/23 2.625	Debt securities	1,989	1,925
	CATERPILLAR FINANCIAL SE SR UNSECURED 06/22 2.85	Debt securities	2,043	1,983
	CATERPILLAR FINANCIAL SE SR UNSECURED 08/21 2.75	Debt securities	2,295	2,283
	CATERPILLAR FINANCIAL SE SR UNSECURED 10/18 7.05	Debt securities	8,139	7,626
	CATERPILLAR FINANCIAL SE SR UNSECURED 11/17 1.25	Debt securities	10,079	9,927
	CATERPILLAR INC SR UNSECURED 05/24 3.4	Debt securities	8,789	8,796
	CATERPILLAR INC SR UNSECURED 05/41 5.2	Debt securities	3,325	3,450
	CATERPILLAR INC SR UNSECURED 05/44 4.3	Debt securities	4,067	4,150
	CATERPILLAR INC SR UNSECURED 05/64 4.75	Debt securities	7,012	7,179
	CATERPILLAR INC SR UNSECURED 07/28 6.625	Debt securities	2,141	2,258
	CATERPILLAR INC SR UNSECURED 08/36 6.05	Debt securities	5,646	6,035
	CATERPILLAR INC SR UNSECURED 08/42 3.803	Debt securities	30,078	29,211
	CATERPILLAR INC SR UNSECURED 12/18 7.9	Debt securities	9,474	8,656
	CATHOLIC HEALTH INITIATI SECURED 11/22 2.95	Debt securities	6,248	6,069
	CATHOLIC HEALTH INITIATI SECURED 11/42 4.35	Debt securities	4,116	4,294
	CATHOLIC HEALTH INITIATI UNSECURED 08/18 2.6	Debt securities	1,999	2,027
	CATHOLIC HEALTH INITIATI UNSECURED 08/23 4.2	Debt securities	798	831
	CBA CAPITAL TRUST II LIMITD GUARA 144A 03/49 VAR	Debt securities	5,178	5,316
	CBL + ASSOCIATES LP LIMITD GUARA 12/23 5.25	Debt securities	1,633	1,764
	CBS CORP COMPANY GUAR 07/30 7.875	Debt securities	1,735	2,033
	CBS CORP COMPANY GUAR 07/42 4.85	Debt securities	1,950	1,947
	CBS CORP COMPANY GUAR 08/19 2.3	Debt securities	9,970	9,865
	CBS CORP COMPANY GUAR 08/24 3.7	Debt securities	1,222	1,210
	CBS CORP COMPANY GUAR 08/44 4.9	Debt securities	3,152	3,158
	CBS CORP COMPANY GUAR 10/40 5.9	Debt securities	6,037	6,220
	CC HOLDINGS GS V LLC/CRO SR SECURED 04/23 3.849	Debt securities	13,143	13,525
	CC HOLDINGS GS V LLC/CRO SR SECURED 12/17 2.381	Debt securities	450	455
	CCO HLDGS LLC/CAP CORP COMPANY GUAR 09/22 5.25	Debt securities	358	343
	CDP FINANCIAL SR UNSECURED 144A 07/24 3.15	Debt securities	7,347	7,312
	CELGENE CORP SR UNSECURED 05/19 2.25	Debt securities	3,003	2,986
	CELGENE CORP SR UNSECURED 05/24 3.625	Debt securities	16,288	16,161
	CELGENE CORP SR UNSECURED 05/44 4.625	Debt securities	8,465	8,334
	CELGENE CORP SR UNSECURED 08/22 3.25	Debt securities	17,381	17,257
	CELGENE CORP SR UNSECURED 08/23 4	Debt securities	1,400	1,456
	CELGENE CORP SR UNSECURED 08/43 5.25	Debt securities	2,694	2,790
	CELGENE CORP SR UNSECURED 10/40 5.7	Debt securities	1,381	1,446
	CELULOSA ARAUCO CONSTITU SR UNSECURED 01/21 5	Debt securities	839	883
	CELULOSA ARAUCO CONSTITU SR UNSECURED 07/19 7.25	Debt securities	349	378
	CELULOSA ARAUCO CONSTITU UNSECURED 144A 08/24 4.5	Debt securities	494	489
	CENOVUS ENERGY INC SR UNSECURED 08/22 3	Debt securities	2,767	2,686
	CENOVUS ENERGY INC SR UNSECURED 09/23 3.8	Debt securities	5,649	5,823
	CENOVUS ENERGY INC SR UNSECURED 09/42 4.45	Debt securities	2,535	2,488
	CENOVUS ENERGY INC SR UNSECURED 09/43 5.2	Debt securities	3,287	3,530
	CENOVUS ENERGY INC SR UNSECURED 10/19 5.7	Debt securities	3,826	3,783
	CENOVUS ENERGY INC SR UNSECURED 11/39 6.75	Debt securities	5,154	6,051
	CENTERPOINT ENER HOUSTON GENL REF MOR 03/33 6.95	Debt securities	1,595	1,699
	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5	Debt securities	15,541	16,629
	CENTERPOINT ENER HOUSTON GENL REF MOR 08/22 2.25	Debt securities	1,001	950
	CENTERPOINT ENER HOUSTON GENL REF MOR 08/42 3.55	Debt securities	2,868	2,752
	CENTERPOINT ENERGY RESOU SR UNSECURED 01/21 4.5	Debt securities	2,877	3,127
	CENTERPOINT ENERGY RESOU SR UNSECURED 01/41 5.85	Debt securities	1,286	1,573
	CENTRICA PLC SR UNSECURED 144A 10/23 4	Debt securities	4,965	5,070
	CENTRICA PLC SR UNSECURED 144A 10/43 5.375	Debt securities	2,878	3,139
	CF INDUSTRIES INC COMPANY GUAR 03/34 5.15	Debt securities	7,242	7,671
	CF INDUSTRIES INC COMPANY GUAR 03/44 5.375	Debt securities	4,482	4,474
	CF INDUSTRIES INC COMPANY GUAR 05/20 7.125	Debt securities	2,994	2,889
	CF INDUSTRIES INC COMPANY GUAR 06/23 3.45	Debt securities	2,964	2,936
	CF INDUSTRIES INC COMPANY GUAR 06/43 4.95	Debt securities	2,221	2,391
	CHARLES SCHWAB CORP SR UNSECURED 07/18 2.2	Debt securities	5,021	5,056
	CHARLES SCHWAB CORP SR UNSECURED 07/20 4.45	Debt securities	4,776	5,141
	CHESAPEAKE ENERGY CORP COMPANY GUAR 04/19 VAR	Debt securities	807	802
	CHESAPEAKE ENERGY CORP COMPANY GUAR 08/20 6.625	Debt securities	849	849
	CHEVRON CORP SR UNSECURED 06/20 2.427	Debt securities	1,995	2,022
	CHEVRON CORP SR UNSECURED 06/23 3.191	Debt securities	24,524	24,480
	CHEVRON CORP SR UNSECURED 12/22 2.355	Debt securities	7,516	7,266
	CHICAGO IL CHI 01/35 FIXED 7.781	Debt securities	2,422	2,271
	CHICAGO IL CHI 01/42 FIXED 5.432	Debt securities	14,312	13,107
	CHICAGO IL CHI 01/44 FIXED 6.314	Debt securities	5,154	5,234
	CHICAGO IL O HARE INTERNATIONA CHIAPT 01/40 FIXED 6.395	Debt securities	255	324
	CHINA RESOURCES GAS GROU SR UNSECURED 144A 04/22 4.5	Debt securities	1,997	2,063

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	CHUBB CORP SR UNSECURED 05/18 5.75	Debt securities	3,195	3,120
	CHUBB CORP SR UNSECURED 05/37 6	Debt securities	7,274	7,326
	CHUBB CORP SR UNSECURED 05/38 6.5	Debt securities	10,178	10,259
	CHURCH + DWIGHT CO INC SR UNSECURED 10/22 2.875	Debt securities	699	680
	CIELO SA/CIELO USA INC COMPANY GUAR 144A 11/22 3.75	Debt securities	2,106	2,256
	CIGNA CORP SR UNSECURED 02/22 4	Debt securities	8,509	8,789
	CIGNA CORP SR UNSECURED 02/42 5.375	Debt securities	7,005	7,100
	CIGNA CORP SR UNSECURED 03/21 4.5	Debt securities	5,040	5,101
	CIGNA CORP SR UNSECURED 03/41 5.875	Debt securities	209	255
	CIGNA CORP SR UNSECURED 11/36 6.15	Debt securities	257	309
	CINCINNATI FINL CORP SR UNSECURED 05/28 6.92	Debt securities	1,263	1,435
	CINCINNATI FINL CORP SR UNSECURED 11/34 6.125	Debt securities	576	672
	CINCINNATI OH WTR SYS REVENUE CINWTR 12/34 FIXED 6.458	Debt securities	335	384
	CINTAS CORPORATION NO. 2 COMPANY GUAR 06/21 4.3	Debt securities	6,639	6,674
	CINTAS CORPORATION NO. 2 COMPANY GUAR 06/22 3.25	Debt securities	3,472	3,461
	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	Debt securities	19,052	19,124
	CISCO SYSTEMS INC SR UNSECURED 01/40 5.5	Debt securities	29,565	29,515
	CISCO SYSTEMS INC SR UNSECURED 02/39 5.9	Debt securities	26,022	26,207
	CISCO SYSTEMS INC SR UNSECURED 03/21 2.9	Debt securities	8,185	8,278
	CISCO SYSTEMS INC SR UNSECURED 03/24 3.625	Debt securities	3,113	3,187
	CIT GROUP INC SR UNSECURED 144A 02/19 5.5	Debt securities	6,960	6,696
*	CITICORP LEASE PASS THRU PASS THRU CE 144A 12/19 8.04	Debt securities	2,343	2,132
*	CITICORP MORTGAGE SECURITIES, CMSI 2005 4 2A1	Debt securities	94	95
*	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625	Debt securities	1,824	2,167
*	CITIGROUP INC SR UNSECURED 01/22 4.5	Debt securities	21,303	21,792
*	CITIGROUP INC SR UNSECURED 01/42 5.875	Debt securities	11,565	12,215
*	CITIGROUP INC SR UNSECURED 02/98 6.875	Debt securities	1,833	2,110
*	CITIGROUP INC SR UNSECURED 03/23 3.375	Debt securities	6,586	6,474
*	CITIGROUP INC SR UNSECURED 04/19 2.55	Debt securities	5,059	4,996
*	CITIGROUP INC SR UNSECURED 05/18 6.125	Debt securities	14,900	15,335
*	CITIGROUP INC SR UNSECURED 05/19 8.5	Debt securities	26,337	25,567
*	CITIGROUP INC SR UNSECURED 05/25 7.875	Debt securities	517	518
*	CITIGROUP INC SR UNSECURED 06/24 3.75	Debt securities	8,503	8,474
*	CITIGROUP INC SR UNSECURED 07/19 2.5	Debt securities	16,125	16,011
*	CITIGROUP INC SR UNSECURED 07/39 8.125	Debt securities	64,879	71,976
*	CITIGROUP INC SR UNSECURED 08/20 5.375	Debt securities	4,769	5,250
*	CITIGROUP INC SR UNSECURED 09/18 2.5	Debt securities	8,463	8,555
*	CITIGROUP INC SR UNSECURED 10/23 3.875	Debt securities	6,894	7,108
*	CITIGROUP INC SR UNSECURED 11/43 4.95	Debt securities	9,380	10,007
*	CITIGROUP INC SR UNSECURED 12/15 4.587	Debt securities	8,194	8,174
*	CITIGROUP INC SR UNSECURED 12/34 5.85	Debt securities	2,335	2,469
*	CITIGROUP INC SUB NOTES 08/24 4	Debt securities	1,160	1,141
*	CITIGROUP INC SUBORDINATED 02/33 5.875	Debt securities	3,731	4,482
*	CITIGROUP INC SUBORDINATED 05/23 3.5	Debt securities	845	815
*	CITIGROUP INC SUBORDINATED 05/44 5.3	Debt securities	22,343	22,948
*	CITIGROUP INC SUBORDINATED 06/32 6.625	Debt securities	3,985	4,599
*	CITIGROUP INC SUBORDINATED 07/22 4.05	Debt securities	1,020	1,033
*	CITIGROUP INC SUBORDINATED 08/36 6.125	Debt securities	15,886	18,336
*	CITIGROUP INC SUBORDINATED 09/25 5.5	Debt securities	12,893	13,343
*	CITIGROUP INC SUBORDINATED 09/43 6.675	Debt securities	4,577	5,396
	CITIZENS FINANCIAL GROUP SUBORDINATED 144A 09/22 4.15	Debt securities	2,587	2,582
	CITY NATIONAL CORP SR UNSECURED 09/20 5.25	Debt securities	699	693
	CITY OF HOPE/THE SR SECURED 11/43 5.623	Debt securities	3,175	3,489
	CLEVELAND CLINIC FOUND BONDS 01/14 4.858	Debt securities	2,875	2,848
	CLEVELAND ELECTRIC ILLUM 1ST MORTGAGE 08/24 5.5	Debt securities	755	778
	CLEVELAND ELECTRIC ILLUM 1ST MORTGAGE 11/18 8.875	Debt securities	3,225	3,125
	CLEVELAND ELECTRIC ILLUM SR UNSECURED 04/17 5.7	Debt securities	547	536
	CLEVELAND ELECTRIC ILLUM SR UNSECURED 12/36 5.95	Debt securities	1,584	1,711
	CLIFFS NATURAL RESOURCES SR UNSECURED 10/40 6.25	Debt securities	3,588	2,618
	CLOROX COMPANY SR UNSECURED 09/22 3.05	Debt securities	748	738
	CLOROX COMPANY SR UNSECURED 11/21 3.8	Debt securities	3,270	3,447
	CME GROUP INC SR UNSECURED 09/22 3	Debt securities	17,768	17,800
	CME GROUP INC SR UNSECURED 09/43 5.3	Debt securities	19,947	22,386
	CMS ENERGY CORP SR UNSECURED 03/22 5.05	Debt securities	1,764	1,712
	CMS ENERGY CORP SR UNSECURED 03/24 3.875	Debt securities	1,074	1,099
	CMS ENERGY CORP SR UNSECURED 03/44 4.875	Debt securities	8,198	8,334
	CMS ENERGY CORP SR UNSECURED 06/19 8.75	Debt securities	18	20
	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	Debt securities	1,720	1,744
	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	Debt securities	5,383	5,934
	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	Debt securities	2,545	2,418
	CNOOC FINANCE 2011 LTD COMPANY GUAR 144A 01/21 4.25	Debt securities	508	543
	CNOOC FINANCE 2012 LTD COMPANY GUAR 144A 05/22 3.875	Debt securities	8,625	8,565
	CNOOC FINANCE 2012 LTD COMPANY GUAR REGS 05/22 3.875	Debt securities	1,507	1,427
	CNOOC FINANCE 2013 LTD COMPANY GUAR 05/18 1.75	Debt securities	2,266	2,241
	CNOOC FINANCE 2013 LTD COMPANY GUAR 05/23 3	Debt securities	7,158	6,830
	CNOOC FINANCE 2013 LTD COMPANY GUAR 05/43 4.25	Debt securities	2,743	2,673
	CNOOC FINANCE 2014 ULC COMPANY GUAR 04/24 4.25	Debt securities	1,816	1,850
	CNOOC FINANCE 2014 ULC COMPANY GUAR 04/44 4.875	Debt securities	738	784
	CNPC GENERAL CAPITAL LTD COMPANY GUAR 144A 04/17 2.75	Debt securities	2,700	2,746
	CNPC GENERAL CAPITAL LTD COMPANY GUAR 144A 04/18 1.95	Debt securities	410	403
	CNPC GENERAL CAPITAL LTD COMPANY GUAR 144A 04/23 3.4	Debt securities	3,863	3,720

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	CNPC HK OVERSEAS CAPITAL COMPANY GUAR 144A 04/21 4.5	Debt securities	3,645	3,751
	COCA COLA CO/THE SR UNSECURED 04/23 2.5	Debt securities	4,367	4,197
	COCA COLA CO/THE SR UNSECURED 09/21 3.3	Debt securities	7,169	7,126
	COCA COLA CO/THE SR UNSECURED 11/20 2.45	Debt securities	999	1,005
	COCA COLA CO/THE SR UNSECURED 11/20 3.15	Debt securities	1,446	1,458
	COCA COLA CO/THE SR UNSECURED 11/23 3.2	Debt securities	21,195	21,345
	COCA COLA ENTERPRISES SR UNSECURED 09/20 3.5	Debt securities	2,414	2,492
	COCA COLA FEMSA SAB CV COMPANY GUAR 11/23 3.875	Debt securities	8,600	9,010
	COCA COLA FEMSA SAB CV COMPANY GUAR 11/43 5.25	Debt securities	2,899	3,088
	CODELCO INC SR UNSECURED 144A 01/19 7.5	Debt securities	7,378	8,565
	CODELCO INC SR UNSECURED 144A 07/22 3	Debt securities	493	479
	CODELCO INC SR UNSECURED 144A 07/42 4.25	Debt securities	1,363	1,261
	CODELCO INC SR UNSECURED 144A 10/43 5.625	Debt securities	7,140	7,971
	CODELCO INC UNSECURED 144A 07/24 2.25	Debt securities	3,369	3,195
	COLGATE PALMOLIVE CO SR UNSECURED 02/23 1.95	Debt securities	6,930	6,563
	COLGATE PALMOLIVE CO SR UNSECURED 03/24 3.25	Debt securities	497	506
	COLGATE PALMOLIVE CO SR UNSECURED 05/22 2.3	Debt securities	963	946
	COLGATE PALMOLIVE CO SR UNSECURED 11/20 2.95	Debt securities	1,647	1,740
	COLGATE PALMOLIVE CO SR UNSECURED 11/21 2.45	Debt securities	1,056	1,061
	COLONIAL PIPELINE CO SR UNSECURED 144A 04/32 7.63	Debt securities	2,032	2,132
	COLONIAL PIPELINE CO SR UNSECURED 144A 04/43 4.2	Debt securities	1,191	1,180
	COLUMBIA UNIVERSITY UNSECURED 10/42 3.827	Debt securities	1,375	1,347
	COMCAST CABLE COMMUNICAT COMPANY GUAR 11/22 9.455	Debt securities	10,181	10,069
	COMCAST CORP COMPANY GUAR 01/23 2.85	Debt securities	2,995	2,940
	COMCAST CORP COMPANY GUAR 01/33 4.25	Debt securities	23,028	23,573
	COMCAST CORP COMPANY GUAR 01/43 4.5	Debt securities	4,733	5,065
	COMCAST CORP COMPANY GUAR 02/18 5.875	Debt securities	226	256
	COMCAST CORP COMPANY GUAR 02/25 3.375	Debt securities	10,061	9,933
	COMCAST CORP COMPANY GUAR 03/20 5.15	Debt securities	10,257	10,037
	COMCAST CORP COMPANY GUAR 03/24 3.6	Debt securities	9,933	10,153
	COMCAST CORP COMPANY GUAR 03/33 7.05	Debt securities	3,165	3,701
	COMCAST CORP COMPANY GUAR 03/37 6.45	Debt securities	9,675	10,932
	COMCAST CORP COMPANY GUAR 03/40 6.4	Debt securities	9,794	11,777
	COMCAST CORP COMPANY GUAR 03/44 4.75	Debt securities	10,799	11,425
	COMCAST CORP COMPANY GUAR 05/18 5.7	Debt securities	4,090	4,031
	COMCAST CORP COMPANY GUAR 05/38 6.4	Debt securities	7,416	7,935
	COMCAST CORP COMPANY GUAR 07/19 5.7	Debt securities	2,066	2,080
	COMCAST CORP COMPANY GUAR 07/22 3.125	Debt securities	416	402
	COMCAST CORP COMPANY GUAR 07/39 6.55	Debt securities	9,365	11,598
	COMCAST CORP COMPANY GUAR 07/42 4.65	Debt securities	7,434	7,966
	COMCAST CORP COMPANY GUAR 08/34 4.2	Debt securities	10,078	10,023
	COMCAST CORP COMPANY GUAR 08/37 6.95	Debt securities	60,299	68,524
	COMCAST CORP COMPANY GUAR 11/35 6.5	Debt securities	4,084	5,189
	COMERICA INC SUBORDINATED 07/26 3.8	Debt securities	698	695
	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 5	Debt securities	1,464	1,505
	COMMONWEALTH EDISON CO 1ST MORTGAGE 01/19 2.15	Debt securities	2,494	2,511
	COMMONWEALTH EDISON CO 1ST MORTGAGE 01/44 4.7	Debt securities	1,254	1,326
	COMMONWEALTH EDISON CO 1ST MORTGAGE 02/33 5.875	Debt securities	4,511	4,929
	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/36 5.9	Debt securities	1,533	1,562
	COMMONWEALTH EDISON CO 1ST MORTGAGE 08/20 4	Debt securities	720	775
	COMMONWEALTH EDISON CO 1ST MORTGAGE 08/43 4.6	Debt securities	21,252	22,554
	COMMONWEALTH EDISON CO 1ST MORTGAGE 09/17 6.15	Debt securities	736	816
	COMMONWEALTH EDISON CO 1ST MORTGAGE 09/21 3.4	Debt securities	22,180	22,295
	COMMONWEALTH EDISON CO 1ST MORTGAGE 10/42 3.8	Debt securities	14,121	13,306
	COMPASS BANK SR UNSECURED 09/19 2.75	Debt securities	998	999
	COMPASS BANK SUBORDINATED 04/20 5.5	Debt securities	1,967	1,958
	COMUNIDAD DE MADRID SR UNSECURED 02/18 5.75	Debt securities	3,177	3,499
	CONAGRA FOODS INC SR UNSECURED 01/23 3.2	Debt securities	3,325	3,331
	CONAGRA FOODS INC SR UNSECURED 01/43 4.65	Debt securities	1,246	1,205
	CONAGRA FOODS INC SR UNSECURED 09/22 3.25	Debt securities	755	729
	CONAGRA FOODS INC SR UNSECURED 09/30 8.25	Debt securities	1,568	1,664
	CONAGRA FOODS INC SR UNSECURED 10/26 7.125	Debt securities	4,005	4,173
	CONNECTICUT LIGHT + PWR 1ST REF MORT 01/23 2.5	Debt securities	6,353	6,131
	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3	Debt securities	4,155	4,250
	CONOCO FUNDING CO COMPANY GUAR 10/31 7.25	Debt securities	6,381	7,283
	CONOCO INC SR UNSECURED 04/29 6.95	Debt securities	8,358	8,813
	CONOCOPHILLIPS COMPANY COMPANY GUAR 12/22 2.4	Debt securities	5,708	5,549
	CONOCOPHILLIPS COMPANY GUAR 01/20 6	Debt securities	207	198
	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75	Debt securities	1,813	1,776
	CONOCOPHILLIPS COMPANY GUAR 02/39 6.5	Debt securities	55,265	55,381
	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9	Debt securities	11,529	11,488
	CONOCOPHILLIPS COMPANY GUAR 10/32 5.9	Debt securities	6,557	7,463
	CONOCOPHILLIPS SR UNSECURED 03/29 7	Debt securities	2,920	3,121
	CONS EDISON CO OF NY SR UNSECURED 03/36 5.85	Debt securities	2,405	2,357
	CONS EDISON CO OF NY SR UNSECURED 03/42 4.2	Debt securities	15,238	14,936
	CONS EDISON CO OF NY SR UNSECURED 03/43 3.95	Debt securities	8,477	8,004
	CONS EDISON CO OF NY SR UNSECURED 03/44 4.45	Debt securities	20,148	20,633
	CONS EDISON CO OF NY SR UNSECURED 04/38 6.75	Debt securities	22,598	22,949
	CONS EDISON CO OF NY SR UNSECURED 06/20 4.45	Debt securities	5,823	5,662
	CONS EDISON CO OF NY SR UNSECURED 06/36 6.2	Debt securities	8,876	8,683
	CONS EDISON CO OF NY SR UNSECURED 06/40 5.7	Debt securities	4,696	4,413

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	CONS EDISON CO OF NY SR UNSECURED 07/35 5.25	Debt securities	3,389	3,587
	CONS EDISON CO OF NY SR UNSECURED 08/37 6.3	Debt securities	9,857	10,228
	CONS EDISON CO OF NY SR UNSECURED 12/18 7.125	Debt securities	6,503	5,969
	CONS EDISON CO OF NY SR UNSECURED 12/36 5.7	Debt securities	2,501	2,597
	CONS EDISON CO OF NY SR UNSECURED 12/39 5.5	Debt securities	4,190	4,064
	CONSTELLATION BRANDS INC COMPANY GUAR 05/23 4.25	Debt securities	336	342
	CONSTELLATION ENERGY GRO COMPANY GUAR 12/20 5.15	Debt securities	2,773	3,081
	CONSUMERS ENERGY CO 1ST MORTGAGE 04/20 5.65	Debt securities	5,072	5,054
	CONSUMERS ENERGY CO 1ST MORTGAGE 05/22 2.85	Debt securities	3,510	3,499
	CONSUMERS ENERGY CO 1ST MORTGAGE 05/43 3.95	Debt securities	11,757	11,432
	CONSUMERS ENERGY CO 1ST MORTGAGE 08/16 5.5	Debt securities	6,276	5,910
	CONSUMERS ENERGY CO 1ST MORTGAGE 08/23 3.375	Debt securities	7,356	7,563
	CONSUMERS ENERGY CO 1ST MORTGAGE 08/24 3.125	Debt securities	2,503	2,490
	CONSUMERS ENERGY CO 1ST MORTGAGE 08/64 4.35	Debt securities	7,473	7,483
	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5	Debt securities	19,143	19,267
	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8	Debt securities	17,151	16,828
	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9	Debt securities	4,040	3,938
	CONTINENTAL RESOURCES COMPANY GUAR 09/22 5	Debt securities	10,281	10,415
	CONTL AIRLINES 1998 1 PASS THRU CE 03/19 6.648	Debt securities	18	23
	CONTL AIRLINES 2001 1 PASS THRU CE 12/22 6.703	Debt securities	72	81
	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983	Debt securities	2,257	2,346
	CONTL AIRLINES 2009 2 PASS THRU CE 05/21 7.25	Debt securities	2,788	3,113
	CONTL AIRLINES 2010 A PASS THRU CE 07/22 4.75	Debt securities	264	283
	CONTL AIRLINES 2012 1 A PASS THRU CE 10/25 4.15	Debt securities	2,026	2,086
	CONTL AIRLINES 2012 2 A PASS THRU CE 04/26 4	Debt securities	10,017	9,746
	CORNING INC SR UNSECURED 03/42 4.75	Debt securities	12,984	13,902
	CORNING INC SR UNSECURED 08/21 8.875	Debt securities	2,281	2,115
	CORNING INC SR UNSECURED 08/36 7.25	Debt securities	5,612	5,704
	CORNING INC SR UNSECURED 08/40 5.75	Debt securities	426	451
	CORNING INC SR UNSECURED 11/23 3.7	Debt securities	639	654
	CORP ANDINA DE FOMENTO SR UNSECURED 06/22 4.375	Debt securities	1,766	1,828
	CORPORATE OFFICE PROP LP COMPANY GUAR 02/24 5.25	Debt securities	1,215	1,311
	CORPORATE OFFICE PROP LP COMPANY GUAR 05/23 3.6	Debt securities	2,009	2,004
	CORPORATE OFFICE PROP LP COMPANY GUAR 06/21 3.7	Debt securities	2,057	2,036
	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	Debt securities	1,451	1,422
	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 76 1A1	Debt securities	177	434
	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 82 A1	Debt securities	-	-
	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007 OA2 2A1	Debt securities	158	308
	COUNTRYWIDE HOME LOANS CWHL 2001 HYB1 2A1	Debt securities	94	92
	COVENTRY HEALTH CARE INC SR UNSECURED 03/17 5.95	Debt securities	238	265
	COVENTRY HEALTH CARE INC SR UNSECURED 06/21 5.45	Debt securities	27,162	27,978
	COVIDIEN INTL FINANCE SA COMPANY GUAR 06/20 4.2	Debt securities	6,372	6,302
	COVIDIEN INTL FINANCE SA COMPANY GUAR 06/22 3.2	Debt securities	18,251	18,570
	COVIDIEN INTL FINANCE SA COMPANY GUAR 06/23 2.95	Debt securities	13,472	13,173
	COVIDIEN INTL FINANCE SA COMPANY GUAR 10/37 6.55	Debt securities	2,489	2,806
	COX COMMUNICATIONS INC SR UNSECURED 144A 01/19 9.375	Debt securities	4,455	4,161
	COX COMMUNICATIONS INC SR UNSECURED 144A 03/39 8.375	Debt securities	3,547	4,056
	COX COMMUNICATIONS INC SR UNSECURED 144A 06/18 6.25	Debt securities	1,469	1,428
	COX COMMUNICATIONS INC SR UNSECURED 144A 06/43 4.5	Debt securities	3,783	3,770
	CREDIT AGRICOLE LONDON SR UNSECURED 144A 04/19 2.5	Debt securities	6,501	6,487
	CREDIT AGRICOLE LONDON SR UNSECURED 144A 04/24 3.875	Debt securities	14,177	14,384
	CREDIT AGRICOLE SA JR SUBORDINA REGS 10/49 VAR	Debt securities	6,816	7,360
*	CREDIT SUISSE FIRST BOSTON MOR CSFB 2003 AR18 2X	Debt securities	-	-
*	CREDIT SUISSE FIRST BOSTON MOR CSFB 2003 AR9 2A2	Debt securities	14	16
*	CREDIT SUISSE FIRST BOSTON MOR CSFB 2005 3 5A1	Debt securities	381	384
*	CREDIT SUISSE GROUP AG 12/49 1	Debt securities	325	314
*	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/49 VAR	Debt securities	2,096	2,100
*	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	Debt securities	14,461	14,346
*	CREDIT SUISSE NEW YORK SR UNSECURED 08/19 5.3	Debt securities	14,691	15,129
*	CREDIT SUISSE NEW YORK SR UNSECURED 08/20 4.375	Debt securities	6,566	6,758
*	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	Debt securities	56,785	56,285
*	CREDIT SUISSE NEW YORK SUBORDINATED 01/20 5.4	Debt securities	10,556	10,764
*	CREDIT SUISSE NEW YORK SUBORDINATED 02/18 6	Debt securities	96	108
*	CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125	Debt securities	4,055	4,167
	CRH AMERICA INC COMPANY GUAR 01/21 5.75	Debt securities	446	460
	CROWN CASTLE INTL CORP SR UNSECURED 01/23 5.25	Debt securities	5,202	5,130
	CROWN CASTLE TOWERS LLC SR SECURED 144A 01/37 5.495	Debt securities	6,156	6,240
	CROWN CASTLE TOWERS LLC SR SECURED 144A 01/40 6.113	Debt securities	7,225	7,431
	CSN ISLANDS XI CORP COMPANY GUAR 144A 09/19 6.875	Debt securities	329	318
	CSN RESOURCES SA COMPANY GUAR 144A 07/20 6.5	Debt securities	749	733
	CSX CORP SR UNSECURED 02/19 7.375	Debt securities	3,239	3,224
	CSX CORP SR UNSECURED 04/40 6.22	Debt securities	3,024	2,911
	CSX CORP SR UNSECURED 04/41 5.5	Debt securities	646	752
	CSX CORP SR UNSECURED 05/37 6.15	Debt securities	163	202
	CSX CORP SR UNSECURED 05/42 4.75	Debt securities	4,699	4,712
	CSX CORP SR UNSECURED 06/21 4.25	Debt securities	1,305	1,360
	CSX CORP SR UNSECURED 08/24 3.4	Debt securities	849	852
	CSX CORP SR UNSECURED 08/54 4.5	Debt securities	596	586
	CSX CORP SR UNSECURED 10/20 3.7	Debt securities	11,402	12,055
	CSX CORP SR UNSECURED 10/36 6	Debt securities	1,511	1,795
	CSX CORP SR UNSECURED 11/23 3.7	Debt securities	3,372	3,478

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	CUBESMART LP COMPANY GUAR 12/23 4.375	Debt securities	396	413
	CUMMINS INC SR UNSECURED 10/23 3.65	Debt securities	4,335	4,454
	CUMMINS INC SR UNSECURED 10/43 4.875	Debt securities	4,985	5,563
	CURATORS OF THE UNIV OF MISSOU CURHGR 11/39 FIXED 5.96	Debt securities	1,317	1,460
	CVS HEALTH CORP SR UNSECURED 03/19 6.6	Debt securities	761	703
	CVS HEALTH CORP SR UNSECURED 05/20 4.75	Debt securities	998	1,013
	CVS HEALTH CORP SR UNSECURED 05/21 4.125	Debt securities	23,704	23,480
	CVS HEALTH CORP SR UNSECURED 05/41 5.75	Debt securities	2,234	2,111
	CVS HEALTH CORP SR UNSECURED 06/27 6.25	Debt securities	1,933	2,120
	CVS HEALTH CORP SR UNSECURED 08/19 2.25	Debt securities	7,346	7,275
	CVS HEALTH CORP SR UNSECURED 08/24 3.375	Debt securities	5,208	5,180
	CVS HEALTH CORP SR UNSECURED 09/39 6.125	Debt securities	997	1,164
	CVS HEALTH CORP SR UNSECURED 12/22 2.75	Debt securities	8,467	8,368
	CVS HEALTH CORP SR UNSECURED 12/23 4	Debt securities	1,858	1,874
	CVS HEALTH CORP SR UNSECURED 12/43 5.3	Debt securities	1,547	1,737
	CVS PASS THROUGH TRUST PASS THRU CE 01/30 6.943	Debt securities	4,000	4,151
	CVS PASS THROUGH TRUST PASS THRU CE 12/28 6.036	Debt securities	1,019	1,138
	CVS PASS THROUGH TRUST PASS THRU CE 144A 01/32 7.507	Debt securities	8,977	9,678
	CVS PASS THROUGH TRUST PASS THRU CE 144A 01/33 5.773	Debt securities	2,164	2,340
	CVS PASS THROUGH TRUST PASS THRU CE 144A 01/36 4.704	Debt securities	639	677
	CVS PASS THROUGH TRUST PASS THRU CE 144A 07/31 8.353	Debt securities	6,051	6,523
	D.R. HORTON INC COMPANY GUAR 09/22 4.375	Debt securities	308	289
	DAIMLER FINANCE NA LLC COMPANY GUAR 01/31 8.5	Debt securities	16,502	17,146
	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/17 2.95	Debt securities	1,170	1,164
	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/21 2.875	Debt securities	9,220	9,277
	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 04/17 2.4	Debt securities	14,219	14,540
	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 07/19 2.25	Debt securities	4,462	4,466
	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/16 VAR	Debt securities	7,000	7,065
	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	Debt securities	13,043	12,965
	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 09/19 2.25	Debt securities	10,821	10,743
	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 09/21 3.875	Debt securities	2,029	2,121
	DANAHER CORP SR UNSECURED 03/19 5.4	Debt securities	1,517	1,558
	DANAHER CORP SR UNSECURED 06/21 3.9	Debt securities	910	978
	DANONE SR UNSECURED 144A 06/22 3	Debt securities	2,268	2,243
	DARDEN RESTAURANTS INC SR UNSECURED 10/37 VAR	Debt securities	834	845
	DARDEN RESTAURANTS INC SR UNSECURED 11/22 3.35	Debt securities	547	517
	DCP MIDSTREAM LLC SR UNSECURED 144A 03/19 9.75	Debt securities	1,354	1,342
	DCP MIDSTREAM LLC SR UNSECURED 144A 03/20 5.35	Debt securities	3,650	3,815
	DCP MIDSTREAM LLC SR UNSECURED 144A 09/21 4.75	Debt securities	4,781	4,988
	DCP MIDSTREAM LLC SR UNSECURED 144A 11/36 6.45	Debt securities	1,642	1,692
	DCP MIDSTREAM OPERATING COMPANY GUAR 03/23 3.875	Debt securities	1,185	1,201
	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	Debt securities	12,527	13,647
	DCP MIDSTREAM OPERATING COMPANY GUAR 04/44 5.6	Debt securities	2,982	3,196
	DCT IND OPER PTNR LP COMPANY GUAR 10/23 4.5	Debt securities	772	765
	DDR CORP SR UNSECURED 01/21 3.5	Debt securities	19,169	19,366
	DDR CORP SR UNSECURED 05/23 3.375	Debt securities	348	335
	DEERE + COMPANY SR UNSECURED 06/22 2.6	Debt securities	16,274	15,865
	DEERE + COMPANY SR UNSECURED 06/42 3.9	Debt securities	23,348	22,322
	DEERE + COMPANY SR UNSECURED 10/19 4.375	Debt securities	1,341	1,386
	DEERE + COMPANY SR UNSECURED 10/29 5.375	Debt securities	7,260	7,801
	DELHAIZE GROUP SA COMPANY GUAR 10/40 5.7	Debt securities	1,260	1,398
	DELMARVA PWR + LIGHT CO 1ST MORTGAGE 06/42 4	Debt securities	4,545	4,389
	DELMARVA PWR + LIGHT CO 1ST MORTGAGE 11/23 3.5	Debt securities	5,967	6,116
	DELPHI CORP COMPANY GUAR 02/23 5	Debt securities	4,418	4,605
	DELPHI CORP COMPANY GUAR 03/24 4.15	Debt securities	2,910	2,979
	DELTA AIR LINES 2007 1 A PASS THRU CE 02/24 6.821	Debt securities	1,403	1,509
	DELTA AIR LINES 2009 1A PASS THRU CE 06/21 7.75	Debt securities	5,365	5,589
	DELTA AIR LINES 2010 1 A PASS THRU CE 01/20 6.2	Debt securities	138	147
	DELTA AIR LINES 2010 2A PASS THRU CE 11/20 4.95	Debt securities	1,928	1,979
	DELTA AIR LINES 2011 1 PASS THRU CE 10/20 5.3	Debt securities	2,225	2,425
	DELTA AIR LINES 2012 1A PASS THRU CE 11/21 4.75	Debt securities	4,526	4,631
	DENTSPLY INTERNATIONAL SR UNSECURED 08/21 4.125	Debt securities	3,002	3,083
*	DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	Debt securities	11,561	11,626
*	DEUTSCHE BANK AG LONDON SR UNSECURED 05/24 3.7	Debt securities	1,713	1,705
*	DEUTSCHE BANK AG SUBORDINATED 05/28 VAR	Debt securities	5,634	5,473
	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75	Debt securities	25,212	26,250
	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/32 9.25	Debt securities	2,614	2,888
	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	Debt securities	542	524
	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 08/18 6.75	Debt securities	678	637
	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 03/42 4.875	Debt securities	1,982	2,078
	DEVON ENERGY CORPORATION SR UNSECURED 04/32 7.95	Debt securities	202	212
	DEVON ENERGY CORPORATION SR UNSECURED 05/22 3.25	Debt securities	8,208	8,265
	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75	Debt securities	4,917	5,028
	DEVON ENERGY CORPORATION SR UNSECURED 07/21 4	Debt securities	5,565	5,618
	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6	Debt securities	2,466	2,754
	DEVON FINANCING CORP LLC COMPANY GUAR 09/31 7.875	Debt securities	1,836	1,871
	DIAGEO CAPITAL PLC COMPANY GUAR 04/23 2.625	Debt securities	7,036	6,814
	DIAGEO CAPITAL PLC COMPANY GUAR 04/43 3.875	Debt securities	8,394	8,312
	DIAGEO CAPITAL PLC COMPANY GUAR 09/36 5.875	Debt securities	6,493	7,103
	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875	Debt securities	4,760	4,612
	DIAGEO INVESTMENT CORP COMPANY GUAR 05/42 4.25	Debt securities	1,891	1,824

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	DIAGEO INVESTMENT CORP COMPANY GUAR 09/22 8	Debt securities	12,480	12,239
	DIAMOND OFFSHORE DRILL SR UNSECURED 05/19 5.875	Debt securities	824	794
	DIAMOND OFFSHORE DRILL SR UNSECURED 10/39 5.7	Debt securities	1,143	1,118
	DIAMOND OFFSHORE DRILL SR UNSECURED 11/23 3.45	Debt securities	747	717
	DIAMOND OFFSHORE DRILL SR UNSECURED 11/43 4.875	Debt securities	22,265	20,866
	DIGITAL REALTY TRUST LP COMPANY GUAR 02/20 5.875	Debt securities	1,054	1,111
	DIGITAL REALTY TRUST LP COMPANY GUAR 03/21 5.25	Debt securities	783	847
	DIGITAL REALTY TRUST LP COMPANY GUAR 10/22 3.625	Debt securities	3,163	3,079
	DIGNITY HEALTH UNSECURED 11/22 3.125	Debt securities	2,952	2,849
	DIRECTV HOLDINGS/FING COMPANY GUAR 02/21 4.6	Debt securities	6,374	7,064
	DIRECTV HOLDINGS/FING COMPANY GUAR 03/16 3.5	Debt securities	251	260
	DIRECTV HOLDINGS/FING COMPANY GUAR 03/20 5.2	Debt securities	2,418	2,493
	DIRECTV HOLDINGS/FING COMPANY GUAR 03/21 5	Debt securities	10,400	10,692
	DIRECTV HOLDINGS/FING COMPANY GUAR 03/22 3.8	Debt securities	8,652	8,512
	DIRECTV HOLDINGS/FING COMPANY GUAR 03/40 6.35	Debt securities	2,263	2,435
	DIRECTV HOLDINGS/FING COMPANY GUAR 03/41 6.375	Debt securities	2,643	2,831
	DIRECTV HOLDINGS/FING COMPANY GUAR 03/42 5.15	Debt securities	3,182	3,196
	DIRECTV HOLDINGS/FING COMPANY GUAR 04/24 4.45	Debt securities	7,502	7,707
	DIRECTV HOLDINGS/FING COMPANY GUAR 08/40 6	Debt securities	10,641	11,081
	DIRECTV HOLDINGS/FING COMPANY GUAR 10/19 5.875	Debt securities	8,308	8,323
	DISCOVER BANK SR UNSECURED 02/18 2	Debt securities	3,480	3,483
	DISCOVER BANK SR UNSECURED 03/26 4.25	Debt securities	1,196	1,228
	DISCOVER BANK SR UNSECURED 08/21 3.2	Debt securities	15,101	14,974
	DISCOVER BANK SR UNSECURED 08/23 4.2	Debt securities	15,583	16,232
	DISCOVER BANK SUBORDINATED 04/20 7	Debt securities	6,868	7,361
	DISCOVER BANK SUBORDINATED 11/19 8.7	Debt securities	1,124	1,182
	DISCOVER FINANCIAL SVS SR UNSECURED 04/22 5.2	Debt securities	6,491	6,440
	DISCOVER FINANCIAL SVS SR UNSECURED 11/22 3.85	Debt securities	4,671	4,681
	DISCOVERY COMMUNICATIONS COMPANY GUAR 04/23 3.25	Debt securities	3,494	3,397
	DISCOVERY COMMUNICATIONS COMPANY GUAR 04/43 4.875	Debt securities	9,835	9,711
	DISCOVERY COMMUNICATIONS COMPANY GUAR 05/22 3.3	Debt securities	659	660
	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/20 5.05	Debt securities	1,444	1,454
	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	Debt securities	646	698
	DOMINICAN REPUBLIC SR UNSECURED REGS 01/24 6.6	Debt securities	368	386
	DOMINICAN REPUBLIC SR UNSECURED REGS 02/23 14.5	Debt securities	-	11
	DOMINION GAS HLDGS LLC SR UNSECURED 11/23 3.55	Debt securities	4,440	4,511
	DOMINION GAS HLDGS LLC SR UNSECURED 11/43 4.8	Debt securities	7,227	7,556
	DOMINION RESOURCES INC SR UNSECURED 01/19 8.875	Debt securities	2,748	2,611
	DOMINION RESOURCES INC SR UNSECURED 03/33 6.3	Debt securities	1,620	1,762
	DOMINION RESOURCES INC SR UNSECURED 06/38 7	Debt securities	2,017	2,325
	DOMINION RESOURCES INC SR UNSECURED 08/19 5.2	Debt securities	224	236
	DOMINION RESOURCES INC SR UNSECURED 08/33 5.25	Debt securities	2,450	2,430
	DOMINION RESOURCES INC SR UNSECURED 08/41 4.9	Debt securities	4,442	4,409
	DOMINION RESOURCES INC SR UNSECURED 09/22 2.75	Debt securities	3,000	2,906
	DOMTAR CORP COMPANY GUAR 02/44 6.75	Debt securities	3,149	3,362
	DOMTAR CORP COMPANY GUAR 04/22 4.4	Debt securities	943	962
	DOMTAR CORP COMPANY GUAR 08/15 7.125	Debt securities	2,390	2,252
	DOMTAR CORP COMPANY GUAR 09/42 6.25	Debt securities	398	429
	DORIC NIMROD AIR 2012 1A PASS THRU CE 144A 11/24 5.125	Debt securities	1,269	1,344
	DORIC NIMROD AIR 2013 1 05/25 5.25	Debt securities	4,785	5,036
	DOVER CORP SR UNSECURED 03/21 4.3	Debt securities	1,139	1,246
	DOVER CORP SR UNSECURED 03/38 6.6	Debt securities	2,082	2,019
	DOVER CORP SR UNSECURED 03/41 5.375	Debt securities	4,057	4,682
	DOW CHEMICAL CO/THE SR UNSECURED 05/19 8.55	Debt securities	9,755	9,395
	DOW CHEMICAL CO/THE SR UNSECURED 05/39 9.4	Debt securities	9,022	9,349
	DOW CHEMICAL CO/THE SR UNSECURED 10/24 3.5	Debt securities	5,435	5,370
	DOW CHEMICAL CO/THE SR UNSECURED 10/44 4.625	Debt securities	2,016	1,973
	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	Debt securities	7,867	7,879
	DOW CHEMICAL CO/THE SR UNSECURED 11/21 4.125	Debt securities	32,786	33,249
	DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	Debt securities	2,708	2,652
	DOW CHEMICAL CO/THE SR UNSECURED 11/41 5.25	Debt securities	2,836	2,593
	DOW CHEMICAL CO/THE SR UNSECURED 11/42 4.375	Debt securities	2,335	2,214
	DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/19 2.6	Debt securities	1,497	1,514
	DR PEPPER SNAPPLE GROUP COMPANY GUAR 05/38 7.45	Debt securities	3,243	3,213
	DR PEPPER SNAPPLE GROUP COMPANY GUAR 11/21 3.2	Debt securities	1,971	2,003
	DR PEPPER SNAPPLE GROUP COMPANY GUAR 11/22 2.7	Debt securities	5,895	5,682
	DTE ELECTRIC CO GENL REF MOR 03/24 3.65	Debt securities	896	931
	DTE ELECTRIC CO GENL REF MOR 04/43 4	Debt securities	1,493	1,454
	DTE ELECTRIC CO GENL REF MOR 06/22 2.65	Debt securities	2,446	2,408
	DTE ELECTRIC CO GENL REF MOR 06/42 3.95	Debt securities	12,298	11,882
	DTE ELECTRIC CO GENL REF MOR 07/44 4.3	Debt securities	10,543	10,461
	DTE ELECTRIC CO GENL REF MOR 09/41 4.5	Debt securities	1,265	1,334
	DTE ELECTRIC CO SR SECURED 06/36 6.625	Debt securities	1,964	2,175
	DTE ELECTRIC CO SR SECURED 10/20 3.45	Debt securities	2,151	2,250
	DTE ELECTRIC CO SR SECURED 10/37 5.7	Debt securities	5,036	5,232
	DTE ENERGY COMPANY SR UNSECURED 04/33 6.375	Debt securities	2,312	2,714
	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3	Debt securities	3,136	2,942
	DUKE ENERGY CAROLINAS 1ST MORTGAGE 04/38 6.05	Debt securities	4,086	4,102
	DUKE ENERGY CAROLINAS 1ST MORTGAGE 06/20 4.3	Debt securities	850	919
	DUKE ENERGY CAROLINAS 1ST MORTGAGE 06/21 3.9	Debt securities	13,548	13,434
	DUKE ENERGY CAROLINAS 1ST MORTGAGE 12/41 4.25	Debt securities	15,573	15,669

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	DUKE ENERGY CAROLINAS 1ST REF MORT 01/38 6	Debt securities	15,846	16,728
	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4	Debt securities	20,260	20,119
	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1	Debt securities	1,191	1,177
	DUKE ENERGY CAROLINAS SR UNSECURED 10/32 6.45	Debt securities	3,821	4,226
	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	Debt securities	19,182	19,540
	DUKE ENERGY CORP SR UNSECURED 06/18 2.1	Debt securities	2,031	2,025
	DUKE ENERGY CORP SR UNSECURED 08/22 3.05	Debt securities	797	795
	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	Debt securities	5,995	6,359
	DUKE ENERGY CORP SR UNSECURED 09/21 3.55	Debt securities	12,152	12,385
	DUKE ENERGY CORP SR UNSECURED 10/23 3.95	Debt securities	11,927	12,428
	DUKE ENERGY FLORIDA INC 1ST MORTGAGE 06/18 5.65	Debt securities	1,182	1,136
	DUKE ENERGY FLORIDA INC 1ST MORTGAGE 06/38 6.4	Debt securities	2,471	2,572
	DUKE ENERGY FLORIDA INC 1ST MORTGAGE 08/21 3.1	Debt securities	3,779	3,714
	DUKE ENERGY FLORIDA INC 1ST MORTGAGE 09/37 6.35	Debt securities	4,962	5,408
	DUKE ENERGY FLORIDA INC 1ST MORTGAGE 11/42 3.85	Debt securities	634	603
	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2	Debt securities	4,147	4,390
	DUKE ENERGY INDIANA INC 1ST MORTGAGE 04/39 6.45	Debt securities	1,104	1,069
	DUKE ENERGY INDIANA INC 1ST MORTGAGE 07/20 3.75	Debt securities	4,514	4,676
	DUKE ENERGY INDIANA INC 1ST MORTGAGE 07/43 4.9	Debt securities	13,580	15,106
	DUKE ENERGY INDIANA INC 1ST MORTGAGE 08/38 6.35	Debt securities	1,152	1,126
	DUKE ENERGY INDIANA INC SR UNSECURED 10/35 6.12	Debt securities	2,949	3,510
	DUKE ENERGY OHIO INC 1ST MORTGAGE 04/19 5.45	Debt securities	19,567	18,365
	DUKE ENERGY OHIO INC 1ST MORTGAGE 09/23 3.8	Debt securities	5,498	5,755
	DUKE ENERGY OHIO INC SR UNSECURED 06/25 6.9	Debt securities	3,569	3,788
	DUKE ENERGY OHIO INC SR UNSECURED 06/33 5.375	Debt securities	891	1,058
	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/43 4.1	Debt securities	993	993
	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/44 4.375	Debt securities	8,127	8,404
	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 04/38 6.3	Debt securities	7,222	8,342
	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 05/22 2.8	Debt securities	11,047	10,592
	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 05/42 4.1	Debt securities	17,470	17,347
	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 09/21 3	Debt securities	1,467	1,491
	DUKE REALTY LP COMPANY GUAR 02/17 5.95	Debt securities	1,748	1,756
	DUKE REALTY LP COMPANY GUAR 02/21 3.875	Debt securities	4,389	4,533
	DUKE REALTY LP COMPANY GUAR 03/20 6.75	Debt securities	11,108	11,206
	DUKE REALTY LP COMPANY GUAR 04/23 3.625	Debt securities	4,957	4,926
	DUKE REALTY LP COMPANY GUAR 06/22 4.375	Debt securities	1,355	1,418
	DUKE REALTY LP COMPANY GUAR 08/19 8.25	Debt securities	4,976	4,709
	DUKE REALTY LP COMPANY GUAR 10/22 3.875	Debt securities	3,723	3,778
	DUN + BRADSTREET CORP SR UNSECURED 12/17 3.25	Debt securities	6,299	6,514
	DUQUESNE LIGHT HOLDINGS SR UNSECURED 144A 12/21 5.9	Debt securities	659	762
	E.I. DU PONT DE NEMOURS SR UNSECURED 01/20 4.625	Debt securities	3,694	3,865
	E.I. DU PONT DE NEMOURS SR UNSECURED 01/21 3.625	Debt securities	6,534	6,681
	E.I. DU PONT DE NEMOURS SR UNSECURED 01/41 4.9	Debt securities	3,214	2,961
	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	Debt securities	11,196	10,802
	E.I. DU PONT DE NEMOURS SR UNSECURED 02/43 4.15	Debt securities	9,019	8,460
	E.I. DU PONT DE NEMOURS SR UNSECURED 12/36 5.6	Debt securities	1,061	1,000
	E.ON INTL FINANCE BV COMPANY GUAR 144A 04/18 5.8	Debt securities	6,345	6,320
	EASTMAN CHEMICAL CO SR UNSECURED 01/21 4.5	Debt securities	2,213	2,236
	EASTMAN CHEMICAL CO SR UNSECURED 01/24 7.25	Debt securities	862	818
	EASTMAN CHEMICAL CO SR UNSECURED 08/22 3.6	Debt securities	2,664	2,600
	EASTMAN CHEMICAL CO SR UNSECURED 10/44 4.65	Debt securities	3,958	3,811
	EATON CORP COMPANY GUAR 11/22 2.75	Debt securities	199	193
	EATON CORP COMPANY GUAR 11/32 4	Debt securities	6,763	7,123
	EATON CORP COMPANY GUAR 11/42 4.15	Debt securities	2,317	2,397
	EATON CORP SR UNSECURED 03/19 6.95	Debt securities	1,335	1,290
	EATON VANCE CORP 06/23 3.625	Debt securities	348	350
	EBAY INC SR UNSECURED 07/22 2.6	Debt securities	3,010	2,933
	EBAY INC SR UNSECURED 08/21 2.875	Debt securities	9,978	9,789
	EBAY INC SR UNSECURED 08/24 3.45	Debt securities	10,939	10,666
	EBAY INC SR UNSECURED 10/20 3.25	Debt securities	974	1,003
	ECOLAB INC SR UNSECURED 12/14 2.375	Debt securities	690	693
	ECOLAB INC SR UNSECURED 12/21 4.35	Debt securities	16,074	16,062
	ECOLAB INC SR UNSECURED 12/41 5.5	Debt securities	2,595	2,650
	ECOPETROL SA SR UNSECURED 05/45 5.875	Debt securities	1,602	1,627
	ECOPETROL SA SR UNSECURED 09/43 7.375	Debt securities	696	845
	EDWARDS LIFESCIENCES COR SR UNSECURED 10/18 2.875	Debt securities	11,448	11,574
	EL PASO ELECTRIC CO SR UNSECURED 05/35 6	Debt securities	250	300
	EL PASO NATURAL GAS SR UNSECURED 01/22 8.625	Debt securities	5,624	5,678
	EL PASO NATURAL GAS SR UNSECURED 06/32 8.375	Debt securities	12,609	13,323
	EL PASO PIPELINE PART OP COMPANY GUAR 04/20 6.5	Debt securities	6,558	6,832
	EL PASO PIPELINE PART OP COMPANY GUAR 05/24 4.3	Debt securities	750	745
	EL PASO PIPELINE PART OP COMPANY GUAR 10/21 5	Debt securities	646	699
	EL PASO PIPELINE PART OP COMPANY GUAR 11/42 4.7	Debt securities	9,097	8,138
	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/14 6	Debt securities	8,924	10,338
	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	Debt securities	1,268	1,363
	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/39 6.95	Debt securities	2,993	3,058
	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/44 4.875	Debt securities	11,423	12,462
	ELI LILLY + CO SR UNSECURED 01/36 6.77	Debt securities	2,675	2,438
	ELI LILLY + CO SR UNSECURED 03/27 5.5	Debt securities	8,375	8,706
	ELI LILLY + CO SR UNSECURED 03/37 5.55	Debt securities	11,473	11,898
	ELI LILLY + CO SR UNSECURED 06/44 4.65	Debt securities	1,588	1,693

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	ELI LILLY + CO SR UNSECURED 11/37 5.95	Debt securities	3,629	4,034
	EMBARQ CORP SR UNSECURED 06/36 7.995	Debt securities	2,305	2,351
	EMBOTELLADORA ANDINA SA SR UNSECURED 144A 10/23 5	Debt securities	998	1,049
	EMC CORP/MA SR UNSECURED 06/18 1.875	Debt securities	622	616
	EMC CORP/MA SR UNSECURED 06/20 2.65	Debt securities	12,465	12,405
	EMC CORP/MA SR UNSECURED 06/23 3.375	Debt securities	14,791	14,484
	EMERSON ELECTRIC CO SR UNSECURED 02/23 2.625	Debt securities	6,173	5,970
	EMERSON ELECTRIC CO SR UNSECURED 04/39 6.125	Debt securities	837	938
	EMERSON ELECTRIC CO SR UNSECURED 10/19 4.875	Debt securities	2,033	2,078
	EMERSON ELECTRIC CO SR UNSECURED 11/20 4.25	Debt securities	749	773
	EMERSON ELECTRIC CO SR UNSECURED 11/39 5.25	Debt securities	951	958
	EMPRESA BRAS DE AERONAU SR UNSECURED 06/22 5.15	Debt securities	544	530
	EMPRESA NACIONAL DE ELEC SR UNSECURED 04/24 4.25	Debt securities	495	503
	EMPRESA NACIONAL DE ELEC SR UNSECURED 08/15 8.625	Debt securities	599	537
	ENABLE MIDSTREAM PARTNER COMPANY GUAR 144A 05/44 5	Debt securities	5,199	5,145
	ENABLE MIDSTREAM PARTNER SR UNSECURED 144A 05/24 3.9	Debt securities	2,452	2,442
	ENBRIDGE ENERGY PARTNERS SR UNSECURED 03/19 9.875	Debt securities	2,671	2,591
	ENBRIDGE ENERGY PARTNERS SR UNSECURED 03/20 5.2	Debt securities	3,772	3,753
	ENBRIDGE ENERGY PARTNERS SR UNSECURED 04/38 7.5	Debt securities	2,481	2,652
	ENBRIDGE ENERGY PARTNERS SR UNSECURED 09/21 4.2	Debt securities	11,985	12,032
	ENBRIDGE ENERGY PARTNERS SR UNSECURED 09/40 5.5	Debt securities	3,496	3,609
	ENBRIDGE INC SR UNSECURED 06/24 3.5	Debt securities	2,237	2,209
	ENBRIDGE INC SR UNSECURED 06/44 4.5	Debt securities	14,175	13,919
	ENBRIDGE INC SR UNSECURED 10/23 4	Debt securities	9,795	10,043
	ENCANA CORP SR UNSECURED 02/38 6.5	Debt securities	2,524	2,829
	ENCANA CORP SR UNSECURED 08/34 6.5	Debt securities	2,428	2,608
	ENCANA CORP SR UNSECURED 08/37 6.625	Debt securities	8,134	9,063
	ENCANA CORP SR UNSECURED 11/21 3.9	Debt securities	670	692
	ENCANA CORP SR UNSECURED 11/41 5.15	Debt securities	957	1,015
	ENDURANCE SPECIALTY HLDG SR UNSECURED 07/34 7	Debt securities	2,609	3,045
	ENDURANCE SPECIALTY HLDG SR UNSECURED 10/15 6.15	Debt securities	368	393
	ENEL FINANCE INTL NV COMPANY GUAR 144A 10/19 5.125	Debt securities	2,074	2,258
	ENEL FINANCE INTL NV COMPANY GUAR 144A 10/39 6	Debt securities	642	735
	ENERGY TRANSFER PARTNERS SR UNSECURED 02/22 5.2	Debt securities	9,518	9,736
	ENERGY TRANSFER PARTNERS SR UNSECURED 02/23 3.6	Debt securities	7,532	7,335
	ENERGY TRANSFER PARTNERS SR UNSECURED 02/24 4.9	Debt securities	496	523
	ENERGY TRANSFER PARTNERS SR UNSECURED 02/42 6.5	Debt securities	4,802	5,027
	ENERGY TRANSFER PARTNERS SR UNSECURED 03/19 9.7	Debt securities	1,646	1,588
	ENERGY TRANSFER PARTNERS SR UNSECURED 04/19 9	Debt securities	1,132	1,170
	ENERGY TRANSFER PARTNERS SR UNSECURED 06/21 4.65	Debt securities	8,081	8,224
	ENERGY TRANSFER PARTNERS SR UNSECURED 06/41 6.05	Debt securities	1,400	1,427
	ENERGY TRANSFER PARTNERS SR UNSECURED 07/18 6.7	Debt securities	690	691
	ENERGY TRANSFER PARTNERS SR UNSECURED 07/38 7.5	Debt securities	5,978	6,113
	ENERGY TRANSFER PARTNERS SR UNSECURED 10/20 4.15	Debt securities	5,513	5,556
	ENERGY TRANSFER PARTNERS SR UNSECURED 10/36 6.625	Debt securities	2,174	2,361
	ENLINK MIDSTREAM PARTNER SR UNSECURED 04/19 2.7	Debt securities	4,237	4,266
	ENLINK MIDSTREAM PARTNER SR UNSECURED 04/24 4.4	Debt securities	1,501	1,557
	ENSCO PLC 10/44 5.75	Debt securities	2,833	2,879
	ENSCO PLC SR UNSECURED 03/21 4.7	Debt securities	2,567	2,532
	ENTERGY ARKANSAS INC 1ST MORTGAGE 06/23 3.05	Debt securities	2,543	2,510
	ENTERGY ARKANSAS INC 1ST MORTGAGE 06/24 3.7	Debt securities	999	1,028
	ENTERGY CORP SR UNSECURED 01/17 4.7	Debt securities	3,640	3,743
	ENTERGY CORP SR UNSECURED 09/20 5.125	Debt securities	5,950	6,525
	ENTERGY GULF STATES LA 1ST MORTGAGE 10/20 3.95	Debt securities	2,676	2,877
	ENTERGY GULF STATES LA 1ST MORTGAGE 10/24 5.59	Debt securities	9,929	9,795
	ENTERGY LOUISIANA LLC 1ST MORTGAGE 09/23 4.05	Debt securities	12,145	12,843
	ENTERGY LOUISIANA LLC 1ST MORTGAGE 11/24 5.4	Debt securities	9,735	9,791
	ENTERGY LOUISIANA LLC 1ST MORTGAGE 12/22 3.3	Debt securities	1,996	2,056
	ENTERGY MISSISSIPPI INC 1ST MORTGAGE 07/19 6.64	Debt securities	958	988
	ENTERGY MISSISSIPPI INC 1ST MORTGAGE 07/23 3.1	Debt securities	5,826	5,801
	ENTERGY MISSISSIPPI INC 1ST MORTGAGE 07/24 3.75	Debt securities	1,000	1,025
	ENTERGY TEXAS INC 1ST MORTGAGE 09/21 4.1	Debt securities	669	698
	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/19 6.5	Debt securities	1,797	1,757
	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/68 VAR	Debt securities	1,120	1,115
	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/22 4.05	Debt securities	12,799	12,997
	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24 3.9	Debt securities	998	1,015
	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95	Debt securities	1,763	2,143
	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7	Debt securities	7,921	8,376
	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/43 4.45	Debt securities	7,210	6,996
	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1	Debt securities	9,585	10,126
	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/23 3.35	Debt securities	7,402	7,342
	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/35 5.75	Debt securities	775	952
	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85	Debt securities	8,839	8,715
	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55	Debt securities	2,634	2,802
	ENTERPRISE PRODUCTS OPER COMPANY GUAR 06/67 VAR	Debt securities	1,053	1,019
	ENTERPRISE PRODUCTS OPER COMPANY GUAR 08/42 4.85	Debt securities	2,559	2,742
	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/34 6.65	Debt securities	4,006	4,125
	EOG RESOURCES INC SR UNSECURED 03/23 2.625	Debt securities	8,790	8,302
	EOG RESOURCES INC SR UNSECURED 04/20 2.45	Debt securities	2,746	2,730
	EPR PROPERTIES COMPANY GUAR 07/23 5.25	Debt securities	2,367	2,339
	EQT MIDSTREAM PARTNERS L COMPANY GUAR 08/24 4	Debt securities	4,822	4,781

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	EQUIFAX INC SR UNSECURED 12/22 3.3	Debt securities	1,048	1,033
	EQUITY ONE INC COMPANY GUAR 11/22 3.75	Debt securities	11,351	11,307
	ERAC USA FINANCE LLC COMPANY GUAR 144A 03/42 5.625	Debt securities	2,803	2,823
	ERAC USA FINANCE LLC COMPANY GUAR 144A 10/17 6.375	Debt securities	426	486
	ERAC USA FINANCE LLC COMPANY GUAR 144A 10/19 2.35	Debt securities	899	895
	ERAC USA FINANCE LLC COMPANY GUAR 144A 10/20 5.25	Debt securities	667	744
	ERAC USA FINANCE LLC COMPANY GUAR 144A 10/22 3.3	Debt securities	4,023	3,964
	ERAC USA FINANCE LLC COMPANY GUAR 144A 10/37 7	Debt securities	1,771	2,142
	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/18 2.8	Debt securities	1,378	1,412
	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	Debt securities	3,583	3,581
	ERP OPERATING LP SR UNSECURED 04/23 3	Debt securities	7,197	7,063
	ERP OPERATING LP SR UNSECURED 07/19 2.375	Debt securities	8,327	8,282
	ERP OPERATING LP SR UNSECURED 07/20 4.75	Debt securities	2,689	2,903
	ERP OPERATING LP SR UNSECURED 07/44 4.5	Debt securities	12,271	12,169
	ERP OPERATING LP SR UNSECURED 08/26 7.57	Debt securities	3,400	3,651
	ERP OPERATING LP SR UNSECURED 12/21 4.625	Debt securities	18,120	18,353
	ESSEX PORTFOLIO LP COMPANY GUAR 01/23 3.375	Debt securities	1,518	1,576
	ESSEX PORTFOLIO LP COMPANY GUAR 05/24 3.875	Debt securities	5,579	5,607
	ESTEE LAUDER CO INC SR UNSECURED 05/37 6	Debt securities	519	484
	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35	Debt securities	200	190
	EVEREST REINSURANCE HLDG SR UNSECURED 06/44 4.868	Debt securities	5,500	5,469
	EXCEL TRUST LP COMPANY GUAR 05/24 4.625	Debt securities	671	686
	EXELON CORP SR UNSECURED 06/35 5.625	Debt securities	333	387
	EXELON GENERATION CO LLC SR UNSECURED 06/22 4.25	Debt securities	4,461	4,483
	EXELON GENERATION CO LLC SR UNSECURED 06/42 5.6	Debt securities	150	160
	EXELON GENERATION CO LLC SR UNSECURED 10/17 6.2	Debt securities	234	264
	EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	Debt securities	1,380	1,417
	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	Debt securities	2,439	2,572
	EXELON GENERATION CO LLC SR UNSECURED 10/41 5.75	Debt securities	2,092	2,298
	EXPERIAN FINANCE PLC COMPANY GUAR 144A 06/17 2.375	Debt securities	2,787	2,843
	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	Debt securities	20,953	21,228
	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	Debt securities	9,751	9,638
	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	Debt securities	2,707	2,668
	EXPRESS SCRIPTS HOLDING COMPANY GUAR 11/21 4.75	Debt securities	4,008	4,139
	EXPRESS SCRIPTS HOLDING COMPANY GUAR 11/41 6.125	Debt securities	964	1,020
	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	Debt securities	14,500	14,777
	FAIRFAX FINL HLDGS LTD SR UNSECURED 144A 05/21 5.8	Debt securities	716	772
	FANNIE DISCOUNT NOTE DISCOUNT NOT 03/15 0.00000	Debt securities	2,200	2,200
	FANNIE MAE FNR 2007 2 FM	Debt securities	281	283
	FANNIE MAE NOTES 01/30 7.125	Debt securities	16,094	15,347
	FANNIE MAE NOTES 04/15 5	Debt securities	16,940	16,940
	FANNIE MAE NOTES 05/29 6.25	Debt securities	128,295	126,628
	FANNIE MAE NOTES 05/30 7.25	Debt securities	12,813	12,197
	FANNIE MAE NOTES 07/15 0.5	Debt securities	60,374	60,374
	FANNIE MAE NOTES 07/15 2.375	Debt securities	15,550	15,550
	FANNIE MAE NOTES 07/16 VAR	Debt securities	17,129	17,129
	FANNIE MAE NOTES 07/37 5.625	Debt securities	26,666	26,679
	FANNIE MAE NOTES 08/16 VAR	Debt securities	32,253	32,253
	FANNIE MAE NOTES 10/15 1.625	Debt securities	8,287	8,287
	FANNIE MAE NOTES 11/30 6.625	Debt securities	156,218	164,147
	FANNIE MAE SUBORDINATED 10/19 0.00000	Debt securities	4,954	6,337
	FARMERS EXCHANGE CAP II SUBORDINATED 144A 11/53 VAR	Debt securities	491	521
	FED HM LN PC POOL 170156	Debt securities	14	13
	FED HM LN PC POOL 1B7241	Debt securities	875	894
	FED HM LN PC POOL 1G0593	Debt securities	114	116
	FED HM LN PC POOL 1J0230	Debt securities	129	130
	FED HM LN PC POOL 1L1259	Debt securities	174	176
	FED HM LN PC POOL 782451	Debt securities	444	441
	FED HM LN PC POOL 783163	Debt securities	206	208
	FED HM LN PC POOL 845933	Debt securities	38	39
	FED HM LN PC POOL 847634	Debt securities	254	259
	FED HM LN PC POOL 847659	Debt securities	429	437
	FED HM LN PC POOL A15639	Debt securities	71	77
	FED HM LN PC POOL A15860	Debt securities	12	13
	FED HM LN PC POOL A17666	Debt securities	333	346
	FED HM LN PC POOL A22005	Debt securities	590	625
	FED HM LN PC POOL A25557	Debt securities	158	164
	FED HM LN PC POOL A43129	Debt securities	-	-
	FED HM LN PC POOL A51729	Debt securities	333	337
	FED HM LN PC POOL A65456	Debt securities	7	7
	FED HM LN PC POOL A65457	Debt securities	19	20
	FED HM LN PC POOL A65580	Debt securities	13	13
	FED HM LN PC POOL A65581	Debt securities	22	23
	FED HM LN PC POOL A65582	Debt securities	16	17
	FED HM LN PC POOL A65583	Debt securities	16	17
	FED HM LN PC POOL A65954	Debt securities	20	21
	FED HM LN PC POOL A65958	Debt securities	14	15
	FED HM LN PC POOL A65968	Debt securities	14	15
	FED HM LN PC POOL A65969	Debt securities	11	12
	FED HM LN PC POOL A66177	Debt securities	579	602
	FED HM LN PC POOL A72610	Debt securities	22	23

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	FED HM LN PC POOL A72617	Debt securities	27	28
	FED HM LN PC POOL A73274	Debt securities	15	16
	FED HM LN PC POOL A76246	Debt securities	207	216
	FED HM LN PC POOL A78509	Debt securities	704	737
	FED HM LN PC POOL A80687	Debt securities	15	16
	FED HM LN PC POOL A83006	Debt securities	15	16
	FED HM LN PC POOL A83928	Debt securities	11	12
	FED HM LN PC POOL A85071	Debt securities	279	293
	FED HM LN PC POOL A85720	Debt securities	423	445
	FED HM LN PC POOL B17618	Debt securities	389	392
	FED HM LN PC POOL C00405	Debt securities	101	102
	FED HM LN PC POOL C00497	Debt securities	30	31
	FED HM LN PC POOL C00501	Debt securities	65	65
	FED HM LN PC POOL C00560	Debt securities	7	8
	FED HM LN PC POOL C00565	Debt securities	5	6
	FED HM LN PC POOL C00600	Debt securities	29	30
	FED HM LN PC POOL C00643	Debt securities	30	31
	FED HM LN PC POOL C00689	Debt securities	209	215
	FED HM LN PC POOL C00760	Debt securities	30	31
	FED HM LN PC POOL C01034	Debt securities	12	11
	FED HM LN PC POOL C01106	Debt securities	15	14
	FED HM LN PC POOL C01152	Debt securities	6	6
	FED HM LN PC POOL C01211	Debt securities	14	14
	FED HM LN PC POOL C01285	Debt securities	27	26
	FED HM LN PC POOL C01286	Debt securities	144	150
	FED HM LN PC POOL C01297	Debt securities	45	45
	FED HM LN PC POOL C01367	Debt securities	110	114
	FED HM LN PC POOL C01388	Debt securities	109	114
	FED HM LN PC POOL C01394	Debt securities	22	22
	FED HM LN PC POOL C01416	Debt securities	76	77
	FED HM LN PC POOL C01436	Debt securities	104	108
	FED HM LN PC POOL C26743	Debt securities	8	8
	FED HM LN PC POOL C37002	Debt securities	3	2
	FED HM LN PC POOL C38576	Debt securities	12	11
	FED HM LN PC POOL C39232	Debt securities	2	2
	FED HM LN PC POOL C39592	Debt securities	31	29
	FED HM LN PC POOL C48479	Debt securities	101	104
	FED HM LN PC POOL C51062	Debt securities	12	12
	FED HM LN PC POOL C51435	Debt securities	33	33
	FED HM LN PC POOL C61475	Debt securities	33	34
	FED HM LN PC POOL C65859	Debt securities	25	26
	FED HM LN PC POOL C66381	Debt securities	40	40
	FED HM LN PC POOL C69057	Debt securities	4	3
	FED HM LN PC POOL C75164	Debt securities	172	178
	FED HM LN PC POOL C80344	Debt securities	12	12
	FED HM LN PC POOL C80349	Debt securities	8	8
	FED HM LN PC POOL C80358	Debt securities	16	17
	FED HM LN PC POOL C80435	Debt securities	5	5
	FED HM LN PC POOL C90214	Debt securities	11	12
	FED HM LN PC POOL C90422	Debt securities	3	3
	FED HM LN PC POOL C90428	Debt securities	15	17
	FED HM LN PC POOL C90526	Debt securities	11	12
	FED HM LN PC POOL C90534	Debt securities	2	2
	FED HM LN PC POOL C90560	Debt securities	19	21
	FED HM LN PC POOL C90580	Debt securities	2	2
	FED HM LN PC POOL C90600	Debt securities	398	430
	FED HM LN PC POOL C90651	Debt securities	364	394
	FED HM LN PC POOL C91093	Debt securities	420	436
	FED HM LN PC POOL D82391	Debt securities	19	17
	FED HM LN PC POOL D82964	Debt securities	17	17
	FED HM LN PC POOL D82965	Debt securities	7	7
	FED HM LN PC POOL D83404	Debt securities	7	7
	FED HM LN PC POOL D92626	Debt securities	12	13
	FED HM LN PC POOL D95418	Debt securities	24	26
	FED HM LN PC POOL D95618	Debt securities	32	35
	FED HM LN PC POOL D95721	Debt securities	216	233
	FED HM LN PC POOL E00750	Debt securities	-	-
	FED HM LN PC POOL E00751	Debt securities	-	-
	FED HM LN PC POOL E00976	Debt securities	18	17
	FED HM LN PC POOL E00977	Debt securities	6	6
	FED HM LN PC POOL E00978	Debt securities	14	14
	FED HM LN PC POOL E00985	Debt securities	13	12
	FED HM LN PC POOL E01127	Debt securities	59	57
	FED HM LN PC POOL E01378	Debt securities	19	19
	FED HM LN PC POOL E01448	Debt securities	231	228
	FED HM LN PC POOL E89199	Debt securities	15	14
	FED HM LN PC POOL E97046	Debt securities	200	200
	FED HM LN PC POOL E98687	Debt securities	230	230
	FED HM LN PC POOL G00674	Debt securities	7	7
	FED HM LN PC POOL G00702	Debt securities	11	11
	FED HM LN PC POOL G00752	Debt securities	14	14

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	FED HM LN PC POOL G00767	Debt securities	15	15
	FED HM LN PC POOL G01158	Debt securities	13	13
	FED HM LN PC POOL G01346	Debt securities	60	63
	FED HM LN PC POOL G01361	Debt securities	35	35
	FED HM LN PC POOL G01381	Debt securities	138	139
	FED HM LN PC POOL G01391	Debt securities	80	80
	FED HM LN PC POOL G01444	Debt securities	246	248
	FED HM LN PC POOL G01981	Debt securities	29	31
	FED HM LN PC POOL G02318	Debt securities	321	324
	FED HM LN PC POOL G03508	Debt securities	645	674
	FED HM LN PC POOL G04333	Debt securities	45	47
	FED HM LN PC POOL G04401	Debt securities	421	438
	FED HM LN PC POOL G04781	Debt securities	115	121
	FED HM LN PC POOL G08004	Debt securities	615	646
	FED HM LN PC POOL G08068	Debt securities	566	590
	FED HM LN PC POOL G11421	Debt securities	29	28
	FED HM LN PC POOL G11678	Debt securities	487	494
	FED HM LN PC POOL G12727	Debt securities	29	29
	FED HM LN PC POOL G13443	Debt securities	374	378
	FED HM LN PC POOL G30049	Debt securities	2	2
	FED HM LN PC POOL J04979	Debt securities	109	109
	FED HM LN PC POOL J05160	Debt securities	13	13
	FED HM LN PC POOL J05221	Debt securities	26	26
	FED HM LN PC POOL J05243	Debt securities	55	55
	FED HM LN PC POOL J05259	Debt securities	59	58
	FED HM LN PC POOL J05260	Debt securities	119	117
	FED HM LN PC POOL J05361	Debt securities	45	45
	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/15 0.00000	Debt securities	8,797	8,799
	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/14 0.00000	Debt securities	95,372	95,372
	FED HOME LN DISCOUNT NT DISCOUNT NOT 11/14 0.00000	Debt securities	50,498	50,498
	FED HOME LN DISCOUNT NT DISCOUNT NOT 12/14 0.00000	Debt securities	32,730	32,730
	FED REPUBLIC OF BRAZIL SR UNSECURED 01/25 4.25	Debt securities	2,334	2,322
	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625	Debt securities	1,523	1,278
	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5	Debt securities	6,076	5,805
	FEDERAL FARM CREDIT BANK BONDS 02/16 VAR	Debt securities	74,797	74,797
	FEDERAL FARM CREDIT BANK BONDS 03/16 VAR	Debt securities	97,109	97,109
	FEDERAL FARM CREDIT BANK BONDS 04/16 VAR	Debt securities	149,187	149,187
	FEDERAL FARM CREDIT BANK BONDS 05/16 VAR	Debt securities	58,265	58,265
	FEDERAL FARM CREDIT BANK BONDS 06/16 VAR	Debt securities	294,457	294,457
	FEDERAL FARM CREDIT BANK BONDS 07/16 VAR	Debt securities	72,150	72,150
	FEDERAL FARM CREDIT BANK BONDS 08/16 VAR	Debt securities	22,836	22,836
	FEDERAL FARM CREDIT BANK BONDS 09/15 0.19	Debt securities	29,126	29,126
	FEDERAL FARM CREDIT BANK BONDS 09/16 VAR	Debt securities	72,832	72,832
	FEDERAL FARM CREDIT BANK BONDS 10/16 VAR	Debt securities	29,126	29,126
	FEDERAL FARM CREDIT BANK BONDS 12/15 VAR	Debt securities	38,839	38,839
	FEDERAL HOME LOAN BANK BONDS 04/15 0.21	Debt securities	49,287	49,287
	FEDERAL HOME LOAN BANK BONDS 05/16 VAR	Debt securities	50,977	50,977
	FEDERAL HOME LOAN BANK BONDS 06/26 5.75	Debt securities	13,458	12,509
	FEDERAL HOME LOAN BANK BONDS 07/36 5.5	Debt securities	54,545	54,569
	FEDERAL HOME LOAN BANK BONDS 08/15 0.125	Debt securities	24,654	24,654
	FEDERAL HOME LOAN BANK BONDS 08/15 0.2	Debt securities	29,139	29,139
	FEDERAL HOME LOAN BANK BONDS 08/15 0.375	Debt securities	33,077	33,077
	FEDERAL HOME LOAN BANK BONDS 08/24 5.375	Debt securities	13,001	12,113
	FEDERAL HOME LOAN BANK BONDS 09/15 0.2	Debt securities	48,551	48,551
	FEDERAL HOME LOAN BANK BONDS 10/15 0.2	Debt securities	67,207	67,207
	FEDERAL HOME LOAN BANK BONDS 11/15 VAR	Debt securities	72,834	72,834
	FEDERAL REALTY INVS TRST SR UNSECURED 06/23 2.75	Debt securities	592	571
	FEDERAL REALTY INVS TRST SR UNSECURED 08/22 3	Debt securities	4,372	4,364
	FEDEX CORP COMPANY GUAR 01/19 8	Debt securities	883	826
	FEDEX CORP COMPANY GUAR 01/24 4	Debt securities	998	1,030
	FEDEX CORP COMPANY GUAR 01/34 4.9	Debt securities	749	807
	FEDEX CORP COMPANY GUAR 01/44 5.1	Debt securities	17,425	18,527
	FEDEX CORP COMPANY GUAR 04/23 2.7	Debt securities	1,197	1,148
	FEDEX CORP COMPANY GUAR 04/43 4.1	Debt securities	4,704	4,677
	FEDEX CORP COMPANY GUAR 08/22 2.625	Debt securities	997	966
	FEDEX CORP COMPANY GUAR 08/42 3.875	Debt securities	985	901
	FHLMC MULTIFAMILY STRUCTURED P FHMS K029 A2	Debt securities	4,047	4,240
	FHLMC MULTIFAMILY STRUCTURED P FHMS K030 A1	Debt securities	876	883
	FHLMC MULTIFAMILY STRUCTURED P FHMS K030 A2	Debt securities	4,933	5,143
	FHLMC MULTIFAMILY STRUCTURED P FHMS K031 A2	Debt securities	1,787	1,857
	FHLMC STRUCTURED PASS THROUGH FSPC T 5 A6	Debt securities	-	-
	FIDELITY NATIONAL INFORM COMPANY GUAR 04/23 3.5	Debt securities	3,253	3,400
	FIDELITY NATL FINANCIAL SR UNSECURED 09/22 5.5	Debt securities	3,893	4,019
	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	Debt securities	16,607	17,068
	FIFTH THIRD BANCORP SUBORDINATED 01/24 4.3	Debt securities	13,276	13,709
	FIFTH THIRD BANCORP SUBORDINATED 03/38 8.25	Debt securities	7,057	7,585
	FIFTH THIRD BANCORP SUBORDINATED 06/18 4.5	Debt securities	744	756
	FIFTH THIRD BANK SR UNSECURED 10/21 2.875	Debt securities	8,208	8,121
	FIRST AMERICAN FINANCIAL SR UNSECURED 02/23 4.3	Debt securities	1,523	1,510
	FIRST FRANKLIN MTG LOAN ASSET FFML 2002 FF1 M2	Debt securities	27	33
	FIRST HORIZON NATIONAL SR UNSECURED 12/15 5.375	Debt securities	712	734

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	FIRST NIAGARA FIN GRP SR UNSECURED 03/20 6.75	Debt securities	462	455
	FIRST REPUBLIC BANK SR UNSECURED 06/19 2.375	Debt securities	7,175	7,171
	FIRSTENERGY CORP SR UNSECURED 03/18 2.75	Debt securities	2,034	2,035
	FIRSTENERGY CORP SR UNSECURED 03/23 4.25	Debt securities	3,022	3,006
	FIRSTENERGY CORP SR UNSECURED 11/31 7.375	Debt securities	14,908	13,842
	FIRSTENERGY SOLUTIONS CO COMPANY GUAR 08/39 6.8	Debt securities	16,149	16,530
	FIRSTMERIT CORPORATION SUBORDINATED 02/23 4.35	Debt securities	2,614	2,710
	FISERV INC COMPANY GUAR 10/22 3.5	Debt securities	2,455	2,509
	FLORIDA GAS TRANSMISSION SR UNSECURED 144A 05/19 7.9	Debt securities	1,856	1,861
	FLORIDA GAS TRANSMISSION SR UNSECURED 144A 07/22 3.875	Debt securities	521	507
	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95	Debt securities	3,178	3,519
	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/41 5.25	Debt securities	5,592	5,881
	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/42 4.125	Debt securities	20,688	20,318
	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 03/40 5.69	Debt securities	5,078	4,729
	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/34 5.625	Debt securities	6,574	6,979
	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/39 5.96	Debt securities	3,389	3,405
	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 05/37 5.85	Debt securities	4,526	4,674
	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 06/23 2.75	Debt securities	996	977
	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 06/24 3.25	Debt securities	10,052	10,141
	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 06/35 4.95	Debt securities	3,337	3,938
	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 06/36 6.2	Debt securities	634	622
	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 06/41 5.125	Debt securities	7,289	6,955
	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 06/42 4.05	Debt securities	26,426	26,335
	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 09/35 5.4	Debt securities	1,198	1,184
	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/33 5.95	Debt securities	383	419
	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/44 4.05	Debt securities	9,615	9,522
	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 12/42 3.8	Debt securities	10,810	10,431
	FLORIDA ST HURRICANE CATASTROP FLSGEN 07/20 FIXED 2.995	Debt securities	13,003	13,044
	FLOWSERVE CORPORATION COMPANY GUAR 09/22 3.5	Debt securities	1,464	1,464
	FLOWSERVE CORPORATION COMPANY GUAR 11/23 4	Debt securities	995	1,014
	FLUOR CORP SR UNSECURED 09/21 3.375	Debt securities	5,997	5,961
	FMC CORP SR UNSECURED 02/22 3.95	Debt securities	672	699
	FMC TECHNOLOGIES INC SR UNSECURED 10/22 3.45	Debt securities	2,906	2,800
*	FMR LLC BONDS 144A 06/29 7.57	Debt securities	1,375	1,717
*	FMR LLC SR UNSECURED 144A 02/33 4.95	Debt securities	1,997	2,189
*	FMR LLC SR UNSECURED 144A 02/43 5.15	Debt securities	509	542
*	FMR LLC SR UNSECURED 144A 11/21 5.35	Debt securities	1,506	1,627
*	FMR LLC SR UNSECURED 144A 11/39 6.45	Debt securities	7,054	7,941
*	FMR LLC SR UNSECURED 144A 12/40 6.5	Debt securities	1,264	1,572
*	FMR LLC UNSECURED 144A 06/19 7.49	Debt securities	2,391	2,554
	FNMA POOL 050190	Debt securities	2	2
	FNMA POOL 050201	Debt securities	-	-
	FNMA POOL 070991	Debt securities	-	-
	FNMA POOL 176640	Debt securities	32	32
	FNMA POOL 190377	Debt securities	90	94
	FNMA POOL 250627	Debt securities	64	64
	FNMA POOL 251141	Debt securities	4	4
	FNMA POOL 251799	Debt securities	167	166
	FNMA POOL 252334	Debt securities	21	22
	FNMA POOL 252386	Debt securities	3	4
	FNMA POOL 252392	Debt securities	20	20
	FNMA POOL 252409	Debt securities	39	40
	FNMA POOL 252570	Debt securities	10	10
	FNMA POOL 252806	Debt securities	1	1
	FNMA POOL 252925	Debt securities	7	7
	FNMA POOL 252974	Debt securities	15	12
	FNMA POOL 253183	Debt securities	-	-
	FNMA POOL 253397	Debt securities	3	4
	FNMA POOL 253515	Debt securities	2	2
	FNMA POOL 253950	Debt securities	17	17
	FNMA POOL 253951	Debt securities	24	25
	FNMA POOL 254004	Debt securities	11	10
	FNMA POOL 254006	Debt securities	25	26
	FNMA POOL 254007	Debt securities	22	22
	FNMA POOL 254009 254009	Debt securities	62	59
	FNMA POOL 254052	Debt securities	1	1
	FNMA POOL 254133	Debt securities	40	40
	FNMA POOL 254147 254147	Debt securities	34	35
	FNMA POOL 254181	Debt securities	1	1
	FNMA POOL 254194	Debt securities	2	2
	FNMA POOL 254195	Debt securities	35	34
	FNMA POOL 254199 254199	Debt securities	44	45
	FNMA POOL 254240	Debt securities	143	146
	FNMA POOL 254250	Debt securities	5	5
	FNMA POOL 254259	Debt securities	1	1
	FNMA POOL 254394	Debt securities	9	9
	FNMA POOL 254441	Debt securities	163	178
	FNMA POOL 254449	Debt securities	36	37
	FNMA POOL 254510	Debt securities	1	1
	FNMA POOL 254514	Debt securities	95	99
	FNMA POOL 254720	Debt securities	248	249

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	FNMA POOL 254759	Debt securities	222	222
	FNMA POOL 254831	Debt securities	302	312
	FNMA POOL 254903	Debt securities	453	476
	FNMA POOL 254907	Debt securities	261	258
	FNMA POOL 254918	Debt securities	584	617
	FNMA POOL 254981	Debt securities	318	329
	FNMA POOL 255078	Debt securities	11	11
	FNMA POOL 255180	Debt securities	453	469
	FNMA POOL 255273	Debt securities	290	288
	FNMA POOL 255770	Debt securities	431	451
	FNMA POOL 255834	Debt securities	11	11
	FNMA POOL 255847	Debt securities	449	460
	FNMA POOL 255955	Debt securities	10	10
	FNMA POOL 256169	Debt securities	78	78
	FNMA POOL 256201	Debt securities	171	169
	FNMA POOL 256375	Debt securities	5	5
	FNMA POOL 256602	Debt securities	16	17
	FNMA POOL 313041	Debt securities	16	16
	FNMA POOL 313046	Debt securities	21	20
	FNMA POOL 313247	Debt securities	7	7
	FNMA POOL 323689	Debt securities	153	154
	FNMA POOL 323702	Debt securities	154	160
	FNMA POOL 323862	Debt securities	21	22
	FNMA POOL 342068	Debt securities	14	12
	FNMA POOL 345503	Debt securities	4	4
	FNMA POOL 348134	Debt securities	19	19
	FNMA POOL 357393	Debt securities	9	9
	FNMA POOL 357723	Debt securities	10	10
	FNMA POOL 357744	Debt securities	11	11
	FNMA POOL 357850	Debt securities	4	4
	FNMA POOL 357926	Debt securities	423	428
	FNMA POOL 364385	Debt securities	6	5
	FNMA POOL 369128	Debt securities	13	11
	FNMA POOL 369218	Debt securities	3	3
	FNMA POOL 411385	Debt securities	9	9
	FNMA POOL 412649	Debt securities	3	4
	FNMA POOL 417391	Debt securities	12	13
	FNMA POOL 421676	Debt securities	9	9
	FNMA POOL 436307	Debt securities	10	10
	FNMA POOL 436333	Debt securities	7	7
	FNMA POOL 437138	Debt securities	6	6
	FNMA POOL 437985	Debt securities	8	8
	FNMA POOL 443351	Debt securities	24	25
	FNMA POOL 444861	Debt securities	13	14
	FNMA POOL 447113	Debt securities	27	23
	FNMA POOL 490109	Debt securities	12	13
	FNMA POOL 490610	Debt securities	8	8
	FNMA POOL 504076	Debt securities	8	8
	FNMA POOL 505849	Debt securities	1	1
	FNMA POOL 506218	Debt securities	1	1
	FNMA POOL 511094	Debt securities	8	7
	FNMA POOL 511245	Debt securities	1	1
	FNMA POOL 520592	Debt securities	2	1
	FNMA POOL 523497	Debt securities	1	1
	FNMA POOL 523916	Debt securities	1	1
	FNMA POOL 524802	Debt securities	3	3
	FNMA POOL 526009	Debt securities	-	-
	FNMA POOL 526319	Debt securities	7	6
	FNMA POOL 526376	Debt securities	-	-
	FNMA POOL 527168	Debt securities	11	10
	FNMA POOL 528105	Debt securities	-	-
	FNMA POOL 529016	Debt securities	3	3
	FNMA POOL 529254	Debt securities	-	-
	FNMA POOL 531196	Debt securities	6	6
	FNMA POOL 531584	Debt securities	1	1
	FNMA POOL 532907	Debt securities	-	-
	FNMA POOL 535298	Debt securities	-	-
	FNMA POOL 535662	Debt securities	20	19
	FNMA POOL 535669	Debt securities	30	29
	FNMA POOL 535911	Debt securities	24	24
	FNMA POOL 537337	Debt securities	-	-
	FNMA POOL 538358	Debt securities	1	1
	FNMA POOL 539235	Debt securities	-	-
	FNMA POOL 542913	Debt securities	61	57
	FNMA POOL 543650	Debt securities	16	14
	FNMA POOL 544781	Debt securities	676	720
	FNMA POOL 545078	Debt securities	5	5
	FNMA POOL 545278	Debt securities	61	62
	FNMA POOL 545901	Debt securities	1	1
	FNMA POOL 545997	Debt securities	353	368
	FNMA POOL 555092	Debt securities	68	66

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	FNMA POOL 555254	Debt securities	165	168
	FNMA POOL 555326	Debt securities	206	217
	FNMA POOL 555495	Debt securities	200	197
	FNMA POOL 555531	Debt securities	80	84
	FNMA POOL 555545	Debt securities	155	152
	FNMA POOL 555592 FNMA POOL 555592	Debt securities	209	218
	FNMA POOL 555783	Debt securities	646	685
	FNMA POOL 555880	Debt securities	282	294
	FNMA POOL 558944	Debt securities	-	-
	FNMA POOL 559454	Debt securities	1	1
	FNMA POOL 559641	Debt securities	-	-
	FNMA POOL 559799	Debt securities	42	42
	FNMA POOL 560868	Debt securities	1	1
	FNMA POOL 560881	Debt securities	2	2
	FNMA POOL 561436	Debt securities	1	1
	FNMA POOL 561790	Debt securities	71	67
	FNMA POOL 562090	Debt securities	-	-
	FNMA POOL 562299	Debt securities	27	27
	FNMA POOL 564126	Debt securities	174	182
	FNMA POOL 567105	Debt securities	5	4
	FNMA POOL 567612	Debt securities	1	1
	FNMA POOL 570328	Debt securities	6	7
	FNMA POOL 572672	Debt securities	27	28
	FNMA POOL 572961	Debt securities	14	14
	FNMA POOL 577883	Debt securities	13	12
	FNMA POOL 581662	Debt securities	17	17
	FNMA POOL 583615	Debt securities	9	9
	FNMA POOL 585161	Debt securities	1	1
	FNMA POOL 585629	Debt securities	16	17
	FNMA POOL 599761	Debt securities	77	78
	FNMA POOL 602033	Debt securities	6	5
	FNMA POOL 606941	Debt securities	43	42
	FNMA POOL 609505	Debt securities	3	3
	FNMA POOL 618014	Debt securities	1	1
	FNMA POOL 625994	Debt securities	1	1
	FNMA POOL 626094	Debt securities	71	75
	FNMA POOL 630401	Debt securities	304	315
	FNMA POOL 631323	Debt securities	8	8
	FNMA POOL 633127	Debt securities	20	19
	FNMA POOL 633154	Debt securities	63	60
	FNMA POOL 640180	Debt securities	24	22
	FNMA POOL 643835	Debt securities	68	67
	FNMA POOL 645915	Debt securities	8	8
	FNMA POOL 647903 647903	Debt securities	398	407
	FNMA POOL 647904 647904	Debt securities	89	90
	FNMA POOL 647998	Debt securities	31	32
	FNMA POOL 649186	Debt securities	10	9
	FNMA POOL 652610	Debt securities	1	1
	FNMA POOL 655013	Debt securities	10	10
	FNMA POOL 656355	Debt securities	19	18
	FNMA POOL 657404	Debt securities	-	-
	FNMA POOL 657659	Debt securities	1	1
	FNMA POOL 663209	Debt securities	3	3
	FNMA POOL 663219	Debt securities	1	1
	FNMA POOL 666741	Debt securities	1	1
	FNMA POOL 668818	Debt securities	2	2
	FNMA POOL 671146	Debt securities	1	1
	FNMA POOL 672982	Debt securities	42	41
	FNMA POOL 676758	Debt securities	2	2
	FNMA POOL 679723	Debt securities	831	858
	FNMA POOL 684231	Debt securities	2	2
	FNMA POOL 685200	Debt securities	59	58
	FNMA POOL 685665	Debt securities	4	4
	FNMA POOL 686229	Debt securities	1	1
	FNMA POOL 686236	Debt securities	185	182
	FNMA POOL 687281	Debt securities	-	-
	FNMA POOL 687714	Debt securities	4	4
	FNMA POOL 688129	Debt securities	55	57
	FNMA POOL 689003	Debt securities	56	55
	FNMA POOL 689589	Debt securities	-	-
	FNMA POOL 693834	Debt securities	1	1
	FNMA POOL 694306	Debt securities	49	51
	FNMA POOL 695156	Debt securities	55	57
	FNMA POOL 695766	Debt securities	1	1
	FNMA POOL 697843	Debt securities	324	316
	FNMA POOL 698975	Debt securities	8	8
	FNMA POOL 702895	Debt securities	60	59
	FNMA POOL 702916	Debt securities	59	61
	FNMA POOL 707677	Debt securities	1	1
	FNMA POOL 708908	Debt securities	79	82
	FNMA POOL 709970	Debt securities	7	7

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	FNMA POOL 710701	Debt securities	32	31
	FNMA POOL 713337	Debt securities	13	12
	FNMA POOL 713947	Debt securities	70	73
	FNMA POOL 720311	Debt securities	8	8
	FNMA POOL 720560	Debt securities	2	2
	FNMA POOL 720668	Debt securities	18	18
	FNMA POOL 720710	Debt securities	21	21
	FNMA POOL 720711	Debt securities	27	27
	FNMA POOL 720713	Debt securities	9	9
	FNMA POOL 721403	Debt securities	5	5
	FNMA POOL 721540	Debt securities	346	363
	FNMA POOL 722347	Debt securities	15	15
	FNMA POOL 725162	Debt securities	43	45
	FNMA POOL 725168	Debt securities	315	316
	FNMA POOL 725171	Debt securities	393	399
	FNMA POOL 725205	Debt securities	596	626
	FNMA POOL 725206	Debt securities	14	14
	FNMA POOL 725232	Debt securities	638	671
	FNMA POOL 725236	Debt securities	682	723
	FNMA POOL 725295	Debt securities	637	649
	FNMA POOL 725445	Debt securities	9	9
	FNMA POOL 725592	Debt securities	437	457
	FNMA POOL 725594	Debt securities	757	791
	FNMA POOL 725704	Debt securities	348	360
	FNMA POOL 725762	Debt securities	66	69
	FNMA POOL 725791	Debt securities	2	2
	FNMA POOL 725946	Debt securities	13	14
	FNMA POOL 727051	Debt securities	7	7
	FNMA POOL 727181	Debt securities	10	11
	FNMA POOL 727355	Debt securities	451	451
	FNMA POOL 727384	Debt securities	10	10
	FNMA POOL 728648	Debt securities	3	3
	FNMA POOL 730636	Debt securities	319	335
	FNMA POOL 730727	Debt securities	5	5
	FNMA POOL 731346	Debt securities	129	130
	FNMA POOL 731638	Debt securities	20	20
	FNMA POOL 732218	Debt securities	333	341
	FNMA POOL 735022	Debt securities	447	467
	FNMA POOL 735060	Debt securities	360	374
	FNMA POOL 735140	Debt securities	743	789
	FNMA POOL 735378	Debt securities	14	14
	FNMA POOL 735439	Debt securities	101	98
	FNMA POOL 735493	Debt securities	9	9
	FNMA POOL 735764	Debt securities	755	806
	FNMA POOL 735841	Debt securities	107	107
	FNMA POOL 735893	Debt securities	694	731
	FNMA POOL 735943	Debt securities	714	775
	FNMA POOL 735965	Debt securities	871	952
	FNMA POOL 738371	Debt securities	1	1
	FNMA POOL 738611	Debt securities	456	481
	FNMA POOL 739289	Debt securities	4	4
	FNMA POOL 740309	Debt securities	4	4
	FNMA POOL 741108	Debt securities	74	74
	FNMA POOL 741592	Debt securities	1	1
	FNMA POOL 741862	Debt securities	4	5
	FNMA POOL 743043	Debt securities	2	3
	FNMA POOL 745238	Debt securities	180	174
	FNMA POOL 745861	Debt securities	627	639
	FNMA POOL 745932	Debt securities	605	613
	FNMA POOL 750699	Debt securities	5	6
	FNMA POOL 752936	Debt securities	15	15
	FNMA POOL 752976	Debt securities	4	5
	FNMA POOL 761531	Debt securities	517	513
	FNMA POOL 762045	Debt securities	2	2
	FNMA POOL 765258	Debt securities	5	5
	FNMA POOL 766197	Debt securities	6	7
	FNMA POOL 772377	Debt securities	12	13
	FNMA POOL 773245	Debt securities	623	641
	FNMA POOL 773436	Debt securities	16	16
	FNMA POOL 775776	Debt securities	4	4
	FNMA POOL 776974	Debt securities	1	1
	FNMA POOL 777336	Debt securities	24	24
	FNMA POOL 781629	Debt securities	38	39
	FNMA POOL 783635	Debt securities	245	263
	FNMA POOL 788390	Debt securities	21	21
	FNMA POOL 797524	Debt securities	72	77
	FNMA POOL 797680	Debt securities	38	38
	FNMA POOL 797847	Debt securities	25	25
	FNMA POOL 802081	Debt securities	410	426
	FNMA POOL 806098	Debt securities	-	-
	FNMA POOL 809744	Debt securities	18	18

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	FNMA POOL 809796	Debt securities	8	8
	FNMA POOL 812205	Debt securities	20	20
	FNMA POOL 814417	Debt securities	285	288
	FNMA POOL 814772	Debt securities	16	16
	FNMA POOL 814887	Debt securities	98	103
	FNMA POOL 816288	Debt securities	8	8
	FNMA POOL 817865	Debt securities	7	7
	FNMA POOL 819248	Debt securities	299	311
	FNMA POOL 819361	Debt securities	16	18
	FNMA POOL 820242	Debt securities	10	11
	FNMA POOL 821177	Debt securities	354	362
	FNMA POOL 822383	Debt securities	7	7
	FNMA POOL 822692	Debt securities	25	25
	FNMA POOL 822815	Debt securities	5	5
	FNMA POOL 824721	Debt securities	284	308
	FNMA POOL 829523	Debt securities	2	2
	FNMA POOL 829886	Debt securities	3	3
	FNMA POOL 829892	Debt securities	4	4
	FNMA POOL 830762	Debt securities	2	2
	FNMA POOL 830825	Debt securities	187	187
	FNMA POOL 831864	Debt securities	254	265
	FNMA POOL 832869	Debt securities	477	502
	FNMA POOL 833689	Debt securities	114	114
	FNMA POOL 833958	Debt securities	3	3
	FNMA POOL 834513	Debt securities	3	3
	FNMA POOL 834842	Debt securities	5	5
	FNMA POOL 838046	Debt securities	544	576
	FNMA POOL 838452	Debt securities	8	8
	FNMA POOL 843952	Debt securities	38	40
	FNMA POOL 850857	Debt securities	222	222
	FNMA POOL 851887	Debt securities	39	39
	FNMA POOL 852301	Debt securities	26	27
	FNMA POOL 852931	Debt securities	15	15
	FNMA POOL 869204	Debt securities	6	6
	FNMA POOL 870907	Debt securities	323	330
	FNMA POOL 879514	Debt securities	36	38
	FNMA POOL 880125	Debt securities	3	4
	FNMA POOL 881671	Debt securities	397	407
	FNMA POOL 888055	Debt securities	344	350
	FNMA POOL 888366	Debt securities	538	530
	FNMA POOL 888433	Debt securities	2	2
	FNMA POOL 888902	Debt securities	509	507
	FNMA POOL 889219	Debt securities	87	92
	FNMA POOL 889385	Debt securities	150	159
	FNMA POOL 889734	Debt securities	676	704
	FNMA POOL 889995	Debt securities	663	691
	FNMA POOL 894097	Debt securities	156	164
	FNMA POOL 894264	Debt securities	345	337
	FNMA POOL 896344	Debt securities	71	73
	FNMA POOL 899119	Debt securities	1	1
	FNMA POOL 899584	Debt securities	7	8
	FNMA POOL 901675	Debt securities	8	8
	FNMA POOL 902318	Debt securities	73	73
	FNMA POOL 904622	Debt securities	87	87
	FNMA POOL 906252	Debt securities	43	44
	FNMA POOL 906270	Debt securities	46	48
	FNMA POOL 908099	Debt securities	306	309
	FNMA POOL 909352	Debt securities	32	32
	FNMA POOL 911576	Debt securities	-	-
	FNMA POOL 915607	Debt securities	3	3
	FNMA POOL 915635	Debt securities	44	47
	FNMA POOL 916347	Debt securities	23	26
	FNMA POOL 917814	Debt securities	59	66
	FNMA POOL 918561	Debt securities	11	12
	FNMA POOL 923076	Debt securities	5	6
	FNMA POOL 928003	Debt securities	107	109
	FNMA POOL 928062	Debt securities	-	-
	FNMA POOL 930922	Debt securities	321	324
	FNMA POOL 931368	Debt securities	69	70
	FNMA POOL 938394	Debt securities	15	16
	FNMA POOL 938488	Debt securities	1	1
	FNMA POOL 939493	Debt securities	-	-
	FNMA POOL 939560	Debt securities	5	5
	FNMA POOL 941168	Debt securities	187	207
	FNMA POOL 943618	Debt securities	24	24
	FNMA POOL 948383	Debt securities	8	8
	FNMA POOL 950789	Debt securities	9	9
	FNMA POOL 950842	Debt securities	29	30
	FNMA POOL 952215	Debt securities	19	20
	FNMA POOL 952412	Debt securities	39	41
	FNMA POOL 952802	Debt securities	13	14

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	FNMA POOL 955764	Debt securities	11	11
	FNMA POOL 960008	Debt securities	6	7
	FNMA POOL 960009	Debt securities	22	23
	FNMA POOL 960245	Debt securities	11	12
	FNMA POOL 963607	Debt securities	-	-
	FNMA POOL 964930	Debt securities	1	1
	FNMA POOL 966403	Debt securities	-	-
	FNMA POOL 966608	Debt securities	-	1
	FNMA POOL 967761	Debt securities	4	4
	FNMA POOL 968371	Debt securities	1	1
	FNMA POOL 968970	Debt securities	22	23
	FNMA POOL 969751	Debt securities	4	4
	FNMA POOL 970131	Debt securities	1	1
	FNMA POOL 972493	Debt securities	3	3
	FNMA POOL 982892	Debt securities	137	141
	FNMA POOL 983003	Debt securities	-	-
	FNMA POOL 984346	Debt securities	-	-
	FNMA POOL 985108	Debt securities	1	1
	FNMA POOL 987032	Debt securities	1	1
	FNMA POOL 991052	Debt securities	14	15
	FNMA POOL 991909	Debt securities	10	11
	FNMA POOL 993050	Debt securities	-	-
	FNMA POOL 995429	Debt securities	26	26
	FNMA POOL 995430	Debt securities	16	17
	FNMA POOL 995432	Debt securities	24	24
	FNMA POOL 995446	Debt securities	11	12
	FNMA POOL AD3841	Debt securities	39	39
	FNMA POOL AH8423	Debt securities	27	27
	FNMA POOL AI2664	Debt securities	165	166
	FNMA POOL AS0302	Debt securities	2,825	2,855
	FNMA POOL AU1629	Debt securities	9,478	9,503
	FNMA POOL MA0022	Debt securities	750	782
	FNMA POOL MA0115	Debt securities	27	28
	FNMA TBA	Debt securities	2,927	2,949
	FNMA TBA OCT 30 YR SINGLE FA	Debt securities	12,299	12,265
	FOMENTO ECONOMICO MEX SR UNSECURED 05/43 4.375	Debt securities	3,023	2,856
	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75	Debt securities	14,850	15,318
	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45	Debt securities	5,828	6,190
	FORD MOTOR COMPANY SR UNSECURED 10/28 6.625	Debt securities	2,715	2,914
	FORD MOTOR COMPANY SR UNSECURED 11/46 7.4	Debt securities	3,192	3,609
	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125	Debt securities	10,620	10,499
	FORD MOTOR CREDIT CO LLC SR UNSECURED 02/17 4.25	Debt securities	3,169	3,181
	FORD MOTOR CREDIT CO LLC SR UNSECURED 02/21 5.75	Debt securities	331	341
	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/21 5.875	Debt securities	22,496	22,319
	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/23 4.375	Debt securities	6,689	6,869
	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/17 1.684	Debt securities	5,000	4,978
	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/22 4.25	Debt securities	5,773	6,017
	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	Debt securities	5,925	5,802
	FORD MOTOR CREDIT CO LLC SR UNSECURED 12/16 8	Debt securities	4,755	4,550
	FOREST LABORATORIES INC SR UNSECURED 144A 02/21 4.875	Debt securities	6,759	6,635
	FRANKLIN RESOURCES INC SR UNSECURED 05/20 4.625	Debt securities	4,186	4,478
	FRANKLIN RESOURCES INC SR UNSECURED 09/17 1.375	Debt securities	3,481	3,492
	FRANKLIN RESOURCES INC SR UNSECURED 09/22 2.8	Debt securities	2,494	2,441
	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 01/15 0.00000	Debt securities	8,350	8,350
	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 02/15 0.00000	Debt securities	7,099	7,099
	FREDDIE MAC FHR 2123 L	Debt securities	73	75
	FREDDIE MAC NOTES 03/31 6.75	Debt securities	14,935	14,408
	FREDDIE MAC NOTES 07/32 6.25	Debt securities	124,151	136,873
	FREDDIE MAC NOTES 08/15 0.5	Debt securities	14,609	14,609
	FREDDIE MAC NOTES 09/15 1.75	Debt securities	9,912	9,912
	FREDDIE MAC NOTES 09/29 6.75	Debt securities	77,944	74,692
	FREDDIE MAC NOTES 10/15 VAR	Debt securities	38,849	38,849
	FREDDIE MAC NOTES 11/15 VAR	Debt securities	145,685	145,685
	FREDDIEMAC STRIP FHS 147 IO	Debt securities	46	33
	FREDDIEMAC STRIP FHS 163 B	Debt securities	54	54
	FREEPORT MCMORAN CORP COMPANY GUAR 03/34 6.125	Debt securities	990	970
	FREEPORT MCMORAN INC COMPANY GUAR 03/20 3.1	Debt securities	4,274	4,266
	FREEPORT MCMORAN INC COMPANY GUAR 03/23 3.875	Debt securities	13,220	13,439
	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45	Debt securities	16,298	16,859
	FREEPORT MCMORAN INC SR UNSECURED 03/22 3.55	Debt securities	17,907	17,626
	FREEPORT MCMORAN OIL+GAS COMPANY GUAR 02/23 6.875	Debt securities	4,072	4,180
	FREEPORT MCMORAN OIL+GAS COMPANY GUAR 05/21 6.625	Debt securities	5,510	5,442
	FREEPORT MCMORAN OIL+GAS COMPANY GUAR 11/20 6.5	Debt securities	4,214	4,253
	FREMONT HOME LOAN TRUST FHLT 2006 E 2A1	Debt securities	41	23
	GAP INC/THE SR UNSECURED 04/21 5.95	Debt securities	8,797	8,842
	GATX CORP SR UNSECURED 03/44 5.2	Debt securities	350	372
	GATX CORP SR UNSECURED 06/22 4.75	Debt securities	337	368
	GATX CORP SR UNSECURED 07/19 2.5	Debt securities	1,494	1,494
	GE WMC MORTGAGE SECURITIES LLC GEWMC 2006 1 A2A	Debt securities	11	15
	GECC/LJ VP HOLDINGS LLC SR UNSECURED 144A 06/19 3.8	Debt securities	3,051	3,057
	GENENTECH INC SR UNSECURED 07/35 5.25	Debt securities	9,278	8,693

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	GENERAL DYNAMICS CORP COMPANY GUAR 07/21 3.875	Debt securities	931	928
	GENERAL DYNAMICS CORP COMPANY GUAR 11/22 2.25	Debt securities	5,143	4,976
	GENERAL DYNAMICS CORP COMPANY GUAR 11/42 3.6	Debt securities	3,014	2,928
	GENERAL ELEC CAP CORP COMPANY GUAR 08/35 7.5	Debt securities	2,958	3,214
	GENERAL ELEC CAP CORP JR SUBORDINA 12/49 VAR	Debt securities	1,400	1,509
	GENERAL ELEC CAP CORP SR UNSECURED 01/20 5.5	Debt securities	931	969
	GENERAL ELEC CAP CORP SR UNSECURED 01/21 4.625	Debt securities	14,482	16,091
	GENERAL ELEC CAP CORP SR UNSECURED 01/23 3.1	Debt securities	4,979	4,983
	GENERAL ELEC CAP CORP SR UNSECURED 01/38 5.875	Debt securities	26,188	29,993
	GENERAL ELEC CAP CORP SR UNSECURED 01/39 6.875	Debt securities	62,960	72,012
	GENERAL ELEC CAP CORP SR UNSECURED 03/17 2.45	Debt securities	5,184	5,150
	GENERAL ELEC CAP CORP SR UNSECURED 03/32 6.75	Debt securities	44,342	49,428
	GENERAL ELEC CAP CORP SR UNSECURED 05/20 5.55	Debt securities	2,126	2,059
	GENERAL ELEC CAP CORP SR UNSECURED 05/24 3.45	Debt securities	5,948	5,968
	GENERAL ELEC CAP CORP SR UNSECURED 08/19 6	Debt securities	2,204	2,239
	GENERAL ELEC CAP CORP SR UNSECURED 08/37 6.15	Debt securities	40,655	43,549
	GENERAL ELEC CAP CORP SR UNSECURED 09/20 4.375	Debt securities	8,061	8,800
	GENERAL ELEC CAP CORP SR UNSECURED 09/22 3.15	Debt securities	3,195	3,187
	GENERAL ELEC CAP CORP SR UNSECURED 10/21 4.65	Debt securities	12,004	12,028
	GENERAL ELEC CAP CORP SUBORDINATED 11/67 VAR	Debt securities	6,271	6,622
	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	Debt securities	495	505
	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5	Debt securities	58,905	61,257
	GENERAL ELECTRIC CO SR UNSECURED 10/22 2.7	Debt securities	41,352	40,331
	GENERAL ELECTRIC CO SR UNSECURED 10/42 4.125	Debt securities	18,609	18,676
	GENERAL MILLS INC SR UNSECURED 02/19 5.65	Debt securities	2,242	2,164
	GENERAL MILLS INC SR UNSECURED 02/24 3.65	Debt securities	799	815
	GENERAL MILLS INC SR UNSECURED 02/43 4.15	Debt securities	745	726
	GENERAL MILLS INC SR UNSECURED 06/40 5.4	Debt securities	1,625	1,709
	GENERAL MILLS INC SR UNSECURED 12/21 3.15	Debt securities	1,194	1,194
	GENERAL MOTORS FINL CO COMPANY GUAR 07/19 3.5	Debt securities	5,047	5,037
	GENWORTH HOLDINGS INC COMPANY GUAR 02/24 4.8	Debt securities	3,272	3,360
	GENWORTH HOLDINGS INC COMPANY GUAR 06/34 6.5	Debt securities	1,218	1,185
	GENWORTH HOLDINGS INC COMPANY GUAR 08/23 4.9	Debt securities	2,996	3,092
	GENWORTH HOLDINGS INC COMPANY GUAR 09/21 7.625	Debt securities	4,184	4,598
	GENZYME CORP COMPANY GUAR 06/20 5	Debt securities	2,243	2,361
	GEORGE WASHINGTON UNIVER UNSECURED 09/44 4.3	Debt securities	3,665	3,693
	GEORGIA PACIFIC LLC COMPANY GUAR 144A 11/20 5.4	Debt securities	4,028	3,938
	GEORGIA PACIFIC LLC SR UNSECURED 05/31 8.875	Debt securities	8,344	9,339
	GEORGIA PACIFIC LLC SR UNSECURED 144A 07/23 3.734	Debt securities	2,000	2,052
	GEORGIA POWER COMPANY SR UNSECURED 02/39 5.95	Debt securities	6,061	6,419
	GEORGIA POWER COMPANY SR UNSECURED 03/42 4.3	Debt securities	15,954	15,468
	GEORGIA POWER COMPANY SR UNSECURED 05/22 2.85	Debt securities	3,344	3,321
	GEORGIA POWER COMPANY SR UNSECURED 06/40 5.4	Debt securities	3,889	3,990
	GEORGIA POWER COMPANY SR UNSECURED 09/40 4.75	Debt securities	1,603	1,602
	GEORGIA POWER COMPANY SR UNSECURED 12/19 4.25	Debt securities	7,545	7,337
	GILEAD SCIENCES INC SR UNSECURED 04/21 4.5	Debt securities	2,202	2,203
	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	Debt securities	9,911	10,133
	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8	Debt securities	22,234	22,985
	GILEAD SCIENCES INC SR UNSECURED 12/14 2.4	Debt securities	439	442
	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	Debt securities	16,023	16,151
	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65	Debt securities	12,734	13,420
	GLAXOSMITHKLINE CAP INC COMPANY GUAR 03/23 2.8	Debt securities	4,618	4,491
	GLAXOSMITHKLINE CAP INC COMPANY GUAR 03/43 4.2	Debt securities	28,321	28,648
	GLAXOSMITHKLINE CAP INC COMPANY GUAR 04/34 5.375	Debt securities	1,938	2,058
	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65	Debt securities	1,470	1,415
	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/38 6.375	Debt securities	37,627	36,885
	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85	Debt securities	33,308	33,292
	GLENCORE FINANCE CANADA COMPANY GUAR 144A 01/17 3.6	Debt securities	3,990	4,107
	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/22 4.25	Debt securities	6,296	6,364
	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.55	Debt securities	1,253	1,255
	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/21 4.95	Debt securities	669	713
	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6	Debt securities	662	716
	GLENCORE FUNDING LLC COMPANY GUAR 144A 01/19 2.5	Debt securities	3,803	3,813
	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/19 3.125	Debt securities	3,818	3,832
	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/24 4.625	Debt securities	8,149	8,114
	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125	Debt securities	2,404	2,474
	GLITNIR BANKI HF SR UNSECURED 03/12 6.	Debt securities	41	59
	GLITNIR BANKI HF SR UNSECURED 144A 01/11 VAR	Debt securities	1,518	2,429
	GLOBAL AVIATION HLDGS INC 2ND LIEN TERM LOAN	Debt securities	93	-
	GLOBAL AVIATION HLDGS INC 3RD LIEN TERM LOAN	Debt securities	4	-
	GLP CAPITAL LP / FIN II COMPANY GUAR 11/23 5.375	Debt securities	2,987	3,009
	GNMA II POOL 002617 G2 07/28 FIXED 7.5	Debt securities	81	78
	GNMA II POOL 002908 G2 04/30 FIXED 7.5	Debt securities	19	19
	GNMA II POOL 002959 G2 08/30 FIXED 8.5	Debt securities	15	18
	GNMA II POOL 002990 G2 10/30 FIXED 9	Debt securities	2	2
	GNMA II POOL 003001 G2 11/30 FIXED 8.5	Debt securities	16	19
	GNMA II POOL 003013 G2 12/30 FIXED 8.5	Debt securities	29	34
	GNMA II POOL 003067 G2 04/31 FIXED 6	Debt securities	31	33
	GNMA II POOL 003133 G2 09/31 FIXED 6.5	Debt securities	61	63
	GNMA II POOL 003161 G2 11/31 FIXED 6.5	Debt securities	37	38
	GNMA II POOL 003171 G2 12/31 FIXED 5.5	Debt securities	281	289

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	GNMA II POOL 003321 G2 12/32 FIXED 6	Debt securities	223	233
	GNMA II POOL 003530 G2 03/34 FIXED 5.5	Debt securities	695	728
	GNMA II POOL 003531 G2 03/34 FIXED 6	Debt securities	461	481
	GNMA II POOL 003700 G2 04/35 FIXED 4.5	Debt securities	30	31
	GNMA II POOL 003722 G2 06/35 FIXED 4.5	Debt securities	31	33
	GNMA II POOL 003734 G2 07/35 FIXED 4.5	Debt securities	74	78
	GNMA II POOL 004050 G2 11/37 FIXED 6.5	Debt securities	532	538
	GNMA II POOL 004072 G2 01/38 FIXED 5.5	Debt securities	392	411
	GNMA II POOL 004163 G2 06/38 FIXED 5.5	Debt securities	119	120
	GNMA II POOL 008280 G2 09/23 FLOATING VAR	Debt securities	38	39
	GNMA II POOL 008595 G2 02/25 FLOATING VAR	Debt securities	44	45
	GNMA II POOL 008599 G2 02/25 FLOATING VAR	Debt securities	39	40
	GNMA II POOL 008619 G2 04/25 FLOATING VAR	Debt securities	11	11
	GNMA II POOL 008623 G2 04/25 FLOATING VAR	Debt securities	82	83
	GNMA II POOL 008865 G2 05/26 FLOATING VAR	Debt securities	77	79
	GNMA II POOL 008869 G2 11/21 FLOATING VAR	Debt securities	74	48
	GNMA II POOL 080059 G2 04/27 FLOATING VAR	Debt securities	3	3
	GNMA II POOL 080137 G2 11/27 FLOATING VAR	Debt securities	11	11
	GNMA II POOL 080316 G2 09/29 FLOATING VAR	Debt securities	69	69
	GNMA II POOL 080364 G2 01/30 FLOATING VAR	Debt securities	34	34
	GNMA II POOL 781534 G2 07/32 FIXED 7	Debt securities	100	104
	GNMA POOL 140384 GN 10/16 FIXED 9	Debt securities	1	1
	GNMA POOL 152488 GN 12/16 FIXED 9	Debt securities	1	1
	GNMA POOL 164705 GN 09/16 FIXED 9	Debt securities	1	1
	GNMA POOL 169645 GN 09/16 FIXED 9	Debt securities	-	-
	GNMA POOL 171774 GN 09/16 FIXED 9	Debt securities	1	1
	GNMA POOL 171775 GN 09/16 FIXED 9	Debt securities	3	3
	GNMA POOL 176601 GN 09/16 FIXED 9	Debt securities	6	6
	GNMA POOL 177117 GN 10/16 FIXED 9	Debt securities	-	-
	GNMA POOL 182143 GN 01/17 FIXED 9	Debt securities	-	-
	GNMA POOL 182619 GN 02/17 FIXED 9	Debt securities	-	-
	GNMA POOL 182919 GN 02/17 FIXED 9	Debt securities	-	-
	GNMA POOL 183466 GN 09/16 FIXED 9	Debt securities	1	1
	GNMA POOL 183476 GN 10/16 FIXED 9	Debt securities	2	2
	GNMA POOL 186997 GN 11/29 FIXED 8	Debt securities	4	4
	GNMA POOL 188741 GN 12/16 FIXED 9	Debt securities	3	3
	GNMA POOL 189568 GN 02/17 FIXED 9	Debt securities	4	4
	GNMA POOL 190558 GN 12/16 FIXED 9	Debt securities	2	2
	GNMA POOL 191211 GN 12/16 FIXED 9	Debt securities	3	3
	GNMA POOL 191620 GN 01/17 FIXED 9	Debt securities	1	1
	GNMA POOL 192597 GN 12/16 FIXED 9	Debt securities	1	1
	GNMA POOL 192895 GN 12/29 FIXED 8	Debt securities	13	13
	GNMA POOL 193706 GN 06/29 FIXED 6.5	Debt securities	11	11
	GNMA POOL 194485 GN 06/17 FIXED 9	Debt securities	-	-
	GNMA POOL 194937 GN 12/16 FIXED 9	Debt securities	2	1
	GNMA POOL 195625 GN 12/16 FIXED 9	Debt securities	2	2
	GNMA POOL 197995 GN 06/17 FIXED 9	Debt securities	3	3
	GNMA POOL 199439 GN 12/16 FIXED 9	Debt securities	1	1
	GNMA POOL 200048 GN 03/17 FIXED 9	Debt securities	2	2
	GNMA POOL 200175 GN 02/17 FIXED 9	Debt securities	1	1
	GNMA POOL 200511 GN 02/17 FIXED 9	Debt securities	1	1
	GNMA POOL 200534 GN 01/17 FIXED 9	Debt securities	2	2
	GNMA POOL 201119 GN 02/17 FIXED 9	Debt securities	5	5
	GNMA POOL 202175 GN 08/17 FIXED 9	Debt securities	1	1
	GNMA POOL 206256 GN 04/17 FIXED 9	Debt securities	2	2
	GNMA POOL 207961 GN 06/17 FIXED 9	Debt securities	2	2
	GNMA POOL 208450 GN 06/17 FIXED 9	Debt securities	7	7
	GNMA POOL 221281 GN 09/17 FIXED 9	Debt securities	8	8
	GNMA POOL 222717 GN 09/17 FIXED 9	Debt securities	4	4
	GNMA POOL 222722 GN 02/18 FIXED 11	Debt securities	1	1
	GNMA POOL 232546 GN 08/17 FIXED 9	Debt securities	1	1
	GNMA POOL 277536 GN 07/19 FIXED 11	Debt securities	10	10
	GNMA POOL 281182 GN 08/19 FIXED 10	Debt securities	14	12
	GNMA POOL 284898 GN 05/20 FIXED 9	Debt securities	65	62
	GNMA POOL 337344 GN 08/23 FIXED 7	Debt securities	5	4
	GNMA POOL 346053 GN 01/24 FIXED 6	Debt securities	63	64
	GNMA POOL 347703 GN 12/23 FIXED 7	Debt securities	8	8
	GNMA POOL 348498 GN 09/23 FIXED 7	Debt securities	15	14
	GNMA POOL 352024 GN 11/23 FIXED 7	Debt securities	3	3
	GNMA POOL 352195 GN 05/23 FIXED 8	Debt securities	2	2
	GNMA POOL 353523 GN 08/23 FIXED 7	Debt securities	22	21
	GNMA POOL 353822 GN 09/27 FIXED 7	Debt securities	11	10
	GNMA POOL 354718 GN 01/24 FIXED 6	Debt securities	51	52
	GNMA POOL 356693 GN 08/23 FIXED 7	Debt securities	24	23
	GNMA POOL 356705 GN 08/23 FIXED 7	Debt securities	8	8
	GNMA POOL 357322 GN 09/23 FIXED 7	Debt securities	6	5
	GNMA POOL 359980 GN 01/24 FIXED 7	Debt securities	7	7
	GNMA POOL 363722 GN 08/23 FIXED 7	Debt securities	20	19
	GNMA POOL 370869 GN 10/23 FIXED 7	Debt securities	23	22
	GNMA POOL 372928 GN 12/23 FIXED 7	Debt securities	7	6
	GNMA POOL 394493 GN 09/26 FIXED 7.5	Debt securities	1	1

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	GNMA POOL 396845 GN 04/26 FIXED 6.5	Debt securities	4	4
	GNMA POOL 409187 GN 01/26 FIXED 6	Debt securities	64	66
	GNMA POOL 417328 GN 03/26 FIXED 6	Debt securities	7	8
	GNMA POOL 418925 GN 06/27 FIXED 8	Debt securities	10	9
	GNMA POOL 421705 GN 03/26 FIXED 6.5	Debt securities	25	25
	GNMA POOL 422469 GN 03/26 FIXED 6	Debt securities	5	5
	GNMA POOL 423946 GN 10/26 FIXED 9	Debt securities	-	-
	GNMA POOL 429293 GN 01/27 FIXED 7	Debt securities	7	6
	GNMA POOL 429388 GN 03/26 FIXED 6.5	Debt securities	7	7
	GNMA POOL 430206 GN 09/27 FIXED 7	Debt securities	-	-
	GNMA POOL 430901 GN 07/26 FIXED 8	Debt securities	1	1
	GNMA POOL 432003 GN 01/37 FIXED 6	Debt securities	182	205
	GNMA POOL 434308 GN 04/29 FIXED 7	Debt securities	4	4
	GNMA POOL 434484 GN 08/29 FIXED 7.5	Debt securities	2	2
	GNMA POOL 434493 GN 08/29 FIXED 7	Debt securities	-	-
	GNMA POOL 434555 GN 10/29 FIXED 7	Debt securities	1	1
	GNMA POOL 434589 GN 11/29 FIXED 8.5	Debt securities	7	7
	GNMA POOL 434747 GN 05/30 FIXED 8	Debt securities	5	5
	GNMA POOL 434822 GN 08/30 FIXED 8	Debt securities	-	-
	GNMA POOL 434888 GN 10/30 FIXED 8	Debt securities	12	11
	GNMA POOL 436197 GN 02/28 FIXED 7	Debt securities	-	-
	GNMA POOL 441582 GN 11/27 FIXED 7	Debt securities	53	52
	GNMA POOL 442130 GN 11/26 FIXED 9	Debt securities	-	-
	GNMA POOL 443203 GN 05/27 FIXED 7	Debt securities	32	29
	GNMA POOL 449527 GN 07/28 FIXED 6	Debt securities	7	7
	GNMA POOL 455321 GN 10/27 FIXED 7	Debt securities	14	13
	GNMA POOL 457164 GN 09/29 FIXED 7	Debt securities	2	2
	GNMA POOL 457415 GN 09/27 FIXED 7	Debt securities	28	27
	GNMA POOL 458983 GN 01/29 FIXED 6	Debt securities	49	51
	GNMA POOL 462835 GN 07/28 FIXED 7	Debt securities	4	5
	GNMA POOL 464479 GN 01/29 FIXED 7	Debt securities	23	26
	GNMA POOL 464768 GN 08/28 FIXED 7.5	Debt securities	11	11
	GNMA POOL 468370 GN 07/29 FIXED 6.5	Debt securities	9	9
	GNMA POOL 469089 GN 02/28 FIXED 7	Debt securities	1	1
	GNMA POOL 470249 GN 04/29 FIXED 6.5	Debt securities	15	15
	GNMA POOL 470467 GN 06/29 FIXED 6.5	Debt securities	6	7
	GNMA POOL 470637 GN 07/29 FIXED 7	Debt securities	9	10
	GNMA POOL 470776 GN 08/29 FIXED 7	Debt securities	1	1
	GNMA POOL 473017 GN 07/29 FIXED 6.5	Debt securities	43	47
	GNMA POOL 473037 GN 11/29 FIXED 8	Debt securities	1	1
	GNMA POOL 477010 GN 08/29 FIXED 7	Debt securities	1	1
	GNMA POOL 477017 GN 11/29 FIXED 7	Debt securities	1	1
	GNMA POOL 477481 GN 10/28 FIXED 6.5	Debt securities	65	65
	GNMA POOL 478148 GN 06/28 FIXED 7	Debt securities	1	1
	GNMA POOL 479294 GN 04/30 FIXED 8.5	Debt securities	1	1
	GNMA POOL 479446 GN 07/30 FIXED 8	Debt securities	9	9
	GNMA POOL 479501 GN 07/30 FIXED 8	Debt securities	3	3
	GNMA POOL 479582 GN 09/30 FIXED 8	Debt securities	12	11
	GNMA POOL 479584 GN 09/30 FIXED 8	Debt securities	10	10
	GNMA POOL 482900 GN 01/29 FIXED 6.5	Debt securities	25	25
	GNMA POOL 484241 GN 09/28 FIXED 7.5	Debt securities	13	13
	GNMA POOL 486597 GN 10/28 FIXED 6	Debt securities	8	9
	GNMA POOL 486842 GN 01/29 FIXED 6	Debt securities	18	19
	GNMA POOL 486876 GN 01/29 FIXED 6	Debt securities	4	4
	GNMA POOL 487067 GN 04/29 FIXED 6	Debt securities	21	25
	GNMA POOL 487130 GN 04/29 FIXED 6	Debt securities	14	17
	GNMA POOL 487212 GN 05/29 FIXED 6.5	Debt securities	19	20
	GNMA POOL 490279 GN 06/29 FIXED 7	Debt securities	-	-
	GNMA POOL 490440 GN 07/29 FIXED 7	Debt securities	6	6
	GNMA POOL 490510 GN 01/29 FIXED 6	Debt securities	13	15
	GNMA POOL 491164 GN 01/29 FIXED 6	Debt securities	7	9
	GNMA POOL 491644 GN 08/29 FIXED 7.5	Debt securities	9	10
	GNMA POOL 492196 GN 03/29 FIXED 6.5	Debt securities	13	15
	GNMA POOL 492438 GN 02/29 FIXED 6	Debt securities	6	7
	GNMA POOL 493996 GN 07/29 FIXED 7	Debt securities	1	2
	GNMA POOL 494047 GN 08/29 FIXED 7.5	Debt securities	12	13
	GNMA POOL 494182 GN 01/29 FIXED 6	Debt securities	12	13
	GNMA POOL 494429 GN 02/29 FIXED 6	Debt securities	2	2
	GNMA POOL 495926 GN 02/29 FIXED 7	Debt securities	4	4
	GNMA POOL 496132 GN 01/29 FIXED 6	Debt securities	10	11
	GNMA POOL 496174 GN 03/29 FIXED 6	Debt securities	13	15
	GNMA POOL 496461 GN 01/29 FIXED 6	Debt securities	28	33
	GNMA POOL 496563 GN 03/29 FIXED 6	Debt securities	11	13
	GNMA POOL 497405 GN 01/29 FIXED 6	Debt securities	1	1
	GNMA POOL 497476 GN 01/29 FIXED 6	Debt securities	3	4
	GNMA POOL 498140 GN 11/29 FIXED 8.5	Debt securities	1	1
	GNMA POOL 498386 GN 02/29 FIXED 6	Debt securities	13	15
	GNMA POOL 498759 GN 06/29 FIXED 7	Debt securities	18	19
	GNMA POOL 498844 GN 04/29 FIXED 7	Debt securities	-	-
	GNMA POOL 499420 GN 03/29 FIXED 6	Debt securities	10	12
	GNMA POOL 499474 GN 04/29 FIXED 7	Debt securities	2	2

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	GNMA POOL 499563 GN 02/29 FIXED 7	Debt securities	11	11
	GNMA POOL 501423 GN 03/29 FIXED 6	Debt securities	13	16
	GNMA POOL 501427 GN 03/29 FIXED 6	Debt securities	20	23
	GNMA POOL 501483 GN 03/29 FIXED 6	Debt securities	14	16
	GNMA POOL 502084 GN 08/29 FIXED 7	Debt securities	8	8
	GNMA POOL 502578 GN 07/29 FIXED 6.5	Debt securities	18	18
	GNMA POOL 503046 GN 03/29 FIXED 6	Debt securities	18	21
	GNMA POOL 503513 GN 03/29 FIXED 6	Debt securities	6	7
	GNMA POOL 503577 GN 04/29 FIXED 6	Debt securities	22	23
	GNMA POOL 503833 GN 04/29 FIXED 6	Debt securities	31	35
	GNMA POOL 504473 GN 07/29 FIXED 7	Debt securities	-	-
	GNMA POOL 504553 GN 09/29 FIXED 7.5	Debt securities	7	7
	GNMA POOL 505086 GN 07/29 FIXED 7	Debt securities	-	-
	GNMA POOL 505140 GN 09/29 FIXED 7.5	Debt securities	2	2
	GNMA POOL 505732 GN 07/29 FIXED 7	Debt securities	15	14
	GNMA POOL 506415 GN 04/29 FIXED 6	Debt securities	6	8
	GNMA POOL 506659 GN 04/29 FIXED 6	Debt securities	57	67
	GNMA POOL 506871 GN 05/29 FIXED 6	Debt securities	14	17
	GNMA POOL 507738 GN 04/29 FIXED 7.5	Debt securities	9	8
	GNMA POOL 507870 GN 04/29 FIXED 6	Debt securities	8	9
	GNMA POOL 507929 GN 05/29 FIXED 7	Debt securities	1	1
	GNMA POOL 507963 GN 05/29 FIXED 6	Debt securities	10	11
	GNMA POOL 508317 GN 02/30 FIXED 8.5	Debt securities	5	4
	GNMA POOL 508342 GN 05/30 FIXED 8	Debt securities	6	6
	GNMA POOL 508343 GN 05/30 FIXED 8.5	Debt securities	2	2
	GNMA POOL 509609 GN 07/29 FIXED 7	Debt securities	1	1
	GNMA POOL 510302 GN 08/29 FIXED 7	Debt securities	6	6
	GNMA POOL 510533 GN 10/29 FIXED 7.5	Debt securities	18	18
	GNMA POOL 510706 GN 11/29 FIXED 8	Debt securities	14	13
	GNMA POOL 511149 GN 12/29 FIXED 8	Debt securities	5	5
	GNMA POOL 511697 GN 10/30 FIXED 8	Debt securities	8	8
	GNMA POOL 512880 GN 07/29 FIXED 6.5	Debt securities	25	26
	GNMA POOL 512907 GN 07/29 FIXED 7.5	Debt securities	8	8
	GNMA POOL 513681 GN 06/29 FIXED 7	Debt securities	1	1
	GNMA POOL 514338 GN 07/29 FIXED 6.5	Debt securities	20	22
	GNMA POOL 514395 GN 08/29 FIXED 7.5	Debt securities	3	3
	GNMA POOL 515525 GN 11/30 FIXED 7	Debt securities	2	2
	GNMA POOL 515877 GN 08/29 FIXED 7	Debt securities	1	2
	GNMA POOL 515893 GN 09/29 FIXED 7.5	Debt securities	-	-
	GNMA POOL 516499 GN 01/30 FIXED 7	Debt securities	-	-
	GNMA POOL 516525 GN 05/30 FIXED 8	Debt securities	6	5
	GNMA POOL 518122 GN 09/29 FIXED 7	Debt securities	1	1
	GNMA POOL 518198 GN 01/30 FIXED 7.5	Debt securities	19	19
	GNMA POOL 518398 GN 09/29 FIXED 7.5	Debt securities	13	14
	GNMA POOL 518516 GN 10/29 FIXED 7.5	Debt securities	1	1
	GNMA POOL 519442 GN 09/30 FIXED 8	Debt securities	32	28
	GNMA POOL 519483 GN 01/31 FIXED 8.5	Debt securities	7	7
	GNMA POOL 519634 GN 10/30 FIXED 8	Debt securities	16	15
	GNMA POOL 519705 GN 09/29 FIXED 7.5	Debt securities	2	1
	GNMA POOL 520128 GN 09/30 FIXED 8	Debt securities	-	-
	GNMA POOL 520978 GN 09/30 FIXED 8	Debt securities	2	2
	GNMA POOL 521125 GN 10/30 FIXED 8	Debt securities	12	12
	GNMA POOL 521228 GN 11/30 FIXED 7.5	Debt securities	3	3
	GNMA POOL 521461 GN 01/30 FIXED 8	Debt securities	2	2
	GNMA POOL 521709 GN 12/29 FIXED 8	Debt securities	9	8
	GNMA POOL 522636 GN 02/30 FIXED 8	Debt securities	10	10
	GNMA POOL 523010 GN 06/30 FIXED 8	Debt securities	57	53
	GNMA POOL 523190 GN 07/30 FIXED 8.5	Debt securities	8	9
	GNMA POOL 525284 GN 08/30 FIXED 8	Debt securities	3	3
	GNMA POOL 529641 GN 07/30 FIXED 8.5	Debt securities	4	4
	GNMA POOL 529721 GN 12/30 FIXED 8.5	Debt securities	2	2
	GNMA POOL 530012 GN 06/30 FIXED 8	Debt securities	10	9
	GNMA POOL 530017 GN 06/30 FIXED 8.5	Debt securities	14	14
	GNMA POOL 530066 GN 07/30 FIXED 8	Debt securities	46	41
	GNMA POOL 530200 GN 11/30 FIXED 8	Debt securities	11	10
	GNMA POOL 530836 GN 05/30 FIXED 8.5	Debt securities	20	20
	GNMA POOL 531247 GN 07/30 FIXED 9	Debt securities	1	1
	GNMA POOL 531299 GN 08/30 FIXED 9	Debt securities	2	2
	GNMA POOL 531641 GN 05/30 FIXED 8	Debt securities	37	34
	GNMA POOL 531809 GN 08/30 FIXED 9	Debt securities	8	7
	GNMA POOL 532278 GN 06/30 FIXED 8	Debt securities	13	12
	GNMA POOL 532947 GN 06/30 FIXED 8	Debt securities	9	8
	GNMA POOL 533028 GN 07/30 FIXED 8	Debt securities	1	1
	GNMA POOL 533406 GN 11/30 FIXED 7.5	Debt securities	60	54
	GNMA POOL 537449 GN 12/30 FIXED 7	Debt securities	4	4
	GNMA POOL 537511 GN 07/30 FIXED 8	Debt securities	7	7
	GNMA POOL 537750 GN 12/30 FIXED 8.5	Debt securities	2	2
	GNMA POOL 537873 GN 01/31 FIXED 7	Debt securities	1	1
	GNMA POOL 537971 GN 07/30 FIXED 8	Debt securities	2	2
	GNMA POOL 538287 GN 11/31 FIXED 7.5	Debt securities	68	67
	GNMA POOL 538551 GN 10/30 FIXED 8.5	Debt securities	5	4

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	GNMA POOL 538578 GN 11/30 FIXED 8	Debt securities	17	15
	GNMA POOL 539063 GN 07/30 FIXED 9	Debt securities	14	11
	GNMA POOL 542099 GN 01/31 FIXED 7	Debt securities	41	44
	GNMA POOL 543869 GN 01/31 FIXED 7.5	Debt securities	3	3
	GNMA POOL 543872 GN 01/31 FIXED 8.5	Debt securities	3	3
	GNMA POOL 544722 GN 03/31 FIXED 7.5	Debt securities	3	3
	GNMA POOL 547846 GN 01/31 FIXED 7.5	Debt securities	6	6
	GNMA POOL 557513 GN 06/31 FIXED 7.5	Debt securities	23	26
	GNMA POOL 561599 GN 09/31 FIXED 7	Debt securities	18	20
	GNMA POOL 564806 GN 09/16 FIXED 6.5	Debt securities	14	13
	GNMA POOL 565069 GN 01/32 FIXED 6	Debt securities	40	46
	GNMA POOL 569800 GN 05/32 FIXED 6.5	Debt securities	58	61
	GNMA POOL 569840 GN 06/32 FIXED 7	Debt securities	43	43
	GNMA POOL 579118 GN 01/17 FIXED 5.5	Debt securities	116	111
	GNMA POOL 579137 GN 01/32 FIXED 5.5	Debt securities	200	205
	GNMA POOL 580971 GN 02/32 FIXED 6	Debt securities	3	3
	GNMA POOL 595260 GN 12/32 FIXED 5.5	Debt securities	273	281
	GNMA POOL 603328 GN 12/32 FIXED 5.5	Debt securities	235	241
	GNMA POOL 604550 GN 08/33 FIXED 5	Debt securities	470	490
	GNMA POOL 688143 GN 12/38 FIXED 6	Debt securities	577	591
	GNMA POOL 698012 GN 01/39 FIXED 6	Debt securities	602	617
	GNMA POOL 780129 GN 11/24 FIXED 7	Debt securities	10	10
	GNMA POOL 780338 GN 12/22 FIXED 8	Debt securities	6	6
	GNMA POOL 780339 GN 12/23 FIXED 8	Debt securities	7	7
	GNMA POOL 780994 GN 03/29 FIXED 6	Debt securities	21	25
	GNMA POOL 781043 GN 05/29 FIXED 6	Debt securities	24	28
	GNMA POOL 781070 GN 07/29 FIXED 8	Debt securities	3	3
	GNMA POOL 781143 GN 03/30 FIXED 8	Debt securities	24	22
	GNMA POOL 781148 GN 07/29 FIXED 6	Debt securities	80	95
	GNMA POOL 781210 GN 09/29 FIXED 6.5	Debt securities	17	19
	GNMA POOL 781324 GN 07/31 FIXED 7	Debt securities	60	61
	GNMA POOL 781364 GN 12/30 FIXED 8	Debt securities	10	11
	GNMA POOL 781380 GN 12/31 FIXED 7.5	Debt securities	62	64
	GNMA POOL 781429 GN 03/32 FIXED 8	Debt securities	82	87
	GNMA POOL 781448 GN 05/32 FIXED 7	Debt securities	521	534
	GNMA POOL 781688 GN 12/33 FIXED 6	Debt securities	783	818
	GNMA POOL 782034 GN 01/36 FIXED 6	Debt securities	983	1,028
	GNMA POOL 782088 GN 05/36 FIXED 6	Debt securities	1,307	1,373
	GOLD FIELDS OROGEN HOLD COMPANY GUAR 144A 10/20 4.875	Debt securities	3,891	3,560
	GOLDCORP INC SR UNSECURED 06/21 3.625	Debt securities	8,844	8,964
	GOLDCORP INC SR UNSECURED 06/44 5.45	Debt securities	4,478	4,669
*	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95	Debt securities	9,100	9,404
*	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	Debt securities	28,742	29,762
*	GOLDMAN SACHS GROUP INC SR UNSECURED 01/23 3.625	Debt securities	3,616	3,653
*	GOLDMAN SACHS GROUP INC SR UNSECURED 02/16 3.625	Debt securities	5,798	5,994
*	GOLDMAN SACHS GROUP INC SR UNSECURED 02/19 7.5	Debt securities	43,244	43,593
*	GOLDMAN SACHS GROUP INC SR UNSECURED 02/33 6.125	Debt securities	17,958	20,028
*	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25	Debt securities	28,674	30,916
*	GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375	Debt securities	14,217	15,245
*	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	Debt securities	14,109	14,242
*	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 6.15	Debt securities	12,181	11,784
*	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6	Debt securities	3,532	3,700
*	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	Debt securities	3,232	3,381
*	GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 3.85	Debt securities	6,267	6,238
*	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8	Debt securities	19,548	19,739
*	GOLDMAN SACHS GROUP INC SUBORDINATED 01/17 5.625	Debt securities	635	692
*	GOLDMAN SACHS GROUP INC SUBORDINATED 01/27 5.95	Debt securities	3,865	4,475
*	GOLDMAN SACHS GROUP INC SUBORDINATED 05/36 6.45	Debt securities	6,647	7,564
*	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75	Debt securities	58,106	67,246
	GOODMAN FUNDING PTY LTD COMPANY GUAR 144A 11/20 6.375	Debt securities	599	696
	GOOGLE INC SR UNSECURED 02/24 3.375	Debt securities	5,749	5,870
	GOOGLE INC SR UNSECURED 05/21 3.625	Debt securities	2,018	2,025
	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 11 SA	Debt securities	24	26
	GOVT OF BERMUDA SR UNSECURED 144A 01/23 4.138	Debt securities	3,199	2,955
	GOVT OF BERMUDA SR UNSECURED 144A 02/24 4.854	Debt securities	5,148	5,163
	GOVT OF BERMUDA SR UNSECURED 144A 07/20 5.603	Debt securities	1,881	1,807
	GRAND PARKWAY TRANSPRTN CORP T GPTTRN 10/42 FIXED 5.18	Debt securities	3,295	3,916
	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	Debt securities	1,299	1,432
	GREAT PLAINS ENERGY INC SR UNSECURED 06/22 VAR	Debt securities	5,828	6,370
	GREENPOINT HOME EQUITY LOAN TR GPHE 2004 3 A	Debt securities	4	8
	GREENPOINT MORTGAGE FUNDING TR GPMF 2006 OH1 A1	Debt securities	331	431
	GRUPO BIMBO SAB DE CV COMPANY GUAR 144A 06/20 4.875	Debt securities	2,169	2,290
	GRUPO BIMBO SAB DE CV COMPANY GUAR 144A 06/24 3.875	Debt securities	847	839
	GRUPO BIMBO SAB DE CV COMPANY GUAR 144A 06/44 4.875	Debt securities	393	387
	GRUPO TELEVISA SAB SR UNSECURED 01/40 6.625	Debt securities	4,322	4,844
	GRUPO TELEVISA SAB SR UNSECURED 05/45 5	Debt securities	46	45
	GSAMP TRUST GSAMP 2004 OPT A1	Debt securities	49	54
	GTE CORP COMPANY GUAR 04/28 6.94	Debt securities	5,725	5,780
	GTE CORP COMPANY GUAR 11/21 8.75	Debt securities	9,372	8,874
	GTL TRADE FINANCE INC COMPANY GUAR 144A 04/24 5.893	Debt securities	8,742	9,085
	GUARDIAN LIFE INSURANCE SUBORDINATED 144A 06/64 4.875	Debt securities	5,467	5,385

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(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	GUARDIAN LIFE INSURANCE SUBORDINATED 144A 09/39 7.375	Debt securities	1,913	2,223
	GULF POWER CO SR UNSECURED 05/22 3.1	Debt securities	2,083	2,114
	GULFSTREAM NATURAL GAS SR UNSECURED 144A 11/15 5.56	Debt securities	4,300	4,191
	HAIGHTS CROSS OPERATING COMPAN 06/16 1	Debt securities	6,844	-
	HAIGHTS CROSS OPERATING SR SECURED 06/15 VAR	Debt securities	4,187	1,718
	HALLIBURTON CO SR UNSECURED 08/43 4.75	Debt securities	12,563	13,080
	HALLIBURTON CO SR UNSECURED 09/19 6.15	Debt securities	845	832
	HALLIBURTON CO SR UNSECURED 09/38 6.7	Debt securities	2,868	2,971
	HALLIBURTON CO SR UNSECURED 09/39 7.45	Debt securities	13,124	13,551
	HALLIBURTON CO SR UNSECURED 11/41 4.5	Debt securities	10,664	10,510
	HALLIBURTON CO SR UNSECURED 144A 08/96 7.6	Debt securities	3,453	3,680
	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	Debt securities	2,494	2,545
	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7	Debt securities	300	308
	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 09/15 1.15	Debt securities	4,993	5,026
	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 09/19 2.4	Debt securities	2,366	2,374
	HARTFORD FINL SVCS GRP SR UNSECURED 01/19 6	Debt securities	664	643
	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	Debt securities	10,714	11,262
	HARTFORD FINL SVCS GRP SR UNSECURED 03/40 6.625	Debt securities	1,623	2,073
	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	Debt securities	14,747	15,324
	HARTFORD FINL SVCS GRP SR UNSECURED 04/43 4.3	Debt securities	1,399	1,435
	HARTFORD FINL SVCS GRP SR UNSECURED 10/36 5.95	Debt securities	506	550
	HARTFORD FINL SVCS GRP SR UNSECURED 10/41 6.1	Debt securities	1,471	1,628
	HARVARD UNIVERSITY SR UNSECURED 10/40 4.875	Debt securities	3,696	3,486
	HASHEMITE KINGDOM OF JOR US GOVT GUAR 10/20 2.503	Debt securities	10,240	10,445
	HCA INC SR SECURED 03/24 5	Debt securities	824	787
	HCP INC SR UNSECURED 02/20 2.625	Debt securities	18,153	17,978
	HCP INC SR UNSECURED 02/21 5.375	Debt securities	2,220	2,455
	HCP INC SR UNSECURED 02/41 6.75	Debt securities	2,361	2,688
	HCP INC SR UNSECURED 08/22 3.15	Debt securities	4,962	4,938
	HCP INC SR UNSECURED 08/24 3.875	Debt securities	18,249	17,923
	HCP INC SR UNSECURED 11/23 4.25	Debt securities	4,320	4,473
	HEALTH CARE REIT INC SR UNSECURED 01/21 4.95	Debt securities	1,576	1,650
	HEALTH CARE REIT INC SR UNSECURED 01/22 5.25	Debt securities	2,441	2,423
	HEALTH CARE REIT INC SR UNSECURED 01/24 4.5	Debt securities	3,968	4,126
	HEALTH CARE REIT INC SR UNSECURED 03/23 3.75	Debt securities	3,585	3,618
	HEALTH CARE REIT INC SR UNSECURED 03/41 6.5	Debt securities	1,981	2,338
	HEALTH CARE REIT INC SR UNSECURED 04/19 4.125	Debt securities	2,904	3,095
	HEALTHCARE REALTY TRUST SR UNSECURED 04/23 3.75	Debt securities	793	778
	HEALTHCARE TRUST OF AMER COMPANY GUAR 07/21 3.375	Debt securities	2,097	2,094
	HEINEKEN NV SR UNSECURED 144A 04/22 3.4	Debt securities	8,427	8,299
	HEINEKEN NV SR UNSECURED 144A 04/23 2.75	Debt securities	5,055	4,846
	HEINEKEN NV SR UNSECURED 144A 10/42 4	Debt securities	1,055	984
	HEINZ (H.J.) FINANCE CO COMPANY GUAR 144A 08/39 7.125	Debt securities	7,582	7,327
	HELLAS II SUBORDINATED 144A 01/15 0.0000	Debt securities	4	-
	HERSHEY COMPANY SR UNSECURED 05/23 2.625	Debt securities	1,516	1,472
	HERSHEY COMPANY SR UNSECURED 12/20 4.125	Debt securities	2,493	2,607
	HESS CORP SR UNSECURED 01/40 6	Debt securities	4,991	5,416
	HESS CORP SR UNSECURED 02/19 8.125	Debt securities	1,869	1,769
	HESS CORP SR UNSECURED 02/41 5.6	Debt securities	1,375	1,352
	HESS CORP SR UNSECURED 03/33 7.125	Debt securities	983	1,081
	HESS CORP SR UNSECURED 07/24 3.5	Debt securities	1,172	1,167
	HESS CORP SR UNSECURED 08/31 7.3	Debt securities	917	1,031
	HEWLETT PACKARD CO SR UNSECURED 06/21 4.3	Debt securities	8,698	9,148
	HEWLETT PACKARD CO SR UNSECURED 09/21 4.375	Debt securities	669	715
	HEWLETT PACKARD CO SR UNSECURED 09/22 4.05	Debt securities	4,345	4,517
	HEWLETT PACKARD CO SR UNSECURED 09/41 6	Debt securities	4,044	4,474
	HEWLETT PACKARD CO SR UNSECURED 12/20 3.75	Debt securities	10,322	10,783
	HEWLETT PACKARD CO SR UNSECURED 12/21 4.65	Debt securities	13,589	14,018
	HIGHMARK INC SR UNSECURED 144A 05/41 6.125	Debt securities	676	682
	HIGHWOODS REALTY LP SR UNSECURED 06/21 3.2	Debt securities	6,716	6,676
	HISTORIC TW INC COMPANY GUAR 02/23 9.15	Debt securities	211	232
	HISTORIC TW INC COMPANY GUAR 05/29 6.625	Debt securities	4,706	4,781
	HJ HEINZ CO SR UNSECURED 09/21 3.125	Debt securities	1,654	1,587
	HOLCIM CAPITAL CORP COMPANY GUAR 144A 09/43 6.5	Debt securities	638	699
	HOLCIM US FINANCE SARL + 09/23 5.15	Debt securities	695	766
	HOME DEPOT INC SR UNSECURED 02/24 3.75	Debt securities	6,964	7,292
	HOME DEPOT INC SR UNSECURED 02/44 4.875	Debt securities	14,608	14,773
	HOME DEPOT INC SR UNSECURED 03/45 4.4	Debt securities	39,553	39,799
	HOME DEPOT INC SR UNSECURED 04/21 4.4	Debt securities	6,890	7,008
	HOME DEPOT INC SR UNSECURED 04/23 2.7	Debt securities	17,679	17,291
	HOME DEPOT INC SR UNSECURED 04/41 5.95	Debt securities	5,347	5,170
	HOME DEPOT INC SR UNSECURED 04/43 4.2	Debt securities	24,293	23,625
	HOME DEPOT INC SR UNSECURED 09/20 3.95	Debt securities	2,666	2,719
	HOME DEPOT INC SR UNSECURED 09/40 5.4	Debt securities	8,956	9,515
	HOME DEPOT INC SR UNSECURED 12/36 5.875	Debt securities	63,142	63,700
	HOME EQUITY MORTGAGE TRUST HEMT 2006 3 A2	Debt securities	73	45
	HOME EQUITY MORTGAGE TRUST HEMT 2006 5 A1	Debt securities	43	191
	HOME EQUITY MORTGAGE TRUST HEMT 2006 6 2A1	Debt securities	15	67
	HONEYWELL INTERNATIONAL SR UNSECURED 02/19 5	Debt securities	1,764	1,760
	HONEYWELL INTERNATIONAL SR UNSECURED 03/21 4.25	Debt securities	1,648	1,801
	HONEYWELL INTERNATIONAL SR UNSECURED 03/36 5.7	Debt securities	1,548	1,455

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	HONEYWELL INTERNATIONAL SR UNSECURED 03/37 5.7	Debt securities	1,116	1,253
	HONEYWELL INTERNATIONAL SR UNSECURED 03/41 5.375	Debt securities	9,103	9,448
	HONEYWELL INTERNATIONAL SR UNSECURED 12/23 3.35	Debt securities	795	815
	HORMEL FOODS CORP SR UNSECURED 04/21 4.125	Debt securities	678	735
	HOSPIRA INC SR UNSECURED 08/23 5.8	Debt securities	2,779	2,794
	HOSPITALITY PROP TRUST SR UNSECURED 03/24 4.65	Debt securities	249	253
	HOSPITALITY PROP TRUST SR UNSECURED 06/16 6.3	Debt securities	107	106
	HOSPITALITY PROP TRUST SR UNSECURED 06/23 4.5	Debt securities	5,598	5,675
	HOSPITALITY PROP TRUST SR UNSECURED 08/22 5	Debt securities	2,017	2,158
	HOSPITALITY PROPERTIES T SR UNSECURED 03/25 4.5	Debt securities	7,611	7,611
	HOST HOTELS + RESORTS LP SR UNSECURED 03/23 4.75	Debt securities	1,075	1,061
	HOST HOTELS + RESORTS LP SR UNSECURED 10/21 6	Debt securities	438	456
	HOST HOTELS + RESORTS LP SR UNSECURED 10/23 3.75	Debt securities	3,604	3,708
	HOUSEHOLD HOME EQUITY LOAN TRU HFCHC 2006 2 A1	Debt securities	641	675
	HOWARD HUGHES MEDICAL IN SR UNSECURED 09/23 3.5	Debt securities	3,250	3,318
	HSBC BANK PLC SR UNSECURED 144A 08/20 4.125	Debt securities	11,651	13,021
	HSBC BANK PLC SUBORDINATED 05/25 7.65	Debt securities	2,769	2,950
	HSBC BANK USA NA SUBORDINATED 01/39 7	Debt securities	8,355	9,272
	HSBC BANK USA NA SUBORDINATED 08/20 4.875	Debt securities	23,571	25,152
	HSBC BANK USA SUBORDINATED 08/35 5.625	Debt securities	8,269	8,726
	HSBC BANK USA SUBORDINATED 11/34 5.875	Debt securities	7,535	8,141
	HSBC FINANCE CORP SR SUBORDINA 01/21 6.676	Debt securities	28,843	30,632
	HSBC FINANCE CORP SR UNSECURED 06/16 VAR	Debt securities	5,768	5,838
	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR	Debt securities	2,085	2,082
	HSBC HOLDINGS PLC SR UNSECURED 01/22 4.875	Debt securities	3,035	3,137
	HSBC HOLDINGS PLC SR UNSECURED 01/42 6.1	Debt securities	1,141	1,205
	HSBC HOLDINGS PLC SR UNSECURED 03/22 4	Debt securities	17,889	18,498
	HSBC HOLDINGS PLC SR UNSECURED 04/21 5.1	Debt securities	3,374	3,477
	HSBC HOLDINGS PLC SUBORDINATED 03/24 4.25	Debt securities	8,502	8,656
	HSBC HOLDINGS PLC SUBORDINATED 03/44 5.25	Debt securities	13,498	14,170
	HSBC HOLDINGS PLC SUBORDINATED 05/32 7.625	Debt securities	5,100	5,410
	HSBC HOLDINGS PLC SUBORDINATED 05/36 6.5	Debt securities	7,524	8,217
	HSBC HOLDINGS PLC SUBORDINATED 06/38 6.8	Debt securities	35,622	40,628
	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5	Debt securities	32,703	36,859
	HSBC USA INC SR UNSECURED 06/24 3.5	Debt securities	1,245	1,251
	HSBC USA INC SUBORDINATED 07/97 7.2	Debt securities	1,449	1,436
	HSBC USA INC SUBORDINATED 09/20 5	Debt securities	2,650	2,678
	HSH NORDBANK LUXEMBOURG JR SUBORDINA 06/49 VAR	Debt securities	216	447
	HUMANA INC SR UNSECURED 06/38 8.15	Debt securities	3,105	3,345
	HUMANA INC SR UNSECURED 10/19 2.625	Debt securities	4,100	4,097
	HUMANA INC SR UNSECURED 10/24 3.85	Debt securities	6,686	6,691
	HUMANA INC SR UNSECURED 10/44 4.95	Debt securities	5,394	5,433
	HUMANA INC SR UNSECURED 12/22 3.15	Debt securities	1,109	1,093
	HUSKY ENERGY INC SR UNSECURED 04/24 4	Debt securities	4,690	4,821
	HUSKY ENERGY INC SR UNSECURED 06/19 6.15	Debt securities	3,438	3,411
	HUSKY ENERGY INC SR UNSECURED 09/17 6.2	Debt securities	4,283	4,103
	HUSKY ENERGY INC SR UNSECURED 09/37 6.8	Debt securities	1,103	1,316
	HUTCH WHAMPOA INT 11 LTD COMPANY GUAR 144A 01/17 3.5	Debt securities	790	815
	HUTCH WHAMPOA INT 11 LTD COMPANY GUAR 144A 01/22 4.625	Debt securities	9,263	9,798
	HUTCH WHAMPOA INT 12 II COMPANY GUAR 144A 11/22 3.25	Debt securities	1,816	1,792
	HYATT HOTELS CORP SR UNSECURED 08/21 5.375	Debt securities	2,389	2,686
	HYDRO QUEBEC LOCAL GOVT G 01/22 8.4	Debt securities	3,924	3,531
	HYDRO QUEBEC LOCAL GOVT G 07/24 8.05	Debt securities	4,166	4,289
	IBERDROLA INTL BV COMPANY GUAR 07/36 6.75	Debt securities	1,899	2,208
	IBERDROLA INTL BV COMPANY GUAR 09/33 6.75	Debt securities	42	50
	IBM CORP SR UNSECURED 01/28 6.5	Debt securities	2,785	3,001
	IBM CORP SR UNSECURED 02/24 3.625	Debt securities	6,051	6,123
	IBM CORP SR UNSECURED 05/19 1.875	Debt securities	1,502	1,488
	IBM CORP SR UNSECURED 05/20 1.625	Debt securities	19,850	19,156
	IBM CORP SR UNSECURED 06/42 4	Debt securities	34,904	33,507
	IBM CORP SR UNSECURED 08/22 1.875	Debt securities	2,270	2,204
	IBM CORP SR UNSECURED 08/23 3.375	Debt securities	23,412	23,828
	IBM CORP SR UNSECURED 08/27 6.22	Debt securities	6,081	5,743
	IBM CORP SR UNSECURED 10/14 0.875	Debt securities	1,838	1,841
	IBM CORP SR UNSECURED 11/19 8.375	Debt securities	8,611	7,763
	IBM CORP SR UNSECURED 11/21 2.9	Debt securities	4,039	3,983
	IBM CORP SR UNSECURED 11/39 5.6	Debt securities	11,045	11,718
	ICICI BANK LTD/BAHRAIN SR UNSECURED REGS 03/15 5.5	Debt securities	2,185	2,136
	ICICI BANK LTD/HONG KONG SR UNSECURED 144A 01/16 5	Debt securities	6,065	6,101
	IDAHO POWER CORP 1ST MORTGAGE 04/23 2.5	Debt securities	1,194	1,144
	IDAHO POWER CORP 1ST MORTGAGE 04/43 4	Debt securities	1,197	1,180
	IDAHO POWER CORP 1ST MORTGAGE 11/20 3.4	Debt securities	1,692	1,764
	ILLINOIS ST ILS 01/15 FIXED 4.421	Debt securities	1,802	1,715
	ILLINOIS ST ILS 03/19 FIXED 5.877	Debt securities	12,984	13,109
	ILLINOIS ST ILS 04/35 FIXED 6.725	Debt securities	2,788	2,903
	ILLINOIS ST ILS 06/33 FIXED 5.1	Debt securities	3,903	3,996
	ILLINOIS ST TOLL HIGHWAY AUTH ILSTRN 01/34 FIXED 6.184	Debt securities	1,234	1,260
	ILLINOIS TOOL WORKS INC SR UNSECURED 03/24 3.5	Debt securities	996	1,016
	ILLINOIS TOOL WORKS INC SR UNSECURED 09/42 3.9	Debt securities	4,832	4,632
	IMPAC SECURED ASSETS CORP. IMSA 2006 5 1A1B	Debt securities	525	1,129
	IMPERIAL TOBACCO FINANCE COMPANY GUAR 144A 02/18 2.05	Debt securities	8,742	8,715

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	IMPERIAL TOBACCO FINANCE COMPANY GUAR 144A 02/23 3.5	Debt securities	8,839	8,870
	INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	Debt securities	5,448	5,537
	INDIANA MICHIGAN POWER SR UNSECURED 03/23 3.2	Debt securities	499	498
	INDIANA MICHIGAN POWER SR UNSECURED 03/37 6.05	Debt securities	2,322	2,607
	INDIANAPOLIS PWR + LIGHT 1ST MORTGAGE 144A 11/41 4.875	Debt securities	669	743
	ING BANK NV 10/19 2.5	Debt securities	9,797	9,787
	ING BANK NV SR UNSECURED 144A 06/21 5	Debt securities	3,195	3,289
	ING BANK NV SR UNSECURED 144A 09/15 3	Debt securities	6,037	6,219
	ING BANK NV SUBORDINATED 144A 09/23 5.8	Debt securities	3,715	3,690
	ING BANK NV SUBORDINATED REGS 11/23 VAR	Debt securities	2,559	2,545
	INGERSOLL RAND GL HLD CO COMPANY GUAR 06/23 4.25	Debt securities	2,458	2,412
	INGERSOLL RAND GL HLD CO COMPANY GUAR 06/43 5.75	Debt securities	1,818	2,156
	INGERSOLL RAND GL HLD CO COMPANY GUAR 08/18 6.875	Debt securities	1,897	1,874
	INN OF THE MOUNTAIN GODS SR SECURED 144A 11/20 1.25	Debt securities	-	-
	INTEGRYS ENERGY GROUP SR UNSECURED 11/20 4.17	Debt securities	480	509
	INTEL CORP SR UNSECURED 10/21 3.3	Debt securities	9,013	8,868
	INTEL CORP SR UNSECURED 10/41 4.8	Debt securities	16,144	15,509
	INTEL CORP SR UNSECURED 12/22 2.7	Debt securities	13,571	13,253
	INTEL CORP SR UNSECURED 12/32 4	Debt securities	2,027	2,132
	INTEL CORP SR UNSECURED 12/42 4.25	Debt securities	6,898	6,909
	INTELSAT JACKSON HLDG COMPANY GUAR 08/23 5.5	Debt securities	339	334
	INTER AMERICAN DEVEL BK SR UNSECURED 01/44 4.375	Debt securities	8,623	9,824
	INTERCONTINENTALEXCHANGE COMPANY GUAR 10/23 4	Debt securities	19,551	20,442
	INTERNATIONAL PAPER CO SR UNSECURED 02/22 4.75	Debt securities	2,568	2,770
	INTERNATIONAL PAPER CO SR UNSECURED 06/18 7.95	Debt securities	3,757	3,702
	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	Debt securities	17,644	17,183
	INTERNATIONAL PAPER CO SR UNSECURED 06/38 8.7	Debt securities	1,635	1,803
	INTERNATIONAL PAPER CO SR UNSECURED 06/44 4.8	Debt securities	2,363	2,300
	INTERNATIONAL PAPER CO SR UNSECURED 08/21 7.5	Debt securities	16,523	16,463
	INTERNATIONAL PAPER CO SR UNSECURED 11/39 7.3	Debt securities	2,812	3,225
	INTERNATIONAL PAPER CO SR UNSECURED 11/41 6	Debt securities	668	762
	INTERNATIONAL TRANSMISSI 1ST MORTGAGE 144A 08/43 4.625	Debt securities	2,626	2,897
	INTERPUBLIC GROUP COS SR UNSECURED 02/23 3.75	Debt securities	6,057	6,024
	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	Debt securities	848	858
	INTERSTATE POWER + LIGHT SR UNSECURED 09/20 3.65	Debt securities	3,597	3,754
	INTERSTATE POWER + LIGHT SR UNSECURED 10/43 4.7	Debt securities	1,744	1,923
	INTESA SANPAOLO SPA COMPANY GUAR 01/16 3.125	Debt securities	1,200	1,228
	INTESA SANPAOLO SPA COMPANY GUAR 01/19 3.875	Debt securities	1,256	1,297
	INTESA SANPAOLO SPA COMPANY GUAR 01/24 5.25	Debt securities	3,353	3,603
	INTESA SANPAOLO SPA SR UNSECURED 01/18 3.875	Debt securities	11,738	12,200
	INTESA SANPAOLO SPA SR UNSECURED 144A 02/21 6.5	Debt securities	1,290	1,497
	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017	Debt securities	21,097	20,598
	INTL FLAVOR + FRAGRANCES SR UNSECURED 05/23 3.2	Debt securities	629	610
	INTL LEASE FINANCE CORP SR SECURED 144A 09/16 6.75	Debt securities	642	647
	INVESCO FINANCE PLC COMPANY GUAR 11/22 3.125	Debt securities	2,137	2,219
	INVESCO FINANCE PLC COMPANY GUAR 11/43 5.375	Debt securities	3,160	3,670
	ISRAEL ELECTRIC CORP LTD SR SECURED 144A 01/19 7.25	Debt securities	1,363	1,431
	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	Debt securities	1,163	1,161
	ITC HOLDINGS CORP SR UNSECURED 07/43 5.3	Debt securities	3,266	3,606
	JABIL CIRCUIT INC SR UNSECURED 09/22 4.7	Debt securities	800	805
	JAPAN TOBACCO INC SR UNSECURED 144A 07/18 2.1	Debt securities	16,911	17,028
	JB HUNT TRANSPRT SVCS COMPANY GUAR 03/24 3.85	Debt securities	814	837
	JEFFERIES GROUP LLC SR UNSECURED 01/43 6.5	Debt securities	3,964	4,227
	JEFFERIES GROUP LLC SR UNSECURED 04/21 6.875	Debt securities	138	175
	JEFFERIES GROUP LLC SR UNSECURED 06/27 6.45	Debt securities	1,306	1,468
	JEFFERIES GROUP LLC SR UNSECURED 07/19 8.5	Debt securities	234	247
	JERSEY CENTRAL PWR + LT SR UNSECURED 05/36 6.4	Debt securities	1,257	1,169
	JERSEY CENTRAL PWR + LT SR UNSECURED 144A 04/24 4.7	Debt securities	3,979	4,246
	JOHN DEERE CAPITAL CORP SR UNSECURED 01/17 2	Debt securities	2,079	2,041
	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7	Debt securities	16,309	15,871
	JOHN DEERE CAPITAL CORP SR UNSECURED 01/23 2.8	Debt securities	1,656	1,620
	JOHN DEERE CAPITAL CORP SR UNSECURED 03/21 2.8	Debt securities	17,302	17,403
	JOHN DEERE CAPITAL CORP SR UNSECURED 03/22 2.75	Debt securities	2,500	2,467
	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25	Debt securities	28,216	27,348
	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	Debt securities	8,394	8,457
	JOHN DEERE CAPITAL CORP SR UNSECURED 07/21 3.9	Debt securities	5,248	5,351
	JOHN DEERE CAPITAL CORP SR UNSECURED 10/21 3.15	Debt securities	2,495	2,537
	JOHN SEVIER COMB CYCLE SECURED 01/42 4.626	Debt securities	4,239	4,379
	JOHNS HOPKINS UNIVERSITY SR UNSECURED 07/53 4.083	Debt securities	2,300	2,290
	JOHNSON (S.C.) + SON INC SR UNSECURED 144A 09/40 4.8	Debt securities	4,505	5,141
	JOHNSON (S.C.) + SON INC SR UNSECURED 144A 09/44 4.35	Debt securities	2,479	2,473
	JOHNSON (S.C.) + SON INC UNSECURED 144A 05/43 4	Debt securities	13,591	13,613
	JOHNSON + JOHNSON SR UNSECURED 05/21 3.55	Debt securities	1,287	1,397
	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95	Debt securities	2,884	2,812
	JOHNSON + JOHNSON SR UNSECURED 05/41 4.85	Debt securities	2,657	3,077
	JOHNSON + JOHNSON SR UNSECURED 07/38 5.85	Debt securities	1,100	1,299
	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95	Debt securities	13,494	14,534
	JOHNSON + JOHNSON SR UNSECURED 09/20 2.95	Debt securities	1,131	1,243
	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5	Debt securities	9,832	10,311
	JOHNSON + JOHNSON SR UNSECURED 12/23 3.375	Debt securities	1,749	1,828
	JOHNSON + JOHNSON SR UNSECURED 12/33 4.375	Debt securities	11,553	12,285

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	JOHNSON + JOHNSON SR UNSECURED 12/43 4.5	Debt securities	20,497	21,973
	JOHNSON CONTROLS INC SR UNSECURED 01/36 6	Debt securities	2,044	2,358
	JOHNSON CONTROLS INC SR UNSECURED 03/20 5	Debt securities	882	926
	JOHNSON CONTROLS INC SR UNSECURED 03/21 4.25	Debt securities	943	1,016
	JOHNSON CONTROLS INC SR UNSECURED 03/41 5.7	Debt securities	464	531
	JOHNSON CONTROLS INC SR UNSECURED 07/24 3.625	Debt securities	4,733	4,695
	JOHNSON CONTROLS INC SR UNSECURED 07/44 4.625	Debt securities	462	454
	JOHNSON CONTROLS INC SR UNSECURED 07/64 4.95	Debt securities	694	678
	JOHNSON CONTROLS INC SR UNSECURED 12/21 3.75	Debt securities	4,323	4,193
	JONES LANG LASALLE INC SR UNSECURED 11/22 4.4	Debt securities	638	654
	JOY GLOBAL INC COMPANY GUAR 10/21 5.125	Debt securities	607	659
*	JP MORGAN MORTGAGE ACQUISITION JPMAC 2006 RM1 A2	Debt securities	4	7
*	JP MORGAN MORTGAGE TRUST JPMMT 2003 A2 1A1	Debt securities	450	436
*	JPMORGAN CHASE + CO SR UNSECURED 01/22 4.5	Debt securities	27,590	27,915
*	JPMORGAN CHASE + CO SR UNSECURED 01/23 3.2	Debt securities	12,217	12,105
*	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4	Debt securities	3,369	3,210
*	JPMORGAN CHASE + CO SR UNSECURED 02/17 1.35	Debt securities	4,998	4,989
*	JPMORGAN CHASE + CO SR UNSECURED 02/24 3.875	Debt securities	6,980	7,169
*	JPMORGAN CHASE + CO SR UNSECURED 02/44 4.85	Debt securities	28,411	29,552
*	JPMORGAN CHASE + CO SR UNSECURED 03/16 3.45	Debt securities	6,086	6,214
*	JPMORGAN CHASE + CO SR UNSECURED 03/20 4.95	Debt securities	2,510	2,699
*	JPMORGAN CHASE + CO SR UNSECURED 04/19 6.3	Debt securities	9,747	9,720
*	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	Debt securities	39,753	39,717
*	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	Debt securities	15,337	15,292
*	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4	Debt securities	16,382	17,078
*	JPMORGAN CHASE + CO SR UNSECURED 07/16 3.15	Debt securities	5,706	5,910
*	JPMORGAN CHASE + CO SR UNSECURED 07/20 4.4	Debt securities	20,395	21,094
*	JPMORGAN CHASE + CO SR UNSECURED 07/41 5.6	Debt securities	13,542	13,634
*	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35	Debt securities	4,192	4,383
*	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25	Debt securities	7,454	7,411
*	JPMORGAN CHASE + CO SR UNSECURED 10/20 4.25	Debt securities	22,575	23,347
*	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5	Debt securities	28,078	31,005
*	JPMORGAN CHASE + CO SUBORDINATED 05/23 3.375	Debt securities	1,822	1,863
*	JPMORGAN CHASE + CO SUBORDINATED 08/43 5.625	Debt securities	11,475	12,062
*	JPMORGAN CHASE + CO SUBORDINATED 09/24 3.875	Debt securities	26,373	25,991
	JUNTA DE CASTILLA Y LEON SR UNSECURED 02/18 6.27	Debt securities	2,005	2,229
	JUNTA DE CASTILLA Y LEON SR UNSECURED 03/19 6.505	Debt securities	2,272	2,639
	KAISER FOUNDATION HOSPIT COMPANY GUAR 04/22 3.5	Debt securities	5,554	5,610
	KAISER FOUNDATION HOSPIT COMPANY GUAR 04/42 4.875	Debt securities	14,952	16,107
	KANSAS CITY POWER + LT SR UNSECURED 03/23 3.15	Debt securities	749	748
	KANSAS CITY POWER + LT SR UNSECURED 10/41 5.3	Debt securities	2,087	2,370
	KANSAS CITY SOUTHERN MEX SR UNSECURED 05/20 2.35	Debt securities	7,336	7,038
	KANSAS CITY SOUTHERN MEX SR UNSECURED 05/23 3	Debt securities	299	285
	KANSAS CITY SOUTHERN RY COMPANY GUAR 05/43 4.3	Debt securities	447	436
	KANSAS GAS + ELECTRIC CO 1ST MORTGAGE 144A 06/19 6.7	Debt securities	2,406	2,310
	KANSAS GAS + ELECTRIC CO 1ST MORTGAGE 144A 07/44 4.3	Debt securities	758	770
	KAUPTHING BANK HF SR UNSECURED 144A 02/15 7.625	Debt securities	1,089	1,758
	KAUPTHING BANK SR UNSECURED 144A 10/11 5.75	Debt securities	662	1,104
	KAUPTHING BANK SR UNSECURED 144A 12/49 VAR	Debt securities	191	319
	KELLOGG CO SR UNSECURED 04/31 7.45	Debt securities	6,062	5,913
	KELLOGG CO SR UNSECURED 11/19 4.15	Debt securities	727	723
	KELLOGG CO SR UNSECURED 12/20 4	Debt securities	5,430	5,713
	KENNAMETAL INC SR UNSECURED 02/22 3.875	Debt securities	695	701
	KENTUCKY UTILITIES CO 1ST MORTGAGE 11/40 5.125	Debt securities	6,500	7,556
	KENTUCKY UTILITIES CO 1ST MORTGAGE 11/43 4.65	Debt securities	3,624	3,941
	KERR MCGEE CORP COMPANY GUAR 09/31 7.875	Debt securities	3,023	3,254
	KEYCORP SR UNSECURED 03/21 5.1	Debt securities	5,245	5,848
	KEYSPAN CORP SR UNSECURED 04/33 5.875	Debt securities	4,105	4,489
	KEYSPAN CORP SR UNSECURED 04/35 5.803	Debt securities	2,163	2,234
	KEYSPAN GAS EAST CORP SR UNSECURED 144A 04/41 5.819	Debt securities	9,257	11,058
	KILROY REALTY LP COMPANY GUAR 01/23 3.8	Debt securities	1,480	1,482
	KILROY REALTY LP COMPANY GUAR 06/20 6.625	Debt securities	1,058	1,058
	KILROY REALTY LP COMPANY GUAR 08/29 4.25	Debt securities	2,571	2,569
	KIMBERLY CLARK CORP SR UNSECURED 03/21 3.875	Debt securities	2,159	2,129
	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4	Debt securities	1,369	1,356
	KIMBERLY CLARK CORP SR UNSECURED 03/41 5.3	Debt securities	6,426	5,913
	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4	Debt securities	978	949
	KIMBERLY CLARK CORP SR UNSECURED 06/43 3.7	Debt securities	1,670	1,631
	KIMBERLY CLARK CORP SR UNSECURED 08/20 3.625	Debt securities	334	353
	KIMBERLY CLARK CORP SR UNSECURED 08/37 6.625	Debt securities	6,603	6,999
	KIMBERLY CLARK DE MEXICO SR UNSECURED 144A 04/24 3.8	Debt securities	6,391	6,540
	KIMCO REALTY CORP SR UNSECURED 02/18 4.3	Debt securities	1,724	1,747
	KIMCO REALTY CORP SR UNSECURED 05/17 5.7	Debt securities	1,244	1,258
	KIMCO REALTY CORP SR UNSECURED 05/21 3.2	Debt securities	4,251	4,250
	KIMCO REALTY CORP SR UNSECURED 06/23 3.125	Debt securities	3,947	3,963
	KIMCO REALTY CORP SR UNSECURED 10/19 6.875	Debt securities	498	475
	KINDER MORGAN ENER PART SR UNSECURED 01/38 6.95	Debt securities	2,839	2,957
	KINDER MORGAN ENER PART SR UNSECURED 02/18 5.95	Debt securities	262	246
	KINDER MORGAN ENER PART SR UNSECURED 02/20 6.85	Debt securities	1,073	1,056
	KINDER MORGAN ENER PART SR UNSECURED 02/23 3.45	Debt securities	5,966	5,900
	KINDER MORGAN ENER PART SR UNSECURED 02/24 4.15	Debt securities	2,844	2,815

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	KINDER MORGAN ENER PART SR UNSECURED 02/37 6.5	Debt securities	4,183	4,587
	KINDER MORGAN ENER PART SR UNSECURED 03/21 3.5	Debt securities	3,296	3,306
	KINDER MORGAN ENER PART SR UNSECURED 03/22 4.15	Debt securities	1,798	1,819
	KINDER MORGAN ENER PART SR UNSECURED 03/41 6.375	Debt securities	1,422	1,523
	KINDER MORGAN ENER PART SR UNSECURED 03/43 5	Debt securities	3,783	3,666
	KINDER MORGAN ENER PART SR UNSECURED 03/44 5.5	Debt securities	15,178	15,211
	KINDER MORGAN ENER PART SR UNSECURED 08/42 5	Debt securities	2,483	2,355
	KINDER MORGAN ENER PART SR UNSECURED 09/20 5.3	Debt securities	1,108	1,100
	KINDER MORGAN ENER PART SR UNSECURED 09/22 3.95	Debt securities	10,147	9,952
	KINDER MORGAN ENER PART SR UNSECURED 09/23 3.5	Debt securities	4,653	4,511
	KINDER MORGAN ENER PART SR UNSECURED 09/24 4.25	Debt securities	4,178	4,139
	KINDER MORGAN ENER PART SR UNSECURED 09/39 6.5	Debt securities	6,008	6,417
	KINDER MORGAN ENER PART SR UNSECURED 09/41 5.625	Debt securities	2,203	2,203
	KINDER MORGAN ENER PART SR UNSECURED 09/44 5.4	Debt securities	1,215	1,200
	KINROSS GOLD CORP COMPANY GUAR 144A 03/24 5.95	Debt securities	1,129	1,144
	KKR FINANCIAL CLO LTD KKR 2005 1A A1 144A	Debt securities	8	8
	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5	Debt securities	1,033	1,149
	KKR GROUP FINANCE CO COMPANY GUAR 144A 09/20 6.375	Debt securities	2,349	2,345
	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125	Debt securities	1,231	1,278
	KOHL S CORPORATION SR UNSECURED 02/23 3.25	Debt securities	1,010	968
	KOHL S CORPORATION SR UNSECURED 11/21 4	Debt securities	4,818	4,896
	KOHL S CORPORATION SR UNSECURED 12/23 4.75	Debt securities	748	796
	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	Debt securities	3,228	3,314
	KONINKLIJKE PHILIPS NV SR UNSECURED 03/38 6.875	Debt securities	8,644	9,375
	KONINKLIJKE PHILIPS NV SR UNSECURED 03/42 5	Debt securities	10,619	10,823
	KOREA FINANCE CORP SR UNSECURED 11/21 4.625	Debt securities	1,570	1,713
	KOREA HYDRO + NUCLEAR PO SR UNSECURED 144A 07/21 4.75	Debt securities	1,757	1,969
	KRAFT FOODS GROUP INC SR UNSECURED 02/40 6.5	Debt securities	30,152	27,370
	KRAFT FOODS GROUP INC SR UNSECURED 06/22 3.5	Debt securities	7,369	7,384
	KRAFT FOODS GROUP INC SR UNSECURED 06/42 5	Debt securities	4,236	4,344
	KROGER CO/THE COMPANY GUAR 01/20 6.15	Debt securities	244	232
	KROGER CO/THE COMPANY GUAR 07/40 5.4	Debt securities	946	1,026
	KROGER CO/THE COMPANY GUAR 09/29 8	Debt securities	1,467	1,667
	KROGER CO/THE SR UNSECURED 01/21 3.3	Debt securities	998	1,014
	KROGER CO/THE SR UNSECURED 02/24 4	Debt securities	898	924
	KROGER CO/THE SR UNSECURED 04/22 3.4	Debt securities	4,607	4,582
	KROGER CO/THE SR UNSECURED 04/42 5	Debt securities	712	739
	KROGER CO/THE SR UNSECURED 08/23 3.85	Debt securities	5,636	5,692
	KROGER CO/THE SR UNSECURED 08/43 5.15	Debt securities	2,917	3,125
	L 3 COMMUNICATIONS CORP COMPANY GUAR 05/24 3.95	Debt securities	1,535	1,528
	L BRANDS INC COMPANY GUAR 02/22 5.625	Debt securities	1,056	1,043
	L BRANDS INC COMPANY GUAR 05/20 7	Debt securities	272	285
	LAB CORP OF AMER HLDGS SR UNSECURED 08/22 3.75	Debt securities	574	582
	LABORATORY CORP OF AMER SR UNSECURED 12/15 5.625	Debt securities	225	239
	LACLEDE GAS CO 1ST MORTGAGE 08/23 3.4	Debt securities	498	505
	LACLEDE GAS CO 1ST MORTGAGE 08/43 4.625	Debt securities	597	633
	LACLEDE GROUP INC SR UNSECURED 08/44 4.7	Debt securities	4,195	4,231
	LAND O LAKES INC SR UNSECURED 144A 11/22 6	Debt securities	750	802
	LAS VEGAS VLY NV WTR DIST LVVWTR 02/31 FIXED 5	Debt securities	758	924
	LASMO (USA) INC COMPANY GUAR 11/27 7.3	Debt securities	2,250	2,287
	LAZARD GROUP LLC SR UNSECURED 11/20 4.25	Debt securities	1,203	1,262
	LBI HF SR UNSECURED 144A 08/11 6.1	Debt securities	132	463
	LEASEPLAN CORPORATION NV SR UNSECURED 144A 05/18 2.5	Debt securities	3,468	3,511
	LEASEPLAN CORPORATION NV SR UNSECURED 144A 10/17 3	Debt securities	9,218	9,174
	LEGG MASON INC SR UNSECURED 01/44 5.625	Debt securities	1,765	1,951
	LEGG MASON INC SR UNSECURED 07/24 3.95	Debt securities	449	454
	LEGGETT + PLATT INC SR UNSECURED 08/22 3.4	Debt securities	748	747
	LEHMAN BROS CAP TR VII LIMITD GUARA 11/49 VAR	Debt securities	-	-
	LEHMAN BROTHERS HOLDINGS NOTES 07/17 6.5	Debt securities	-	-
	LEHMAN BROTHERS HOLDINGS SR UNSECURED 01/12 6.625	Debt securities	295	541
	LEHMAN BROTHERS HOLDINGS SR UNSECURED 04/16 5.5	Debt securities	53	91
	LEHMAN BROTHERS HOLDINGS SR UNSECURED 07/10 4.5	Debt securities	324	332
	LEHMAN BROTHERS HOLDINGS SUBORDINATED 03/19 VAR	Debt securities	-	-
	LEHMAN BROTHERS HOLDINGS SUBORDINATED 12/17 6.75	Debt securities	2,332	-
	LEHMAN TREASURY BV 04/45 1	Debt securities	893	275
	LEND PROC SER/BLK KNGHT COMPANY GUAR 04/23 5.75	Debt securities	1,340	1,329
	LETRA TESOURO NACIONAL BILLS 01/15 0.00000	Debt securities	66	62
	LEUCADIA NATIONAL CORP SR UNSECURED 10/23 5.5	Debt securities	1,825	1,933
	LEXINGTON REALTY TRUST COMPANY GUAR 06/24 4.4	Debt securities	4,092	4,110
	LG+E AND KU ENERGY LLC SR UNSECURED 10/21 4.375	Debt securities	1,103	1,189
	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	Debt securities	2,022	2,182
	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	Debt securities	2,150	2,218
	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/42 6.5	Debt securities	4,137	4,693
	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	Debt securities	1,067	1,201
	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/23 4.25	Debt securities	6,383	6,536
	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 08/44 4.85	Debt securities	5,890	5,873
	LIBERTY MUTUAL GROUP INC SR UNSECURED 144A 03/34 7	Debt securities	316	385
	LIBERTY MUTUAL GROUP INC SR UNSECURED 144A 03/35 6.5	Debt securities	1,431	1,982
	LIBERTY MUTUAL GROUP INC SR UNSECURED 144A 08/16 6.7	Debt securities	563	551
	LIBERTY PROPERTY LP SR UNSECURED 02/24 4.4	Debt securities	3,638	3,814
	LIBERTY PROPERTY LP SR UNSECURED 06/22 4.125	Debt securities	15,226	15,707

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	LIBERTY PROPERTY LP SR UNSECURED 06/23 3.375	Debt securities	4,446	4,311
	LIBERTY PROPERTY LP SR UNSECURED 10/20 4.75	Debt securities	9,080	9,255
	LIFE TECHNOLOGIES CORP SR UNSECURED 01/16 3.5	Debt securities	3,800	3,849
	LIFE TECHNOLOGIES CORP SR UNSECURED 03/20 6	Debt securities	3,730	3,836
	LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	Debt securities	2,717	2,947
	LINCOLN NATIONAL CORP SR UNSECURED 03/22 4.2	Debt securities	670	706
	LINCOLN NATIONAL CORP SR UNSECURED 04/36 6.15	Debt securities	3,136	3,553
	LINCOLN NATIONAL CORP SR UNSECURED 06/21 4.85	Debt securities	399	442
	LINCOLN NATIONAL CORP SR UNSECURED 06/40 7	Debt securities	3,423	3,617
	LINCOLN NATIONAL CORP SR UNSECURED 07/19 8.75	Debt securities	3,097	3,158
	LINCOLN NATIONAL CORP SR UNSECURED 09/23 4	Debt securities	10,394	10,691
	LINCOLN NATIONAL CORP SR UNSECURED 10/37 6.3	Debt securities	688	869
	LLOYDS BANK PLC COMPANY GUAR 03/17 4.2	Debt securities	349	374
	LLOYDS BANK PLC COMPANY GUAR 09/19 2.35	Debt securities	5,269	5,229
	LLOYDS BANK PLC COMPANY GUAR 11/18 2.3	Debt securities	1,997	2,005
	LLOYDS BANK PLC COMPANY GUAR 144A 01/20 5.8	Debt securities	9,589	9,902
	LLOYDS BANK PLC COMPANY GUAR 144A 09/20 6.5	Debt securities	8,501	8,884
	LOCKHEED MARTIN CORP SR UNSECURED 06/40 5.72	Debt securities	1,847	1,948
	LOCKHEED MARTIN CORP SR UNSECURED 09/21 3.35	Debt securities	658	679
	LOCKHEED MARTIN CORP SR UNSECURED 09/36 6.15	Debt securities	3,115	3,395
	LOCKHEED MARTIN CORP SR UNSECURED 09/41 4.85	Debt securities	12,812	13,238
	LOCKHEED MARTIN CORP SR UNSECURED 11/19 4.25	Debt securities	3,509	3,622
	LOCKHEED MARTIN CORP SR UNSECURED 11/39 5.5	Debt securities	3,225	3,533
	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07	Debt securities	19,547	19,290
	LOEWS CORP SR UNSECURED 05/23 2.625	Debt securities	7,671	7,241
	LOEWS CORP SR UNSECURED 05/43 4.125	Debt securities	5,176	5,493
	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 4 1A1	Debt securities	520	472
	LORILLARD TOBACCO CO COMPANY GUAR 05/20 6.875	Debt securities	8,431	8,102
	LORILLARD TOBACCO CO COMPANY GUAR 05/23 3.75	Debt securities	800	787
	LORILLARD TOBACCO CO COMPANY GUAR 05/40 8.125	Debt securities	3,323	3,398
	LORILLARD TOBACCO CO COMPANY GUAR 06/19 8.125	Debt securities	5,090	5,374
	LORILLARD TOBACCO CO COMPANY GUAR 08/16 3.5	Debt securities	2,569	2,597
	LORILLARD TOBACCO CO COMPANY GUAR 08/41 7	Debt securities	2,388	2,459
	LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/42 FIXED 6.6	Debt securities	2,790	3,692
	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/39 FIXED 5.716	Debt securities	86	104
	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574	Debt securities	1,531	1,730
	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/50 FIXED 6.603	Debt securities	10,429	10,579
	LOUISIANA ST PUBLIC FACS AUTH LASFAC 02/19 FIXED OID 5.75	Debt securities	1,295	1,223
	LOUISVILLE GAS + ELEC 1ST MORTGAGE 11/40 5.125	Debt securities	1,759	1,881
	LOUISVILLE GAS + ELEC 1ST MORTGAGE 11/43 4.65	Debt securities	10,294	11,017
	LOWE S COMPANIES INC SR UNSECURED 03/29 6.5	Debt securities	1,324	1,408
	LOWE S COMPANIES INC SR UNSECURED 04/22 3.12	Debt securities	2,077	2,086
	LOWE S COMPANIES INC SR UNSECURED 04/40 5.8	Debt securities	2,253	2,220
	LOWE S COMPANIES INC SR UNSECURED 04/42 4.65	Debt securities	23,118	23,910
	LOWE S COMPANIES INC SR UNSECURED 09/23 3.875	Debt securities	1,491	1,572
	LOWE S COMPANIES INC SR UNSECURED 09/37 6.65	Debt securities	13,447	14,117
	LOWE S COMPANIES INC SR UNSECURED 09/43 5	Debt securities	7,159	7,843
	LOWE S COMPANIES INC SR UNSECURED 10/35 5.5	Debt securities	5,748	6,100
	LOWE S COMPANIES INC SR UNSECURED 10/36 5.8	Debt securities	2,913	3,080
	LOWE S COMPANIES INC SR UNSECURED 11/21 3.8	Debt securities	11,773	11,759
	LOWE S COMPANIES INC SR UNSECURED 11/41 5.125	Debt securities	11,685	11,886
	LOWE S COS INC SR UNSECURED 09/24 3.125	Debt securities	892	878
	LOWE S COS INC SR UNSECURED 09/44 4.25	Debt securities	2,403	2,348
	LYB INTL FINANCE BV COMPANY GUAR 03/44 4.875	Debt securities	7,834	7,910
	LYB INTL FINANCE BV COMPANY GUAR 07/23 4	Debt securities	3,722	3,828
	LYB INTL FINANCE BV COMPANY GUAR 07/43 5.25	Debt securities	1,468	1,562
	LYONDELLBASEL IND AS SCA COMPANY GUAR 144A 08/15 8.375	Debt securities	83	386
	LYONDELLBASELL IND NV SR UNSECURED 04/19 5	Debt securities	3,348	3,323
	LYONDELLBASELL IND NV SR UNSECURED 04/24 5.75	Debt securities	16,881	16,643
	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	Debt securities	19,913	20,008
	MACK CALI REALTY LP SR UNSECURED 04/22 4.5	Debt securities	344	346
	MACK CALI REALTY LP SR UNSECURED 05/23 3.15	Debt securities	587	542
	MACK CALI REALTY LP SR UNSECURED 08/19 7.75	Debt securities	374	448
	MACK CALI REALTY LP SR UNSECURED 12/17 2.5	Debt securities	795	811
	MACQUARIE BANK LTD SR UNSECURED 144A 06/19 2.6	Debt securities	1,674	1,674
	MACQUARIE BANK LTD SUBORDINATED 144A 04/21 6.625	Debt securities	4,867	5,202
	MACQUARIE GROUP LTD SR UNSECURED 144A 08/19 7.625	Debt securities	671	698
	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	Debt securities	5,642	5,783
	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875	Debt securities	563	592
	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	Debt securities	4,993	4,772
	MACYS RETAIL HLDGS INC COMPANY GUAR 02/43 4.3	Debt securities	468	459
	MACYS RETAIL HLDGS INC COMPANY GUAR 03/37 6.375	Debt securities	2,015	2,191
	MACYS RETAIL HLDGS INC COMPANY GUAR 04/29 6.9	Debt securities	2,309	2,420
	MACYS RETAIL HLDGS INC COMPANY GUAR 09/23 4.375	Debt securities	1,053	1,118
	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	Debt securities	4,830	4,706
	MAGELLAN MIDSTREAM PARTN SR UNSECURED 07/19 6.55	Debt securities	259	305
	MAGELLAN MIDSTREAM PARTN SR UNSECURED 10/43 5.15	Debt securities	1,520	1,622
	MAGELLAN MIDSTREAM PARTN SR UNSECURED 12/42 4.2	Debt securities	753	701
	MAGNA INTERNATIONAL INC SR UNSECURED 06/24 3.625	Debt securities	4,744	4,720
	MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	Debt securities	115	114
	MANUF + TRADERS TRUST CO SUBORDINATED 12/21 VAR	Debt securities	593	617

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	MANULIFE FINANCIAL CORP SR UNSECURED 09/15 3.4	Debt securities	3,386	3,466
	MANULIFE FINANCIAL CORP SR UNSECURED 09/20 4.9	Debt securities	1,249	1,343
	MARATHON OIL CORP SR UNSECURED 11/22 2.8	Debt securities	3,412	3,273
	MARATHON PETROLEUM CORP SR UNSECURED 03/21 5.125	Debt securities	9,894	10,133
	MARATHON PETROLEUM CORP SR UNSECURED 03/41 6.5	Debt securities	1,078	1,292
	MARATHON PETROLEUM CORP SR UNSECURED 09/24 3.625	Debt securities	10,941	10,748
	MARATHON PETROLEUM CORP SR UNSECURED 09/44 4.75	Debt securities	544	528
	MARATHON PETROLEUM CORP SR UNSECURED 09/54 5	Debt securities	3,037	2,930
	MARKEL CORPORATION SR UNSECURED 06/21 5.35	Debt securities	6,015	6,075
	MARKEL CORPORATION SR UNSECURED 07/22 4.9	Debt securities	4,430	4,477
	MARKEL CORPORATION SR UNSECURED 08/34 7.35	Debt securities	267	355
	MARKS + SPENCER PLC SR UNSECURED 144A 12/17 6.25	Debt securities	737	757
	MARKS + SPENCER PLC SR UNSECURED 144A 12/37 7.125	Debt securities	746	871
	MARRIOTT INTERNATIONAL SR UNSECURED 03/19 3	Debt securities	562	582
	MARRIOTT INTERNATIONAL SR UNSECURED 09/22 3.25	Debt securities	1,395	1,383
	MARRIOTT INTERNATIONAL SR UNSECURED 10/20 3.375	Debt securities	1,242	1,283
	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	Debt securities	1,415	1,396
	MARSH + MCLENNAN COS INC SR UNSECURED 06/24 3.5	Debt securities	998	1,003
	MARSH + MCLENNAN COS INC SR UNSECURED 07/21 4.8	Debt securities	11,117	11,487
	MARSH + MCLENNAN COS INC SR UNSECURED 09/19 2.35	Debt securities	2,418	2,408
	MARSH + MCLENNAN COS INC SR UNSECURED 10/23 4.05	Debt securities	16,478	17,344
	MARTIN MARIETTA MATERIAL SR UNSECURED 04/18 6.6	Debt securities	1,372	1,393
	MARTIN MARIETTA MATERIAL SR UNSECURED 144A 07/24 4.25	Debt securities	1,143	1,166
	MASS INSTITUTE OF TECH NOTES 07/11 5.6	Debt securities	4,526	5,523
	MASS INSTITUTE OF TECH UNSECURED 07/14 4.678	Debt securities	8,970	9,641
	MASS INSTITUTE OF TECH UNSECURED 07/38 3.959	Debt securities	2,847	2,888
	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 06/39 8.875	Debt securities	7,948	8,373
	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 12/41 5.375	Debt securities	8,912	9,082
	MASS MUTUAL LIFE SUBORDINATED 144A 11/23 7.625	Debt securities	5,137	5,452
	MASSACHUSETTS ELECTRIC SR UNSECURED 144A 11/39 5.9	Debt securities	5,966	5,620
	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 04/19 2.35	Debt securities	1,299	1,301
	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 04/24 3.6	Debt securities	3,401	3,491
	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 08/18 2.1	Debt securities	4,991	5,023
	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 10/22 2.5	Debt securities	2,184	2,116
	MASTERCARD INC SR UNSECURED 04/24 3.375	Debt securities	28,889	29,171
	MASTR ADJUSTABLE RATE MORTGAGE MARM 2003 2 3AX	Debt securities	-	-
	MASTR ADJUSTABLE RATE MORTGAGE MARM 2003 2 4AX	Debt securities	-	-
	MASTR ASSET BACKED SECURITIES MABS 2005 AB1 A4	Debt securities	477	1,192
	MATTEL INC SR UNSECURED 03/23 3.15	Debt securities	499	490
	MATTEL INC SR UNSECURED 05/19 2.35	Debt securities	15,179	15,109
	MATTEL INC SR UNSECURED 10/20 4.35	Debt securities	731	763
	MATTEL INC SR UNSECURED 10/40 6.2	Debt securities	1,438	1,530
	MATTEL INC SR UNSECURED 11/41 5.45	Debt securities	879	911
	MAXIM INTEGRATED PRODUCT SR UNSECURED 03/23 3.375	Debt securities	1,295	1,300
	MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	Debt securities	3,136	3,168
	MAYO CLINIC UNSECURED 11/47 4	Debt securities	2,200	2,120
	MCCORMICK + CO SR UNSECURED 07/21 3.9	Debt securities	518	557
	MCCORMICK + CO SR UNSECURED 09/23 3.5	Debt securities	446	462
	MCDONALD S CORP SR UNSECURED 01/22 2.625	Debt securities	3,457	3,400
	MCDONALD S CORP SR UNSECURED 02/39 5.7	Debt securities	1,666	1,662
	MCDONALD S CORP SR UNSECURED 02/42 3.7	Debt securities	17,167	16,839
	MCDONALD S CORP SR UNSECURED 03/38 6.3	Debt securities	13,764	13,601
	MCDONALD S CORP SR UNSECURED 05/21 3.625	Debt securities	6,508	6,498
	MCDONALD S CORP SR UNSECURED 05/43 3.625	Debt securities	10,425	9,454
	MCDONALD S CORP SR UNSECURED 07/20 3.5	Debt securities	2,710	2,890
	MCDONALD S CORP SR UNSECURED 07/40 4.875	Debt securities	2,714	2,730
	MCDONALD S CORP SR UNSECURED 10/37 6.3	Debt securities	11,847	11,821
	MCGRAW HILL FINANCIAL SR UNSECURED 11/37 6.55	Debt securities	2,082	1,860
	MCKESSON CORP SR UNSECURED 02/19 7.5	Debt securities	2,125	1,958
	MCKESSON CORP SR UNSECURED 03/18 1.4	Debt securities	2,774	2,728
	MCKESSON CORP SR UNSECURED 03/19 2.284	Debt securities	5,277	5,237
	MCKESSON CORP SR UNSECURED 03/21 4.75	Debt securities	5,780	5,926
	MCKESSON CORP SR UNSECURED 03/23 2.85	Debt securities	2,647	2,535
	MCKESSON CORP SR UNSECURED 03/24 3.796	Debt securities	7,320	7,276
	MCKESSON CORP SR UNSECURED 03/41 6	Debt securities	6,253	6,104
	MCKESSON CORP SR UNSECURED 03/44 4.883	Debt securities	11,396	11,713
	MCKESSON CORP SR UNSECURED 12/22 2.7	Debt securities	999	955
	MDC HOLDINGS INC COMPANY GUAR 01/24 5.5	Debt securities	518	494
	MDC HOLDINGS INC COMPANY GUAR 01/43 6	Debt securities	999	915
	MEAD JOHNSON NUTRITION C SR UNSECURED 06/44 4.6	Debt securities	3,634	3,677
	MEAD JOHNSON NUTRITION C SR UNSECURED 11/19 4.9	Debt securities	5,107	4,964
	MECCANICA HOLDINGS USA COMPANY GUAR 144A 01/40 6.25	Debt securities	2,103	2,268
	MEDCO HEALTH SOLUTIONS COMPANY GUAR 09/20 4.125	Debt securities	1,197	1,279
	MEDTRONIC INC SR UNSECURED 03/20 4.45	Debt securities	573	616
	MEDTRONIC INC SR UNSECURED 03/21 4.125	Debt securities	1,848	1,724
	MEDTRONIC INC SR UNSECURED 03/22 3.125	Debt securities	438	419
	MEDTRONIC INC SR UNSECURED 03/24 3.625	Debt securities	1,996	2,041
	MEDTRONIC INC SR UNSECURED 03/39 6.5	Debt securities	6,761	6,757
	MEDTRONIC INC SR UNSECURED 03/40 5.55	Debt securities	288	331
	MEDTRONIC INC SR UNSECURED 03/42 4.5	Debt securities	4,837	5,037
	MEDTRONIC INC SR UNSECURED 03/44 4.625	Debt securities	11,227	11,476

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	MEDTRONIC INC SR UNSECURED 04/18 1.375	Debt securities	783	778
	MEDTRONIC INC SR UNSECURED 04/23 2.75	Debt securities	24,933	23,609
	MEDTRONIC INC SR UNSECURED 04/43 4	Debt securities	15,783	14,982
	MEMORIAL SLOAN KETTERING SR UNSECURED 07/42 5	Debt securities	3,013	3,194
	MEMORIAL SLOAN KETTERING SR UNSECURED 07/52 4.125	Debt securities	4,073	4,181
	MERCATOR CLO PLC MERCT III A B1 144A	Debt securities	42	674
	MERCK + CO INC COMPANY GUAR 09/37 6.55	Debt securities	7,274	7,612
	MERCK + CO INC COMPANY GUAR 12/33 6.5	Debt securities	34,283	36,608
	MERCK + CO INC SR UNSECURED 01/21 3.875	Debt securities	6,364	6,618
	MERCK + CO INC SR UNSECURED 05/23 2.8	Debt securities	10,856	10,575
	MERCK + CO INC SR UNSECURED 05/43 4.15	Debt securities	20,138	20,015
	MERCK + CO INC SR UNSECURED 09/22 2.4	Debt securities	20,990	20,683
	MERCK + CO INC SR UNSECURED 09/42 3.6	Debt securities	13,724	13,826
	MERCK SHARP + DOHME CORP COMPANY GUAR 03/28 6.4	Debt securities	10,052	10,688
	MERCK SHARP + DOHME CORP COMPANY GUAR 06/19 5	Debt securities	1,343	1,289
	MERCK SHARP + DOHME CORP COMPANY GUAR 06/39 5.85	Debt securities	9,868	9,797
	MERCK SHARP + DOHME CORP COMPANY GUAR 12/28 5.95	Debt securities	2,478	2,336
	MERRILL LYNCH MORTGAGE INVESTO MLMI 2003 A4 1A	Debt securities	28	27
	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 A1 2A2	Debt securities	485	546
	MET GOVT NASHVILLE DAVIDSON METFAC 07/43 FIXED 6.731	Debt securities	500	642
	MET LIFE GLOB FUNDING I SECURED 144A 04/17 1.3	Debt securities	6,491	6,490
	MET LIFE GLOB FUNDING I SECURED 144A 04/19 2.3	Debt securities	2,017	1,991
	MET LIFE GLOB FUNDING I SR SECURED 144A 01/23 3	Debt securities	8,570	8,677
	MET LIFE GLOB FUNDING I SR SECURED 144A 04/22 3.875	Debt securities	7,528	7,700
	MET TRANSPRTN AUTH NY DEDICATE MTATRN 11/39 FIXED 7.336	Debt securities	2,211	2,240
	MET TRANSPRTN AUTH NY DEDICATE MTATRN 11/40 FIXED 6.089	Debt securities	1,024	1,022
	MET TRANSPRTN AUTH NY REVENUE MTATRN 11/39 FIXED 6.668	Debt securities	1,797	1,813
	METHANEX CORP SR UNSECURED 03/22 5.25	Debt securities	174	192
	METLIFE CAPITAL TRUST IV JR SUBORDINA 144A 12/67 7.875	Debt securities	3,821	4,269
	METLIFE CAPITAL TRUST X JR SUBORDINA 144A 04/68 9.25	Debt securities	20,758	23,635
	METLIFE INC JR SUBORDINA 08/69 10.75	Debt securities	3,778	4,304
	METLIFE INC JR SUBORDINA 12/66 6.4	Debt securities	5,376	5,547
	METLIFE INC SR UNSECURED 02/19 7.717	Debt securities	848	819
	METLIFE INC SR UNSECURED 02/21 4.75	Debt securities	26,744	26,686
	METLIFE INC SR UNSECURED 02/41 5.875	Debt securities	2,634	2,645
	METLIFE INC SR UNSECURED 04/24 3.6	Debt securities	33,937	34,301
	METLIFE INC SR UNSECURED 06/34 6.375	Debt securities	4,440	4,725
	METLIFE INC SR UNSECURED 06/35 5.7	Debt securities	4,785	5,283
	METLIFE INC SR UNSECURED 08/18 6.817	Debt securities	2,182	2,170
	METLIFE INC SR UNSECURED 08/42 4.125	Debt securities	2,040	2,050
	METLIFE INC SR UNSECURED 09/23 4.368	Debt securities	9,764	10,300
	METLIFE INC SR UNSECURED 11/43 4.875	Debt securities	12,817	13,577
	METLIFE INC SR UNSECURED 12/17 VAR	Debt securities	5,401	5,409
	METLIFE INC SR UNSECURED 12/22 3.048	Debt securities	931	936
	METLIFE INC SR UNSECURED 12/32 6.5	Debt securities	11,596	12,383
	METLIFE INC SR UNSECURED 12/44 4.721	Debt securities	18,842	19,111
	METROPOLITAN EDISON CO SR UNSECURED 144A 03/23 3.5	Debt securities	799	794
	MEX BONOS DESARR FIX RT BONDS 05/29 8.5	Debt securities	89	88
	MEX BONOS DESARR FIX RT BONDS 06/27 7.5	Debt securities	103	96
	MEX BONOS DESARR FIX RT BONDS 11/36 10	Debt securities	305	318
	MEXICAN UDIBONOS BONDS 11/35 4.5	Debt securities	2,975	2,809
	MEXICAN UDIBONOS BONDS 11/40 4	Debt securities	1,392	1,308
	MEXICAN UDIBONOS BONDS 11/46 4	Debt securities	2,617	2,469
	MEXICHEM SAB DE CV COMPANY GUAR 144A 09/42 6.75	Debt securities	1,893	2,141
	MEXICHEM SAB DE CV COMPANY GUAR 144A 09/44 5.875	Debt securities	992	973
	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	Debt securities	339	334
	MICROSOFT CORP SR UNSECURED 02/21 4	Debt securities	4,409	4,506
	MICROSOFT CORP SR UNSECURED 02/41 5.3	Debt securities	5,058	5,051
	MICROSOFT CORP SR UNSECURED 05/23 2.375	Debt securities	920	957
	MICROSOFT CORP SR UNSECURED 05/43 3.75	Debt securities	5,996	6,126
	MICROSOFT CORP SR UNSECURED 06/19 4.2	Debt securities	775	764
	MICROSOFT CORP SR UNSECURED 06/39 5.2	Debt securities	5,763	5,512
	MICROSOFT CORP SR UNSECURED 10/20 3	Debt securities	4,217	4,600
	MICROSOFT CORP SR UNSECURED 10/40 4.5	Debt securities	8,655	8,201
	MICROSOFT CORP SR UNSECURED 11/42 3.5	Debt securities	13,263	12,535
	MICROSOFT CORP SR UNSECURED 12/23 3.625	Debt securities	2,985	3,135
	MICROSOFT CORP SR UNSECURED 12/43 4.875	Debt securities	21,286	23,176
	MID AMERICA APARTMENTS L SR UNSECURED 06/24 3.75	Debt securities	1,742	1,725
	MID AMERICA APT LP SR UNSECURED 10/23 4.3	Debt securities	473	495
	MIDAMERICAN ENERGY CO 1ST MORTGAGE 03/19 2.4	Debt securities	2,018	2,027
	MIDAMERICAN ENERGY CO 1ST MORTGAGE 09/23 3.7	Debt securities	2,446	2,524
	MIDAMERICAN ENERGY CO 1ST MORTGAGE 09/43 4.8	Debt securities	3,384	3,719
	MIDAMERICAN ENERGY CO 1ST MORTGAGE 10/24 3.5	Debt securities	1,218	1,244
	MIDAMERICAN ENERGY CO 1ST MORTGAGE 10/36 5.8	Debt securities	13,000	14,076
	MIDAMERICAN ENERGY CO 1ST MORTGAGE 10/44 4.4	Debt securities	8,177	8,422
	MIDAMERICAN ENERGY CO 1ST MORTGAGE 11/35 5.75	Debt securities	1,033	976
	MIDAMERICAN ENERGY CO 1ST MORTGAGE 12/31 6.75	Debt securities	11,508	12,338
	MIDAMERICAN FUNDING LLC SR SECURED 03/29 6.927	Debt securities	1,435	1,635
	MIDCONTINENT EXPRESS PIP SR UNSECURED 144A 09/19 6.7	Debt securities	4,173	4,153
	MISSISSIPPI POWER CO SR UNSECURED 03/42 4.25	Debt securities	3,060	2,936
	MISSISSIPPI POWER CO SR UNSECURED 10/41 4.75	Debt securities	1,784	1,855

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	MIZUHO BANK LTD COMPANY GUAR 144A 03/18 1.85	Debt securities	2,996	2,996
	MIZUHO BANK LTD COMPANY GUAR 144A 04/19 2.45	Debt securities	21,020	20,968
	MIZUHO BANK LTD COMPANY GUAR 144A 04/24 3.75	Debt securities	4,902	5,043
	MIZUHO BANK LTD COMPANY GUAR 144A 09/19 2.65	Debt securities	4,492	4,498
	MIZUHO BANK LTD COMPANY GUAR 144A 10/22 2.95	Debt securities	1,047	1,035
	MIZUHO FIN GRP CAYMAN 3 COMPANY GUAR 144A 03/24 4.6	Debt securities	2,434	2,537
	MOHAWK INDUSTRIES INC SR UNSECURED 02/23 3.85	Debt securities	3,399	3,373
	MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5	Debt securities	688	693
	MOLSON COORS BREWING CO COMPANY GUAR 05/42 5	Debt securities	9,588	9,109
	MONDELEZ INTERNATIONAL SR UNSECURED 02/20 5.375	Debt securities	1,702	1,701
	MONDELEZ INTERNATIONAL SR UNSECURED 02/24 4	Debt securities	4,520	4,611
	MONDELEZ INTERNATIONAL SR UNSECURED 02/38 6.875	Debt securities	1,660	1,608
	MONDELEZ INTERNATIONAL SR UNSECURED 02/40 6.5	Debt securities	2,897	2,943
	MONDELEZ INTERNATIONAL SR UNSECURED 11/31 6.5	Debt securities	3,869	4,120
	MONONGAHELA POWER CO 1ST MORTGAGE 144A 04/24 4.1	Debt securities	21,050	21,900
	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4	Debt securities	1,660	1,746
	MONSANTO CO SR UNSECURED 04/38 5.875	Debt securities	3,416	3,409
	MONSANTO CO SR UNSECURED 07/21 2.75	Debt securities	12,342	12,260
	MONSANTO CO SR UNSECURED 07/22 2.2	Debt securities	200	188
	MONSANTO CO SR UNSECURED 07/24 3.375	Debt securities	14,127	14,061
	MONSANTO CO SR UNSECURED 07/34 4.2	Debt securities	17,039	17,153
	MONSANTO CO SR UNSECURED 07/42 3.6	Debt securities	4,815	4,926
	MONSANTO CO SR UNSECURED 07/44 4.4	Debt securities	13,696	13,681
	MONSANTO CO SR UNSECURED 07/64 4.7	Debt securities	13,616	13,673
	MONSANTO CO SR UNSECURED 08/25 5.5	Debt securities	5,052	4,749
	MONSANTO CO SR UNSECURED 11/43 4.65	Debt securities	1,999	2,047
	MOODY S CORPORATION SR UNSECURED 02/24 4.875	Debt securities	3,660	3,926
	MOODY S CORPORATION SR UNSECURED 07/19 2.75	Debt securities	1,568	1,573
	MOODY S CORPORATION SR UNSECURED 07/44 5.25	Debt securities	6,363	6,603
	MOODY S CORPORATION SR UNSECURED 09/22 4.5	Debt securities	794	844
*	MORGAN STANLEY CAPITAL I TRUST MSC 2007 HQ11 AM	Debt securities	102	108
*	MORGAN STANLEY CAPITAL I TRUST MSC 2007 HQ13 AM	Debt securities	45	48
*	MORGAN STANLEY CAPITAL INC MSAC 2003 HE3 M1	Debt securities	434	518
*	MORGAN STANLEY MORTGAGE LOAN T MSM 2007 14AR 1A3	Debt securities	123	242
*	MORGAN STANLEY SR UNSECURED 01/15 4.1	Debt securities	1,879	1,907
*	MORGAN STANLEY SR UNSECURED 01/19 2.5	Debt securities	6,451	6,475
*	MORGAN STANLEY SR UNSECURED 01/20 5.5	Debt securities	17,330	18,549
*	MORGAN STANLEY SR UNSECURED 01/21 5.75	Debt securities	15,446	15,708
*	MORGAN STANLEY SR UNSECURED 02/23 3.75	Debt securities	15,838	16,124
*	MORGAN STANLEY SR UNSECURED 03/17 4.75	Debt securities	824	887
*	MORGAN STANLEY SR UNSECURED 04/18 6.625	Debt securities	3,547	3,665
*	MORGAN STANLEY SR UNSECURED 04/24 3.875	Debt securities	10,150	10,202
*	MORGAN STANLEY SR UNSECURED 04/32 7.25	Debt securities	6,827	7,307
*	MORGAN STANLEY SR UNSECURED 05/19 7.3	Debt securities	20,434	20,453
*	MORGAN STANLEY SR UNSECURED 07/19 2.375	Debt securities	7,467	7,381
*	MORGAN STANLEY SR UNSECURED 07/20 5.5	Debt securities	2,867	3,161
*	MORGAN STANLEY SR UNSECURED 07/21 5.5	Debt securities	24,680	26,491
*	MORGAN STANLEY SR UNSECURED 07/42 6.375	Debt securities	46,788	50,019
*	MORGAN STANLEY SR UNSECURED 08/17 6.25	Debt securities	35,420	35,644
*	MORGAN STANLEY SR UNSECURED 09/19 5.625	Debt securities	22,007	23,407
*	MORGAN STANLEY SR UNSECURED 11/14 4.2	Debt securities	1,740	1,677
*	MORGAN STANLEY SR UNSECURED 12/17 5.95	Debt securities	2,408	2,531
*	MORGAN STANLEY SUBORDINATED 05/23 4.1	Debt securities	7,761	7,838
*	MORGAN STANLEY SUBORDINATED 09/26 4.35	Debt securities	17,230	16,963
*	MORGAN STANLEY SUBORDINATED 11/22 4.875	Debt securities	27,038	27,672
*	MORGAN STANLEY SUBORDINATED 11/25 5	Debt securities	5,087	5,278
	MOSAIC CO SR UNSECURED 11/21 3.75	Debt securities	2,992	3,074
	MOSAIC CO SR UNSECURED 11/23 4.25	Debt securities	4,980	5,121
	MOSAIC CO SR UNSECURED 11/33 5.45	Debt securities	1,225	1,360
	MOSAIC CO SR UNSECURED 11/43 5.625	Debt securities	1,163	1,272
	MOSAIC GLOBAL HOLDINGS COMPANY GUAR 08/18 7.375	Debt securities	1,809	1,698
	MOTIVA ENTERPRISES LLC SR UNSECURED 144A 01/20 5.75	Debt securities	2,291	2,277
	MOTIVA ENTERPRISES LLC SR UNSECURED 144A 01/40 6.85	Debt securities	5,144	5,189
	MOTOROLA SOLUTIONS INC SR UNSECURED 05/22 3.75	Debt securities	2,908	2,895
	MOTOROLA SOLUTIONS INC SR UNSECURED 09/24 4	Debt securities	7,133	7,101
	MOTOROLA SOLUTIONS INC SR UNSECURED 09/44 5.5	Debt securities	1,798	1,781
	MUFG UNION BANK NA SR UNSECURED 09/18 2.625	Debt securities	9,038	8,946
	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.637	Debt securities	2,472	2,772
	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.655	Debt securities	3,690	3,689
	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 7.055	Debt securities	1,375	1,631
	MURPHY OIL CORP SR UNSECURED 12/22 3.7	Debt securities	2,196	2,151
	MURPHY OIL CORP SR UNSECURED 12/42 5.125	Debt securities	4,692	4,650
	MURPHY OIL CORPORATION SR UNSECURED 05/29 7.05	Debt securities	1,890	1,948
	MUTUAL OF OMAHA INS CO SUBORDINATED 144A 07/54 VAR	Debt securities	900	899
	MYLAN INC COMPANY GUAR 144A 01/23 3.125	Debt securities	4,666	4,657
	MYLAN INC COMPANY GUAR 144A 07/20 7.875	Debt securities	3,405	3,272
	MYLAN INC SR UNSECURED 03/19 2.55	Debt securities	13,966	13,922
	MYLAN INC SR UNSECURED 11/23 4.2	Debt securities	3,444	3,464
	MYLAN INC SR UNSECURED 11/43 5.4	Debt securities	1,704	1,768
	N TX TOLLWAY AUTH REVENUE NRTTRN 01/49 FIXED 6.718	Debt securities	3,309	3,683
	NABORS INDUSTRIES INC COMPANY GUAR 09/20 5	Debt securities	3,329	3,542

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	NABORS INDUSTRIES INC COMPANY GUAR 09/21 4.625	Debt securities	3,889	4,084
	NARRAGANSETT ELECTRIC SR UNSECURED 144A 03/20 4.534	Debt securities	2,345	2,342
	NARRAGANSETT ELECTRIC SR UNSECURED 144A 12/42 4.17	Debt securities	5,203	5,337
	NATIONAL AUSTRALIA BK LT SR UNSECURED 01/23 3	Debt securities	798	783
	NATIONAL CITY CORP SUBORDINATED 05/19 6.875	Debt securities	3,407	3,448
	NATIONAL FUEL GAS CO SR UNSECURED 03/23 3.75	Debt securities	499	495
	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	Debt securities	1,811	1,719
	NATIONAL OILWELL VARCO I SR UNSECURED 12/42 3.95	Debt securities	19,465	18,895
	NATIONAL RETAIL PROP INC SR UNSECURED 06/24 3.9	Debt securities	649	652
	NATIONAL RURAL UTIL COOP COLLATERAL T 02/22 3.05	Debt securities	2,299	2,241
	NATIONAL RURAL UTIL COOP COLLATERAL T 06/20 2.35	Debt securities	9,576	9,528
	NATIONAL RURAL UTIL COOP SR SECURED 11/32 4.023	Debt securities	7,581	7,618
	NATIONAL RURAL UTIL COOP SR SECURED 144A 11/32 4.023	Debt securities	4,677	4,700
	NATIONWIDE FINANCIAL SER JR SUBORDINA 05/67 6.75	Debt securities	1,065	1,191
	NATIONWIDE MUTUAL INSURA SR SUBORDINA 144A 08/39 9.375	Debt securities	19,979	23,124
	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 04/44 4.95	Debt securities	2,869	2,970
	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 12/31 8.25	Debt securities	1,374	1,759
	NATL RETAIL PROPERTIES SR UNSECURED 04/23 3.3	Debt securities	543	580
	NATL RETAIL PROPERTIES SR UNSECURED 10/22 3.8	Debt securities	1,227	1,249
	NAVIENT CORP SR UNSECURED 03/20 8	Debt securities	7,352	7,344
	NAVIENT CORP SR UNSECURED 06/18 8.45	Debt securities	7,927	7,538
	NAVIENT CORP SR UNSECURED 06/19 4.875	Debt securities	4,771	4,800
	NAVIENT CORP SR UNSECURED 08/33 5.625	Debt securities	5,261	5,016
	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 01/43 4.45	Debt securities	2,430	2,406
	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/20 5.15	Debt securities	22,962	23,134
	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	Debt securities	9,444	10,056
	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/40 6.4	Debt securities	5,098	6,375
	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/41 5.95	Debt securities	11,886	13,064
	NESTLE HOLDINGS INC COMPANY GUAR REGS 01/20 2.125	Debt securities	1,803	1,789
	NESTLE PURINA PETCARE CO SR UNSECURED 06/25 7.875	Debt securities	971	1,124
	NETAPP INC SR UNSECURED 06/21 3.375	Debt securities	8,211	8,285
	NETWORK COMMUNICATIONS I SR UNSECURED 144A 01/20 8.6	Debt securities	320	385
	NEVADA POWER CO GENL REF MOR 03/19 7.125	Debt securities	769	784
	NEVADA POWER CO GENL REF MOR 04/36 6.65	Debt securities	3,908	3,810
	NEVADA POWER CO GENL REF MOR 05/18 6.5	Debt securities	215	244
	NEVADA POWER CO GENL REF MOR 05/41 5.45	Debt securities	1,097	1,151
	NEVADA POWER CO GENL REF MOR 07/37 6.75	Debt securities	5,045	4,997
	NEVADA POWER CO GENL REF MOR 09/40 5.375	Debt securities	3,551	3,838
	NEW CINGULAR WIRELESS SV SR UNSECURED 03/31 8.75	Debt securities	6,994	7,426
	NEW JERSEY ST TRANSPRTN TRUST NJSTRN 12/40 FIXED 6.561	Debt securities	1,372	1,279
	NEW JERSEY ST TURNPIKE AUTH NJSTRN 01/40 FIXED 7.414	Debt securities	5,715	5,914
	NEW JERSEY ST TURNPIKE AUTH NJSTRN 01/41 FIXED 7.102	Debt securities	11,033	12,565
	NEW YORK CITY NY MUNI WTR FIN NYCUTL 06/43 FIXED 5.44	Debt securities	1,206	1,150
	NEW YORK CITY NY TRANSITIONAL NYCGEN 08/27 FIXED 5.008	Debt securities	7,500	8,396
	NEW YORK CITY NY TRANSITIONAL NYCGEN 08/36 FIXED 5.767	Debt securities	510	627
	NEW YORK CITY NY TRANSITIONAL NYCGEN 08/37 FIXED 5.508	Debt securities	3,789	4,474
	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45	Debt securities	3,155	3,165
	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/33 5.875	Debt securities	7,317	7,603
	NEW YORK LIFE INSURANCE SUBORDINATED 144A 11/39 6.75	Debt securities	6,003	6,192
	NEW YORK NY NYC 10/37 FIXED 5.517	Debt securities	713	742
	NEW YORK ST URBAN DEV CORP REV NYSDEV 03/39 FIXED 5.77	Debt securities	2,962	3,438
	NEWCREST FINANCE PTY LTD COMPANY GUAR 144A 11/41 5.75	Debt securities	3,381	2,937
	NEWELL RUBBERMAID INC SR UNSECURED 06/22 4	Debt securities	598	621
	NEWELL RUBBERMAID INC SR UNSECURED 08/20 4.7	Debt securities	729	786
	NEWMARKET CORP COMPANY GUAR 12/22 4.1	Debt securities	399	400
	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	Debt securities	2,174	2,012
	NEWMONT MINING CORP COMPANY GUAR 03/42 4.875	Debt securities	947	805
	NEWMONT MINING CORP COMPANY GUAR 10/39 6.25	Debt securities	6,851	6,313
	NEXEN ENERGY ULC COMPANY GUAR 05/37 6.4	Debt securities	5,049	5,557
	NEXEN ENERGY ULC COMPANY GUAR 07/39 7.5	Debt securities	1,236	1,441
	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	Debt securities	5,306	5,419
	NIAGARA MOHAWK POWER SR UNSECURED 144A 08/19 4.881	Debt securities	2,509	2,394
	NIAGARA MOHAWK POWER SR UNSECURED 144A 10/24 3.508	Debt securities	4,345	4,371
	NIAGARA MOHAWK POWER SR UNSECURED 144A 10/34 4.278	Debt securities	5,000	5,036
	NIAGARA MOHAWK POWER SR UNSECURED 144A 11/22 2.721	Debt securities	19,281	18,391
	NIAGARA MOHAWK POWER SR UNSECURED 144A 11/42 4.119	Debt securities	8,570	8,431
	NIELSEN FINANCE LLC/CO COMPANY GUAR 10/20 4.5	Debt securities	299	290
	NIKE INC SR UNSECURED 05/23 2.25	Debt securities	877	832
	NIKE INC SR UNSECURED 05/43 3.625	Debt securities	1,914	1,989
	NISOURCE FINANCE CORP COMPANY GUAR 02/23 3.85	Debt securities	2,166	2,230
	NISOURCE FINANCE CORP COMPANY GUAR 02/42 5.8	Debt securities	774	898
	NISOURCE FINANCE CORP COMPANY GUAR 02/43 5.25	Debt securities	2,522	2,721
	NISOURCE FINANCE CORP COMPANY GUAR 02/44 4.8	Debt securities	2,793	2,849
	NISOURCE FINANCE CORP COMPANY GUAR 02/45 5.65	Debt securities	447	512
	NISOURCE FINANCE CORP COMPANY GUAR 03/22 6.125	Debt securities	19,870	19,777
	NISOURCE FINANCE CORP COMPANY GUAR 06/41 5.95	Debt securities	5,516	5,741
	NISOURCE FINANCE CORP COMPANY GUAR 09/17 5.25	Debt securities	88	97
	NISOURCE FINANCE CORP COMPANY GUAR 09/20 5.45	Debt securities	113	127
	NISOURCE FINANCE CORP COMPANY GUAR 12/21 4.45	Debt securities	2,313	2,295
	NOBLE ENERGY INC SR UNSECURED 03/41 6	Debt securities	1,113	1,288
	NOBLE ENERGY INC SR UNSECURED 11/43 5.25	Debt securities	896	949

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	Debt securities	3,285	3,371
	NOBLE HOLDING INTL LTD COMPANY GUAR 03/21 4.625	Debt securities	1,224	1,174
	NOBLE HOLDING INTL LTD COMPANY GUAR 03/22 3.95	Debt securities	3,008	2,992
	NOBLE HOLDING INTL LTD COMPANY GUAR 03/41 6.05	Debt securities	2,179	2,054
	NOBLE HOLDING INTL LTD COMPANY GUAR 03/42 5.25	Debt securities	554	514
*	NOMURA HOLDINGS INC SR UNSECURED 03/20 6.7	Debt securities	2,034	2,254
	NORDEA BANK AB SR UNSECURED 144A 01/20 4.875	Debt securities	2,188	2,384
	NORDEA BANK AB SR UNSECURED 144A 01/21 4.875	Debt securities	1,338	1,333
	NORDEA BANK AB SR UNSECURED 144A 04/19 2.375	Debt securities	2,987	3,003
	NORDEA BANK AB SR UNSECURED 144A 11/14 3.7	Debt securities	2,755	2,667
	NORDEA BANK AB SUBORDINATED 144A 05/21 4.875	Debt securities	12,148	13,363
	NORDSTROM INC SR UNSECURED 01/44 5	Debt securities	16,275	17,743
	NORDSTROM INC SR UNSECURED 03/28 6.95	Debt securities	934	947
	NORDSTROM INC SR UNSECURED 05/20 4.75	Debt securities	1,574	1,675
	NORDSTROM INC SR UNSECURED 10/21 4	Debt securities	929	963
	NORFOLK SOUTHERN CORP SR UNSECURED 01/24 3.85	Debt securities	1,822	1,861
	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3	Debt securities	3,055	2,986
	NORFOLK SOUTHERN CORP SR UNSECURED 05/11 6	Debt securities	1,950	2,344
	NORFOLK SOUTHERN CORP SR UNSECURED 05/25 5.59	Debt securities	39	50
	NORFOLK SOUTHERN CORP SR UNSECURED 05/29 5.64	Debt securities	2,219	2,451
	NORFOLK SOUTHERN CORP SR UNSECURED 06/19 5.9	Debt securities	529	532
	NORFOLK SOUTHERN CORP SR UNSECURED 08/43 4.8	Debt securities	4,909	5,307
	NORFOLK SOUTHERN CORP SR UNSECURED 10/41 4.837	Debt securities	2,241	2,399
	NORFOLK SOUTHERN CORP SR UNSECURED 10/42 3.95	Debt securities	803	897
	NORFOLK SOUTHERN CORP SR UNSECURED 12/21 3.25	Debt securities	1,679	1,657
	NORTH SHORE LONG ISLAND SECURED 11/43 6.15	Debt securities	2,553	3,115
	NORTHEAST UTILITIES SR UNSECURED 05/23 2.8	Debt securities	7,730	7,464
	NORTHEAST UTILITIES SR UNSECURED 11/19 4.5	Debt securities	429	456
	NORTHERN STATES PWR MINN 1ST MORTGAGE 05/23 2.6	Debt securities	998	960
	NORTHERN STATES PWR MINN 1ST MORTGAGE 05/44 4.125	Debt securities	4,487	4,524
	NORTHERN STATES PWR MINN 1ST MORTGAGE 06/36 6.25	Debt securities	416	392
	NORTHERN STATES PWR MINN 1ST MORTGAGE 07/35 5.25	Debt securities	2,432	2,666
	NORTHERN STATES PWR MINN 1ST MORTGAGE 07/37 6.2	Debt securities	873	817
	NORTHERN STATES PWR MINN 1ST MORTGAGE 08/22 2.15	Debt securities	5,184	5,018
	NORTHERN STATES PWR MINN 1ST MORTGAGE 08/40 4.85	Debt securities	1,916	1,862
	NORTHERN STATES PWR MINN 1ST MORTGAGE 08/42 3.4	Debt securities	7,983	7,780
	NORTHERN STATES PWR WISC 1ST MORTGAGE 06/24 3.3	Debt securities	797	803
	NORTHERN STATES PWR WISC 1ST MORTGAGE 10/42 3.7	Debt securities	992	926
	NORTHERN TRUST COMPANY SUBORDINATED 08/18 6.5	Debt securities	1,090	1,028
	NORTHERN TRUST CORP SR UNSECURED 08/21 3.375	Debt securities	2,189	2,180
	NORTHERN TRUST CORP SR UNSECURED 11/20 3.45	Debt securities	1,468	1,547
	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95	Debt securities	1,662	1,708
	NORTHROP GRUMMAN CORP SR UNSECURED 03/21 3.5	Debt securities	2,691	2,797
	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75	Debt securities	2,737	2,960
	NORTHROP GRUMMAN CORP SR UNSECURED 08/19 5.05	Debt securities	724	712
	NORTHROP GRUMMAN CORP SR UNSECURED 08/23 3.25	Debt securities	8,426	8,469
	NORTHROP GRUMMAN CORP SR UNSECURED 11/40 5.05	Debt securities	2,347	2,549
	NORTHROP GRUMMAN SYSTEMS COMPANY GUAR 03/26 7.875	Debt securities	1,425	1,488
	NORTHWEST FLORIDA TIMBER SR SECURED 144A 03/29 4.75	Debt securities	2,206	2,178
	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 03/40 6.063	Debt securities	25,600	27,059
	NORTHWESTERN UNIVERSITY UNSECURED 12/44 4.643	Debt securities	9,500	10,572
	NORTHWESTERN UNIVERSITY UNSECURED 12/47 4.198	Debt securities	1,859	1,901
	NOTA DO TESOURO NACIONAL NOTES 08/40 6	Debt securities	352	316
	NOTA DO TESOURO NACIONAL NOTES 08/50 6	Debt securities	1,113	1,042
	NOVA CHEMICALS CORP SR UNSECURED 144A 08/23 5.25	Debt securities	1,447	1,399
	NOVANT HEALTH INC SR UNSECURED 11/43 4.371	Debt securities	4,985	4,923
	NOVARTIS CAPITAL CORP COMPANY GUAR 04/20 4.4	Debt securities	549	550
	NOVARTIS CAPITAL CORP COMPANY GUAR 05/24 3.4	Debt securities	12,496	12,697
	NOVARTIS CAPITAL CORP COMPANY GUAR 05/44 4.4	Debt securities	34,671	35,844
	NOVARTIS CAPITAL CORP COMPANY GUAR 09/22 2.4	Debt securities	6,969	6,725
	NOVARTIS CAPITAL CORP COMPANY GUAR 09/42 3.7	Debt securities	10,483	10,282
	NOVARTIS SECS INVEST LTD COMPANY GUAR 02/19 5.125	Debt securities	10,705	10,551
	NOVASTAR HOME EQUITY LOAN NHEL 2007 1 A2A1	Debt securities	28	16
	NSTAR ELECTRIC CO SR UNSECURED 03/44 4.4	Debt securities	2,731	2,864
	NSTAR ELECTRIC CO SR UNSECURED 10/22 2.375	Debt securities	1,830	1,754
	NUCOR CORP SR UNSECURED 08/23 4	Debt securities	749	768
	NUCOR CORP SR UNSECURED 09/22 4.125	Debt securities	1,629	1,651
	NUCOR CORP SR UNSECURED 12/37 6.4	Debt securities	2,586	2,483
	NV ENERGY INC SR UNSECURED 11/20 6.25	Debt securities	3,277	3,234
	NVR INC SR UNSECURED 09/22 3.95	Debt securities	1,616	1,623
	NYSE EURONEXT COMPANY GUAR 10/17 2	Debt securities	16,387	16,150
	NYU HOSPITALS CENTER SECURED 07/42 4.428	Debt securities	696	691
	NYU HOSPITALS CENTER SR SECURED 07/43 5.75	Debt securities	3,971	4,620
	O REILLY AUTOMOTIVE INC COMPANY GUAR 09/22 3.8	Debt securities	652	644
	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	Debt securities	2,197	2,266
	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	Debt securities	4,826	4,552
	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	Debt securities	2,094	2,016
	OGLETHORPE POWER CORP 1ST MORTGAGE 09/50 5.25	Debt securities	4,860	5,084
	OGLETHORPE POWER CORP 1ST MORTGAGE 11/39 5.95	Debt securities	4,419	4,329
	OGLETHORPE POWER CORP 1ST MORTGAGE 11/40 5.375	Debt securities	1,766	1,792
	OGLETHORPE POWER CORP 1ST MORTGAGE 12/42 4.2	Debt securities	876	854

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	OHIO NAT FINANCIAL SRVS SR UNSECURED 144A 04/20 6.375	Debt securities	337	389
	OHIO POWER COMPANY SR UNSECURED 02/33 6.6	Debt securities	22,045	23,054
	OHIO POWER COMPANY SR UNSECURED 03/33 6.6	Debt securities	8,182	8,367
	OHIO POWER COMPANY SR UNSECURED 10/35 5.85	Debt securities	2,242	2,416
	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8	Debt securities	1,721	1,610
	OHIO ST UNIV OHSHGR 06/40 FIXED 4.91	Debt securities	230	259
	OHIO ST WTR DEV AUTH WTR POLL OHSPOL 12/34 FIXED 4.879	Debt securities	150	167
	OKLAHOMA G+E CO SR UNSECURED 03/44 4.55	Debt securities	6,410	6,691
	OKLAHOMA G+E CO SR UNSECURED 05/41 5.25	Debt securities	1,968	2,330
	OKLAHOMA G+E CO SR UNSECURED 05/43 3.9	Debt securities	6,578	6,330
	OLD DOMIN ELECTRIC COOP SR SECURED 12/28 5.676	Debt securities	1,340	1,332
	OMNICOM GROUP INC COMPANY GUAR 05/22 3.625	Debt securities	1,691	1,688
	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	Debt securities	6,723	6,756
	OMX TIMBER FIN INV LLC 1 SECURED 144A 01/20 5.42	Debt securities	529	559
	ONCOR ELECTRIC DELIVERY SR SECURED 06/22 4.1	Debt securities	6,316	6,469
	ONCOR ELECTRIC DELIVERY SR SECURED 06/42 5.3	Debt securities	7,631	8,300
	ONCOR ELECTRIC DELIVERY SR SECURED 09/22 7	Debt securities	13,456	13,481
	ONCOR ELECTRIC DELIVERY SR SECURED 12/41 4.55	Debt securities	8,750	8,997
	ONE GAS INC SR UNSECURED 144A 02/24 3.61	Debt securities	967	989
	ONE GAS INC SR UNSECURED 144A 02/44 4.658	Debt securities	10,826	11,793
	ONEBEACON US HOLDINGS IN COMPANY GUAR 11/22 4.6	Debt securities	200	205
	ONEOK PARTNERS LP COMPANY GUAR 02/41 6.125	Debt securities	2,675	2,741
	ONEOK PARTNERS LP COMPANY GUAR 09/23 5	Debt securities	600	649
	ONEOK PARTNERS LP COMPANY GUAR 09/43 6.2	Debt securities	8,463	9,815
	ONEOK PARTNERS LP COMPANY GUAR 10/22 3.375	Debt securities	8,364	8,191
	ONEOK PARTNERS LP COMPANY GUAR 10/36 6.65	Debt securities	504	476
	ONEOK PARTNERS LP COMPANY GUAR 10/37 6.85	Debt securities	1,834	1,834
	OPTION ONE MORTGAGE LOAN TRUST OOMLT 2002 2 M2	Debt securities	2	5
	ORACLE CORP SR UNSECURED 04/38 6.5	Debt securities	19,934	19,351
	ORACLE CORP SR UNSECURED 07/19 5	Debt securities	6,929	6,565
	ORACLE CORP SR UNSECURED 07/20 3.875	Debt securities	7,252	7,603
	ORACLE CORP SR UNSECURED 07/21 2.8	Debt securities	12,553	12,494
	ORACLE CORP SR UNSECURED 07/23 3.625	Debt securities	37,661	38,485
	ORACLE CORP SR UNSECURED 07/24 3.4	Debt securities	10,993	10,965
	ORACLE CORP SR UNSECURED 07/34 4.3	Debt securities	18,532	18,619
	ORACLE CORP SR UNSECURED 07/39 6.125	Debt securities	13,675	13,352
	ORACLE CORP SR UNSECURED 07/40 5.375	Debt securities	35,474	33,907
	ORACLE CORP SR UNSECURED 07/44 4.5	Debt securities	25,429	25,333
	ORACLE CORP SR UNSECURED 10/19 2.25	Debt securities	7,492	7,469
	ORACLE CORP SR UNSECURED 10/22 2.5	Debt securities	56,893	55,875
	ORANGE + ROCKLAND UTILIT SR UNSECURED 144A 08/40 5.5	Debt securities	989	931
	ORANGE SA SR UNSECURED 01/42 5.375	Debt securities	1,528	1,672
	ORANGE SA SR UNSECURED 02/19 2.75	Debt securities	5,012	5,060
	ORANGE SA SR UNSECURED 02/44 5.5	Debt securities	5,995	6,533
	ORANGE SA SR UNSECURED 03/31 9	Debt securities	13,065	13,740
	ORANGE SA SR UNSECURED 09/21 4.125	Debt securities	5,741	5,855
	OREGON ST DEPT OF TRANSPRTN HI ORSTRN 11/34 FIXED 5.834	Debt securities	222	274
	OWENS CORNING COMPANY GUAR 06/19 9	Debt securities	3,389	3,379
	OWENS CORNING COMPANY GUAR 12/22 4.2	Debt securities	3,015	3,130
	OWENS CORNING COMPANY GUAR 12/36 7	Debt securities	1,310	1,370
	PACIFIC BELL TELEPHONE COMPANY GUAR 03/26 7.125	Debt securities	1,854	1,781
	PACIFIC GAS + ELECTRIC SR UNSECURED 01/40 5.4	Debt securities	15,690	15,687
	PACIFIC GAS + ELECTRIC SR UNSECURED 02/24 3.75	Debt securities	7,942	8,128
	PACIFIC GAS + ELECTRIC SR UNSECURED 02/38 6.35	Debt securities	6,646	7,325
	PACIFIC GAS + ELECTRIC SR UNSECURED 02/44 4.75	Debt securities	20,538	21,306
	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05	Debt securities	44,646	47,154
	PACIFIC GAS + ELECTRIC SR UNSECURED 03/37 5.8	Debt securities	10,484	10,734
	PACIFIC GAS + ELECTRIC SR UNSECURED 03/39 6.25	Debt securities	1,434	1,591
	PACIFIC GAS + ELECTRIC SR UNSECURED 04/42 4.45	Debt securities	17,430	17,303
	PACIFIC GAS + ELECTRIC SR UNSECURED 05/21 4.25	Debt securities	5,623	5,646
	PACIFIC GAS + ELECTRIC SR UNSECURED 06/23 3.25	Debt securities	3,933	3,931
	PACIFIC GAS + ELECTRIC SR UNSECURED 06/43 4.6	Debt securities	12,609	13,041
	PACIFIC GAS + ELECTRIC SR UNSECURED 08/22 2.45	Debt securities	598	569
	PACIFIC GAS + ELECTRIC SR UNSECURED 08/24 3.4	Debt securities	11,197	11,123
	PACIFIC GAS + ELECTRIC SR UNSECURED 08/42 3.75	Debt securities	7,504	7,556
	PACIFIC GAS + ELECTRIC SR UNSECURED 09/21 3.25	Debt securities	16,687	16,572
	PACIFIC GAS + ELECTRIC SR UNSECURED 10/18 8.25	Debt securities	4,569	4,175
	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5	Debt securities	10,778	11,009
	PACIFIC GAS + ELECTRIC SR UNSECURED 11/23 3.85	Debt securities	16,127	16,629
	PACIFIC GAS + ELECTRIC SR UNSECURED 11/43 5.125	Debt securities	3,095	3,454
	PACIFIC GAS + ELECTRIC SR UNSECURED 12/41 4.5	Debt securities	997	1,015
	PACIFIC LIFE INSURANCE C SUBORDINATED 144A 06/39 9.25	Debt securities	37,005	42,792
	PACIFIC LIFECORP SR UNSECURED 144A 01/43 5.125	Debt securities	5,324	5,713
	PACIFICORP 1ST MORTGAGE 01/39 6	Debt securities	19,087	20,133
	PACIFICORP 1ST MORTGAGE 02/22 2.95	Debt securities	3,418	3,441
	PACIFICORP 1ST MORTGAGE 02/42 4.1	Debt securities	11,056	11,124
	PACIFICORP 1ST MORTGAGE 04/24 3.6	Debt securities	2,583	2,655
	PACIFICORP 1ST MORTGAGE 04/37 5.75	Debt securities	9,965	10,184
	PACIFICORP 1ST MORTGAGE 06/21 3.85	Debt securities	1,797	1,930
	PACIFICORP 1ST MORTGAGE 06/23 2.95	Debt securities	9,972	9,888
	PACIFICORP 1ST MORTGAGE 08/36 6.1	Debt securities	9,071	8,962

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	PACIFICORP 1ST MORTGAGE 10/37 6.25	Debt securities	14,280	15,001
	PACKAGING CORP OF AMERIC SR UNSECURED 09/24 3.65	Debt securities	1,047	1,031
	PARKER HANNIFIN CORP SR UNSECURED 09/22 3.5	Debt securities	1,319	1,247
	PECO ENERGY CO 1ST MORTGAGE 09/22 2.375	Debt securities	1,411	1,344
	PECO ENERGY CO 1ST REF MORT 10/36 5.95	Debt securities	3,982	4,091
	PECO ENERGY CO 1ST REF MORT 10/43 4.8	Debt securities	11,813	13,182
	PECO ENERGY CO 1ST REF MORT 10/44 4.15	Debt securities	2,616	2,628
	PENNSYLVANIA ELECTRIC CO SR UNSECURED 04/20 5.2	Debt securities	1,417	1,409
	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/45 FIXED 5.511	Debt securities	275	319
	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/49 FIXED 5.561	Debt securities	1,940	1,891
	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/23 4.25	Debt securities	4,559	4,704
	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 07/18 2.875	Debt securities	1,343	1,356
	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 07/22 4.875	Debt securities	14,397	14,443
	PENTAIR FINANCE SA COMPANY GUAR 12/19 2.65	Debt securities	6,002	5,961
	PENTAIR INC COMPANY GUAR 05/21 5	Debt securities	948	1,045
	PEOPLE S UNITED FIN INC SR UNSECURED 12/22 3.65	Debt securities	1,316	1,324
	PEOPLES UNITED BANK SUBORDINATED 07/24 4	Debt securities	3,454	3,450
	PEPSI BOTTLING GROUP INC COMPANY GUAR 03/29 7	Debt securities	15,595	15,654
	PEPSICO INC SR UNSECURED 01/20 4.5	Debt securities	1,417	1,423
	PEPSICO INC SR UNSECURED 01/40 5.5	Debt securities	4,635	4,830
	PEPSICO INC SR UNSECURED 03/22 2.75	Debt securities	5,368	5,314
	PEPSICO INC SR UNSECURED 03/23 2.75	Debt securities	20,530	19,831
	PEPSICO INC SR UNSECURED 03/24 3.6	Debt securities	998	1,025
	PEPSICO INC SR UNSECURED 03/42 4	Debt securities	5,761	5,509
	PEPSICO INC SR UNSECURED 08/21 3	Debt securities	27,266	26,272
	PEPSICO INC SR UNSECURED 08/42 3.6	Debt securities	1,967	1,776
	PEPSICO INC SR UNSECURED 11/18 7.9	Debt securities	2,667	2,456
	PEPSICO INC SR UNSECURED 11/40 4.875	Debt securities	10,612	10,515
	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45	Debt securities	7,512	7,503
	PERNOD RICARD SA SR UNSECURED 144A 01/42 5.5	Debt securities	2,900	2,754
	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	Debt securities	3,636	3,644
	PERRIGO CO PLC COMPANY GUAR 144A 11/23 4	Debt securities	4,083	4,171
	PERRIGO CO PLC COMPANY GUAR 144A 11/43 5.3	Debt securities	1,140	1,236
	PETRO CANADA SR UNSECURED 05/35 5.95	Debt securities	2,942	3,355
	PETRO CANADA SR UNSECURED 05/38 6.8	Debt securities	4,730	5,033
	PETRO CANADA SR UNSECURED 10/21 9.25	Debt securities	1,446	1,481
	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25	Debt securities	3,748	4,085
	PETROBRAS GLOBAL FINANCE COMPANY GUAR 05/16 2	Debt securities	2,390	2,400
	PETROBRAS GLOBAL FINANCE COMPANY GUAR 05/43 5.625	Debt securities	1,900	1,772
	PETROBRAS INTL FIN CO COMPANY GUAR 01/16 3.875	Debt securities	7,857	8,056
	PETROBRAS INTL FIN CO COMPANY GUAR 01/20 5.75	Debt securities	4,081	3,981
	PETROBRAS INTL FIN CO COMPANY GUAR 01/21 5.375	Debt securities	1,275	1,283
	PETROBRAS INTL FIN CO COMPANY GUAR 01/41 6.75	Debt securities	1,691	1,532
	PETROBRAS INTL FIN CO COMPANY GUAR 03/18 5.875	Debt securities	5,511	5,517
	PETROBRAS INTL FIN CO COMPANY GUAR 03/19 7.875	Debt securities	13,421	12,694
	PETROLEOS MEXICANOS COMPANY GUAR 01/23 3.5	Debt securities	996	958
	PETROLEOS MEXICANOS COMPANY GUAR 03/18 5.75	Debt securities	846	1,002
	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625	Debt securities	1,173	1,207
	PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5	Debt securities	10,638	11,421
	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5	Debt securities	12,051	11,918
	PETROLEOS MEXICANOS COMPANY GUAR 144A 01/24 4.875	Debt securities	303	320
	PETROLEOS MEXICANOS COMPANY GUAR 144A 01/45 6.375	Debt securities	12,164	13,576
	PETROLEOS MEXICANOS SR UNSECURED 12/23 8.625	Debt securities	301	312
	PFIZER INC SR UNSECURED 03/19 6.2	Debt securities	19,898	18,984
	PFIZER INC SR UNSECURED 03/39 7.2	Debt securities	52,208	52,945
	PFIZER INC SR UNSECURED 05/19 2.1	Debt securities	6,488	6,478
	PFIZER INC SR UNSECURED 05/24 3.4	Debt securities	5,483	5,492
	PFIZER INC SR UNSECURED 05/44 4.4	Debt securities	8,431	8,521
	PFIZER INC SR UNSECURED 06/23 3	Debt securities	8,856	8,897
	PFIZER INC SR UNSECURED 06/43 4.3	Debt securities	17,504	17,662
	PG+E CORP SR UNSECURED 03/19 2.4	Debt securities	1,500	1,502
	PHARMACIA CORP COMPANY GUAR 12/28 6.6	Debt securities	3,939	4,039
	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5	Debt securities	3,448	3,681
	PHILIP MORRIS INTL INC SR UNSECURED 03/23 2.625	Debt securities	1,864	1,917
	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5	Debt securities	13,121	12,982
	PHILIP MORRIS INTL INC SR UNSECURED 03/43 4.125	Debt securities	13,180	12,755
	PHILIP MORRIS INTL INC SR UNSECURED 05/16 2.5	Debt securities	17,564	17,189
	PHILIP MORRIS INTL INC SR UNSECURED 05/21 4.125	Debt securities	5,966	6,479
	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375	Debt securities	18,871	18,687
	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5	Debt securities	3,827	3,811
	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875	Debt securities	15,861	15,184
	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	Debt securities	24,986	25,097
	PHILIP MORRIS INTL INC SR UNSECURED 11/23 3.6	Debt securities	7,086	7,012
	PHILIP MORRIS INTL INC SR UNSECURED 11/41 4.375	Debt securities	25,321	24,605
	PHILIP MORRIS INTL INC SR UNSECURED 11/43 4.875	Debt securities	9,305	9,770
	PHILLIPS 66 COMPANY GUAR 04/22 4.3	Debt securities	6,951	7,230
	PHILLIPS 66 COMPANY GUAR 05/42 5.875	Debt securities	964	1,114
	PIEDMONT OPERATING PARTN COMPANY GUAR 03/24 4.45	Debt securities	5,754	5,860
	PIONEER NATURAL RESOURCE SR UNSECURED 01/20 7.5	Debt securities	9,429	10,094
	PIONEER NATURAL RESOURCE SR UNSECURED 01/28 7.2	Debt securities	504	514
	PIONEER NATURAL RESOURCE SR UNSECURED 05/18 6.875	Debt securities	5,775	5,488

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	PIONEER NATURAL RESOURCE SR UNSECURED 07/22 3.95	Debt securities	1,891	1,901
	PLAINS ALL AMER PIPELINE SR UNSECURED 01/20 5.75	Debt securities	414	426
	PLAINS ALL AMER PIPELINE SR UNSECURED 01/23 2.85	Debt securities	8,116	8,278
	PLAINS ALL AMER PIPELINE SR UNSECURED 01/43 4.3	Debt securities	3,431	3,311
	PLAINS ALL AMER PIPELINE SR UNSECURED 02/21 5	Debt securities	2,185	2,356
	PLAINS ALL AMER PIPELINE SR UNSECURED 05/19 8.75	Debt securities	815	856
	PLAINS ALL AMER PIPELINE SR UNSECURED 06/22 3.65	Debt securities	12,105	12,400
	PLAINS ALL AMER PIPELINE SR UNSECURED 06/42 5.15	Debt securities	3,446	3,582
	PLAINS ALL AMER PIPELINE SR UNSECURED 06/44 4.7	Debt securities	1,060	1,053
	PLAINS ALL AMER PIPELINE SR UNSECURED 10/23 3.85	Debt securities	649	660
	PLAINS ALL AMER PIPELINE SR UNSECURED 11/24 3.6	Debt securities	2,945	2,895
	PLUM CREEK TIMBERLANDS COMPANY GUAR 03/23 3.25	Debt securities	893	865
	PNC BANK NA SR UNSECURED 07/19 2.25	Debt securities	5,428	5,418
	PNC BANK NA SUBORDINATED 01/23 2.95	Debt securities	1,732	1,698
	PNC BANK NA SUBORDINATED 11/22 2.7	Debt securities	6,183	5,899
	PNC FINANCIAL SERVICES SR UNSECURED 11/22 VAR	Debt securities	3,511	3,378
	PNC FINANCIAL SERVICES SUBORDINATED 04/24 3.9	Debt securities	7,551	7,525
	PNC FUNDING CORP COMPANY GUAR 02/20 5.125	Debt securities	1,802	1,770
	PNC FUNDING CORP COMPANY GUAR 03/22 3.3	Debt securities	24,192	24,453
	PNC FUNDING CORP COMPANY GUAR 06/19 6.7	Debt securities	246	259
	PNC FUNDING CORP COMPANY GUAR 08/20 4.375	Debt securities	2,705	2,965
	POLAR TANKERS INC COMPANY GUAR 144A 05/37 5.951	Debt securities	1,395	1,566
	PORT AUTH OF NEW YORK NEW JE PORTRN 08/46 FIXED 4.96	Debt securities	1,000	1,104
	PORT AUTH OF NEW YORK NEW JE PORTRN 08/46 FIXED 5.31	Debt securities	4,400	4,737
	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458	Debt securities	1,519	1,495
	PORT AUTH OF NEW YORK NEW JE PORTRN 11/30 FIXED 5.75	Debt securities	1,160	1,486
	PORT AUTH OF NEW YORK NEW JE PORTRN 11/40 FIXED 5.647	Debt securities	1,262	1,206
	PORT AUTH OF NEW YORK NEW JE PORTRN 12/24 FIXED 5.859	Debt securities	4,525	5,478
	PORT AUTH OF NEW YORK NEW JE PORTRN 12/29 FIXED 6.04	Debt securities	999	1,016
	POST APARTMENT HOMES LP SR UNSECURED 12/22 3.375	Debt securities	3,043	2,978
	POSTAL SQUARE LP US GOVT GUAR 06/22 6.5	Debt securities	1,019	1,124
	POSTAL SQUARE LP US GOVT GUAR 06/22 8.95	Debt securities	339	385
	POTASH CORP SASKATCHEWAN SR UNSECURED 03/20 4.875	Debt securities	815	779
	POTASH CORP SASKATCHEWAN SR UNSECURED 03/24 3.625	Debt securities	5,947	6,109
	POTASH CORP SASKATCHEWAN SR UNSECURED 12/36 5.875	Debt securities	2,859	2,836
	POTASH CORP SASKATCHEWAN SR UNSECURED 12/40 5.625	Debt securities	675	829
	POTOMAC ELECTRIC POWER 1ST MORTGAGE 03/24 3.6	Debt securities	679	699
	POTOMAC ELECTRIC POWER 1ST MORTGAGE 03/43 4.15	Debt securities	1,195	1,221
	POTOMAC ELECTRIC POWER 1ST MORTGAGE 11/37 6.5	Debt securities	5,399	5,310
	POTOMAC ELECTRIC POWER 1ST MORTGAGE 11/43 4.95	Debt securities	993	1,144
	POTOMAC ELECTRIC POWER 1ST MORTGAGE 12/38 7.9	Debt securities	569	572
	PPG INDUSTRIES INC SR UNSECURED 08/22 2.7	Debt securities	750	726
	PPG INDUSTRIES INC SR UNSECURED 11/20 3.6	Debt securities	4,682	4,717
	PPG INDUSTRIES INC SR UNSECURED 11/40 5.5	Debt securities	1,657	1,979
	PPL CAPITAL FUNDING INC COMPANY GUAR 03/24 3.95	Debt securities	7,282	7,376
	PPL CAPITAL FUNDING INC COMPANY GUAR 06/22 4.2	Debt securities	150	160
	PPL CAPITAL FUNDING INC COMPANY GUAR 06/23 3.4	Debt securities	299	296
	PPL CAPITAL FUNDING INC COMPANY GUAR 06/43 4.7	Debt securities	2,043	2,101
	PPL ELECTRIC UTILITIES 1ST MORTGAGE 06/44 4.125	Debt securities	6,332	6,444
	PPL ELECTRIC UTILITIES 1ST MORTGAGE 07/41 5.2	Debt securities	1,837	1,951
	PPL ELECTRIC UTILITIES 1ST MORTGAGE 07/43 4.75	Debt securities	8,628	9,412
	PPL ELECTRIC UTILITIES 1ST MORTGAGE 09/21 3	Debt securities	1,613	1,645
	PPL ELECTRIC UTILITIES 1ST MORTGAGE 09/22 2.5	Debt securities	399	390
	PPL WEM HOLDINGS LTD SR UNSECURED 144A 05/21 5.375	Debt securities	1,543	1,572
	PRAXAIR INC SR UNSECURED 02/22 2.45	Debt securities	1,575	1,534
	PRAXAIR INC SR UNSECURED 02/23 2.7	Debt securities	20,568	20,105
	PRAXAIR INC SR UNSECURED 03/21 4.05	Debt securities	1,081	1,154
	PRAXAIR INC SR UNSECURED 08/22 2.2	Debt securities	934	906
	PRAXAIR INC SR UNSECURED 09/21 3	Debt securities	956	946
	PRAXAIR INC SR UNSECURED 11/42 3.55	Debt securities	1,441	1,360
	PRECISION CASTPARTS CORP SR UNSECURED 01/23 2.5	Debt securities	1,342	1,290
	PRECISION CASTPARTS CORP SR UNSECURED 01/43 3.9	Debt securities	1,202	1,156
	PREFERRED RESIDENTIAL SECURITI PRS 7 A2 REGS	Debt securities	445	509
	PRES + FELLOWS OF HARVAR UNSECURED 10/37 3.619	Debt securities	12,968	13,009
	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625	Debt securities	3,435	3,101
	PRES + FELLOWS OF HARVAR UNSECURED 144A 01/39 6.5	Debt securities	251	254
	PRICOA GLOBAL FUNDING 1 SECURED 144A 05/19 2.2	Debt securities	7,500	7,400
	PRICOA GLOBAL FUNDING 1 SR SECURED 144A 05/18 1.6	Debt securities	3,091	3,098
	PRIDE INTERNATIONAL INC COMPANY GUAR 06/19 8.5	Debt securities	1,392	1,487
	PRIDE INTERNATIONAL INC COMPANY GUAR 08/20 6.875	Debt securities	7,560	7,663
	PRIDE INTERNATIONAL INC COMPANY GUAR 08/40 7.875	Debt securities	3,219	3,234
	PRINCIPAL FINANCIAL GROU COMPANY GUAR 05/19 8.875	Debt securities	8,250	7,744
	PRINCIPAL FINANCIAL GROU COMPANY GUAR 05/23 3.125	Debt securities	499	487
	PRINCIPAL FINANCIAL GROU COMPANY GUAR 05/43 4.35	Debt securities	499	493
	PRINCIPAL FINANCIAL GROU COMPANY GUAR 09/22 3.3	Debt securities	2,701	2,676
	PRINCIPAL FINANCIAL GROU COMPANY GUAR 09/42 4.625	Debt securities	5,590	5,680
	PRINCIPAL LFE GLB FND II SR SECURED 144A 09/19 2.375	Debt securities	2,495	2,488
	PRIVATE EXPORT FUNDING US GOVT GUAR 01/24 3.55	Debt securities	6,762	7,092
	PROCTER + GAMBLE ESOP COMPANY GUAR 01/21 9.36	Debt securities	6,380	5,929
	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3	Debt securities	2,796	2,756
	PROCTER + GAMBLE CO/THE SR UNSECURED 02/34 5.5	Debt securities	3,368	3,328

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	PROCTER + GAMBLE CO/THE SR UNSECURED 03/37 5.55	Debt securities	16,565	16,847
	PROCTER + GAMBLE CO/THE SR UNSECURED 08/23 3.1	Debt securities	2,086	2,126
	PROCTER + GAMBLE CO/THE SR UNSECURED 08/34 5.8	Debt securities	2,041	2,015
	PROCTER + GAMBLE CO/THE SR UNSECURED 09/24 8	Debt securities	2,472	2,567
	PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	Debt securities	12,944	12,973
	PROGRESS ENERGY INC SR UNSECURED 03/19 7.05	Debt securities	12,359	12,411
	PROGRESS ENERGY INC SR UNSECURED 10/31 7	Debt securities	9,957	9,971
	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	Debt securities	1,455	1,398
	PROGRESS ENERGY INC SR UNSECURED 12/39 6	Debt securities	5,038	5,172
	PROGRESSIVE CORP SR UNSECURED 04/44 4.35	Debt securities	3,020	3,053
	PROGRESSIVE CORP SR UNSECURED 08/21 3.75	Debt securities	1,344	1,420
	PROLOGIS LP COMPANY GUAR 02/19 2.75	Debt securities	1,016	1,010
	PROLOGIS LP COMPANY GUAR 03/20 6.875	Debt securities	594	635
	PROLOGIS LP COMPANY GUAR 08/23 4.25	Debt securities	16,246	16,789
	PROLOGIS LP COMPANY GUAR 10/19 7.375	Debt securities	2,157	2,187
	PROLOGIS LP COMPANY GUAR 12/19 6.625	Debt securities	1,116	1,183
*	PRUDENTIAL FINANCIAL INC JR SUBORDINA 03/44 VAR	Debt securities	200	201
*	PRUDENTIAL FINANCIAL INC JR SUBORDINA 06/43 VAR	Debt securities	14,808	15,451
*	PRUDENTIAL FINANCIAL INC JR SUBORDINA 09/42 VAR	Debt securities	1,259	1,240
*	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	Debt securities	5,921	5,889
*	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/41 5.625	Debt securities	3,765	4,334
*	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/44 4.6	Debt securities	13,869	13,768
*	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/19 7.375	Debt securities	2,199	2,253
*	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	Debt securities	18,881	19,626
*	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/35 5.4	Debt securities	1,998	1,996
*	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/40 6.625	Debt securities	1,343	1,684
*	PRUDENTIAL FINANCIAL INC SR UNSECURED 08/19 2.35	Debt securities	1,724	1,712
*	PRUDENTIAL FINANCIAL INC SR UNSECURED 08/43 5.1	Debt securities	2,592	2,644
*	PRUDENTIAL FINANCIAL INC SR UNSECURED 11/40 6.2	Debt securities	7,876	8,677
*	PRUDENTIAL FINANCIAL INC SR UNSECURED 11/41 5.8	Debt securities	11,104	11,840
*	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/36 5.7	Debt securities	2,356	2,709
*	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/37 6.625	Debt securities	1,742	2,007
*	PRUDENTIAL INSURANCE CO SR SUBORDINA 144A 07/25 8.3	Debt securities	1,986	2,276
	PSEG POWER LLC COMPANY GUAR 04/20 5.125	Debt securities	2,701	2,681
	PSEG POWER LLC COMPANY GUAR 09/21 4.15	Debt securities	624	660
	PSEG POWER LLC COMPANY GUAR 11/18 2.45	Debt securities	2,062	2,081
	PSEG POWER LLC COMPANY GUAR 11/23 4.3	Debt securities	4,995	5,200
	PUB SVC ELEC + GAS 1ST MORTGAGE 03/24 3.75	Debt securities	4,775	4,993
	PUB SVC ELEC + GAS 1ST REF MORT 05/42 3.95	Debt securities	12,766	13,295
	PUB SVC ELEC + GAS SECURED 01/43 3.8	Debt securities	1,987	1,896
	PUB SVC ELEC + GAS SECURED 05/23 2.375	Debt securities	3,713	3,700
	PUB SVC ELEC + GAS SECURED 09/42 3.65	Debt securities	16,142	15,600
	PUB SVC ELEC + GAS SR SECURED 08/20 3.5	Debt securities	1,113	1,051
	PUB SVC NEW HAMP 1ST MORTGAGE 06/21 4.05	Debt securities	1,775	1,898
	PUB SVC NEW HAMP 1ST MORTGAGE 11/23 3.5	Debt securities	498	516
	PUB SVC NEW HAMP 1ST MORTGAGE 12/19 4.5	Debt securities	837	919
	PUBLIC SERVICE CO OF NEW SR UNSECURED 05/18 7.95	Debt securities	187	219
	PUBLIC SERVICE COLORADO 1ST MORTGAGE 03/23 2.5	Debt securities	1,394	1,343
	PUBLIC SERVICE COLORADO 1ST MORTGAGE 03/43 3.95	Debt securities	993	989
	PUBLIC SERVICE COLORADO 1ST MORTGAGE 03/44 4.3	Debt securities	10,016	10,122
	PUBLIC SERVICE COLORADO 1ST MORTGAGE 06/19 5.125	Debt securities	7,077	6,732
	PUBLIC SERVICE COLORADO 1ST MORTGAGE 08/18 5.8	Debt securities	17,503	16,114
	PUBLIC SERVICE COLORADO 1ST MORTGAGE 08/38 6.5	Debt securities	2,925	3,153
	PUBLIC SERVICE COLORADO 1ST MORTGAGE 08/41 4.75	Debt securities	2,448	2,473
	PUBLIC SERVICE COLORADO 1ST MORTGAGE 09/22 2.25	Debt securities	8,111	7,708
	PUBLIC SERVICE COLORADO 1ST MORTGAGE 09/42 3.6	Debt securities	11,050	10,656
	PUBLIC SERVICE COLORADO 1ST MORTGAGE 11/20 3.2	Debt securities	11,640	11,553
	PUBLIC SERVICE EL + GAS SR SECURED 05/37 5.8	Debt securities	1,473	1,510
	PUBLIC SERVICE EL + GAS SR SECURED 07/35 5.25	Debt securities	2,084	2,114
	PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 06/44 4	Debt securities	4,062	4,017
	PUBLIC SERVICE OKLAHOMA SR UNSECURED 02/21 4.4	Debt securities	2,994	3,275
	PUERTO RICO CMWLTH AQUEDUCT S PRCUTL 07/33 FIXED OID 5	Debt securities	7	7
	PUERTO RICO CMWLTH AQUEDUCT S PRCUTL 07/37 FIXED 5.75	Debt securities	23	22
	PUERTO RICO CMWLTH AQUEDUCT PRCUTL 07/38 FIXED OID 6	Debt securities	8	8
	PUERTO RICO CMWLTH AQUEDUCT PRCUTL 07/44 FIXED OID 6	Debt securities	48	48
	PUERTO RICO CMWLTH PRC 07/31 FIXED OID 5.125	Debt securities	7	7
	PUERTO RICO CMWLTH PRC 07/32 FIXED OID 5.5	Debt securities	8	8
	PUERTO RICO CMWLTH PRC 07/35 FIXED OID 8	Debt securities	1,063	1,003
	PUERTO RICO CMWLTH PRC 07/37 FIXED 5.25	Debt securities	11	11
	PUERTO RICO CMWLTH PRC 07/38 FIXED OID 5.75	Debt securities	11	12
	PUERTO RICO CMWLTH PRC 07/39 FIXED 5.5	Debt securities	74	75
	PUERTO RICO CMWLTH PRC 07/39 FIXED 6	Debt securities	8	8
	PUERTO RICO CMWLTH PRC 07/41 FIXED OID 5	Debt securities	10	11
	PUERTO RICO CMWLTH PRC 07/41 FIXED OID 5.75	Debt securities	7	8
	PUERTO RICO SALES TAX FING COR PRCGEN 08/27 FIXED OID 5.2	Debt securities	8	8
	PUERTO RICO SALES TAX FING COR PRCGEN 08/28 FIXED OID 5.5	Debt securities	51	55
	PUERTO RICO SALES TAX FING COR PRCGEN 08/29 FIXED 6.125	Debt securities	8	9
	PUERTO RICO SALES TAX FING COR PRCGEN 08/32 INT APROID \	Debt securities	79	90
	PUERTO RICO SALES TAX FING COR PRCGEN 08/33 INT APROID \	Debt securities	27	29
	PUERTO RICO SALES TAX FING COR PRCGEN 08/37 FIXED 5.5	Debt securities	36	39
	PUERTO RICO SALES TAX FING COR PRCGEN 08/37 FIXED OID 5.7	Debt securities	66	69

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	PUERTO RICO SALES TAX FING COR PRCGEN 08/37 ZEROCPNOID	Debt securities	2	2
	PUERTO RICO SALES TAX FING COR PRCGEN 08/38 FIXED OID 5.3	Debt securities	10	12
	PUERTO RICO SALES TAX FING COR PRCGEN 08/38 ZEROCPNOID	Debt securities	2	2
	PUERTO RICO SALES TAX FING COR PRCGEN 08/39 FIXED 6	Debt securities	4	4
	PUERTO RICO SALES TAX FING COR PRCGEN 08/39 FIXED 6.375	Debt securities	8	8
	PUERTO RICO SALES TAX FING COR PRCGEN 08/39 FIXED OID 5.3	Debt securities	26	31
	PUERTO RICO SALES TAX FING COR PRCGEN 08/41 FIXED OID 5.2	Debt securities	67	70
	PUERTO RICO SALES TAX FING COR PRCGEN 08/42 FIXED OID 5.5	Debt securities	34	34
	PUERTO RICO SALES TAX FING COR PRCGEN 08/42 FIXED OID 6	Debt securities	58	64
	PUERTO RICO SALES TAX FING COR PRCGEN 08/43 FIXED OID 5	Debt securities	13	14
	PUGET ENERGY INC SR SECURED 07/22 5.625	Debt securities	8,550	8,669
	PUGET ENERGY INC SR SECURED 09/21 6	Debt securities	2,699	2,709
	PUGET ENERGY INC SR SECURED 12/20 6.5	Debt securities	3,150	3,130
	PUGET SOUND ENERGY INC JR SUBORDINA 06/67 VAR	Debt securities	745	750
	PUGET SOUND ENERGY INC SR SECURED 03/40 5.795	Debt securities	1,857	1,781
	PUGET SOUND ENERGY INC SR SECURED 04/41 5.638	Debt securities	2,033	1,965
	PUGET SOUND ENERGY INC SR SECURED 06/36 6.724	Debt securities	11,217	11,622
	PUGET SOUND ENERGY INC SR SECURED 07/40 5.764	Debt securities	5,011	5,066
	PUGET SOUND ENERGY INC SR SECURED 10/39 5.757	Debt securities	804	818
	PUGET SOUND ENERGY INC SR SECURED 11/41 4.434	Debt securities	4,798	4,982
	QBE CAP FUNDING III LTD COMPANY GUAR 144A 05/41 VAR	Debt securities	4,300	4,687
	QBE INSURANCE GROUP LTD SR UNSECURED 144A 05/18 2.4	Debt securities	4,953	5,002
	QUEST DIAGNOSTICS INC COMPANY GUAR 01/40 5.75	Debt securities	102	115
	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	Debt securities	4,186	4,428
	QUEST DIAGNOSTICS INC SR UNSECURED 04/24 4.25	Debt securities	677	691
	QUEST TRUST QUEST 2006 X2 A1 144A	Debt securities	3	3
	QUESTAR PIPELINE CO SR UNSECURED 12/41 4.875	Debt securities	831	903
	QVC INC SR SECURED 03/23 4.375	Debt securities	11,311	11,274
	QVC INC SR SECURED 04/24 4.85	Debt securities	7,371	7,554
	QVC INC SR SECURED 07/22 5.125	Debt securities	3,916	4,129
	QVC INC SR SECURED 144A 02/25 4.45	Debt securities	100	99
	QVC INC SR SECURED 144A 08/34 5.45	Debt securities	1,616	1,591
	QVC INC SR SECURED 144A 10/20 7.375	Debt securities	2,200	2,120
	QWEST CORP SR UNSECURED 06/17 6.5	Debt securities	7,805	7,855
	QWEST CORP SR UNSECURED 09/33 6.875	Debt securities	815	813
	QWEST CORP SR UNSECURED 12/21 6.75	Debt securities	97	103
	RABOBANK NEDERLAND COMPANY GUAR 01/21 4.5	Debt securities	301	316
	RABOBANK NEDERLAND COMPANY GUAR 02/22 3.875	Debt securities	4,037	4,293
	RABOBANK NEDERLAND COMPANY GUAR 05/41 5.25	Debt securities	20,410	22,406
	RABOBANK NEDERLAND COMPANY GUAR 11/22 3.95	Debt securities	7,984	8,325
	RABOBANK NEDERLAND COMPANY GUAR 12/23 4.625	Debt securities	7,835	8,128
	RABOBANK NEDERLAND COMPANY GUAR 12/43 5.75	Debt securities	21,398	23,124
	RABOBANK NEDERLAND JR SUBORDINA 144A 12/49 VAR	Debt securities	8,770	8,861
	RABOBANK NEDERLAND NY SR UNSECURED 01/19 2.25	Debt securities	6,806	6,873
	RABOBANK NEDERLAND SR UNSECURED 144A 01/20 4.75	Debt securities	9,591	10,617
	RAYMOND JAMES FINANCIAL SR UNSECURED 08/19 8.6	Debt securities	1,629	1,695
	RAYONIER INC COMPANY GUAR 04/22 3.75	Debt securities	459	460
	RAYTHEON COMPANY SR UNSECURED 02/20 4.4	Debt securities	4,888	4,819
	RAYTHEON COMPANY SR UNSECURED 08/27 7.2	Debt securities	5,045	5,054
	RAYTHEON COMPANY SR UNSECURED 10/20 3.125	Debt securities	1,489	1,538
	RAYTHEON COMPANY SR UNSECURED 10/40 4.875	Debt securities	7,151	7,652
	RAYTHEON COMPANY SR UNSECURED 12/22 2.5	Debt securities	1,794	1,723
	RAYTHEON COMPANY SR UNSECURED 12/41 4.7	Debt securities	1,805	1,899
	REALTY INCOME CORP SR UNSECURED 08/19 6.75	Debt securities	3,398	3,282
	REALTY INCOME CORP SR UNSECURED 08/23 4.65	Debt securities	1,792	1,813
	REALTY INCOME CORP SR UNSECURED 10/22 3.25	Debt securities	6,416	6,309
	REALTY INCOME CORP SR UNSECURED 10/26 4.125	Debt securities	1,224	1,226
	RECKITT BENCKISER TSY COMPANY GUAR 144A 09/23 3.625	Debt securities	1,237	1,278
	REGENCY CENTERS LP COMPANY GUAR 04/21 4.8	Debt securities	498	490
	REGENCY CENTERS LP COMPANY GUAR 06/24 3.75	Debt securities	3,721	3,731
	REGENCY ENERGY PART/FINA COMPANY GUAR 10/22 5	Debt securities	2,469	2,463
	REGIONS FINANCIAL CORP SR UNSECURED 05/18 2	Debt securities	8,317	8,400
	REGIONS FINANCIAL CORP SUBORDINATED 09/24 7.75	Debt securities	1,541	1,554
	REGL TRANSPRTN DIST CO SALES T REGTRN 11/50 FIXED 5.844	Debt securities	325	421
	REINSURANCE GRP OF AMER SR UNSECURED 09/23 4.7	Debt securities	733	784
	RELIANCE STEEL + ALUM COMPANY GUAR 04/23 4.5	Debt securities	2,191	2,262
	RENSSELAER POLYTECHNIC I UNSECURED 09/20 5.6	Debt securities	1,084	1,130
	REPUBLIC OF ARGENTINA SR UNSECURED 12/35 VAR	Debt securities	322	310
	REPUBLIC OF CHILE SR UNSECURED 10/42 3.625	Debt securities	341	302
	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125	Debt securities	809	774
	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625	Debt securities	1,067	1,152
	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/24 5.875	Debt securities	1,108	1,103
	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/44 6.75	Debt securities	227	269
	REPUBLIC OF INDONESIA SR UNSECURED 144A 03/20 5.875	Debt securities	2,632	2,741
	REPUBLIC OF LATVIA SR UNSECURED REGS 01/20 2.75	Debt securities	5,963	5,856
	REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7	Debt securities	755	655
	REPUBLIC OF PANAMA SR UNSECURED 04/29 9.375	Debt securities	81	75
	REPUBLIC OF PANAMA SR UNSECURED 04/53 4.3	Debt securities	167	176
	REPUBLIC OF PANAMA SR UNSECURED 09/27 8.875	Debt securities	67	61
	REPUBLIC OF PERU SR UNSECURED 11/50 5.625	Debt securities	1,168	1,096
	REPUBLIC OF SOUTH AFRICA SR UNSECURED 07/44 5.375	Debt securities	3,441	3,474

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	REPUBLIC OF TURKEY SR UNSECURED 01/41 6	Debt securities	344	352
	REPUBLIC OF TURKEY SR UNSECURED 02/25 7.375	Debt securities	217	214
	REPUBLIC OF TURKEY SR UNSECURED 03/36 6.875	Debt securities	1,058	1,113
	REPUBLIC OF TURKEY SR UNSECURED 05/40 6.75	Debt securities	312	317
	REPUBLIC SERVICES INC COMPANY GUAR 03/20 5	Debt securities	6,643	6,645
	REPUBLIC SERVICES INC COMPANY GUAR 03/40 6.2	Debt securities	3,359	3,529
	REPUBLIC SERVICES INC COMPANY GUAR 05/18 3.8	Debt securities	325	345
	REPUBLIC SERVICES INC COMPANY GUAR 05/41 5.7	Debt securities	1,149	1,359
	REPUBLIC SERVICES INC COMPANY GUAR 06/22 3.55	Debt securities	7,657	7,795
	REPUBLIC SERVICES INC COMPANY GUAR 09/19 5.5	Debt securities	1,359	1,366
	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1	Debt securities	344	341
	RESIDENTIAL FUNDING MTG SEC I RFMSI 2003 S9 A1	Debt securities	6	6
	RETAIL OPPORTUNITY IN COMPANY GUAR 12/23 5	Debt securities	1,536	1,663
	REYNOLDS AMERICAN INC COMPANY GUAR 06/18 7.75	Debt securities	500	472
	REYNOLDS AMERICAN INC COMPANY GUAR 06/37 7.25	Debt securities	1,725	2,111
	REYNOLDS AMERICAN INC COMPANY GUAR 09/23 4.85	Debt securities	9,715	9,884
	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15	Debt securities	2,770	3,116
	REYNOLDS AMERICAN INC COMPANY GUAR 11/22 3.25	Debt securities	7,486	7,283
	REYNOLDS AMERICAN INC COMPANY GUAR 11/42 4.75	Debt securities	1,766	1,695
	REYNOLDS GRP ISS/REYNOLD SR SECURED 10/20 5.75	Debt securities	336	331
	RIO TINTO ALCAN INC SR UNSECURED 03/31 7.25	Debt securities	5,505	5,855
	RIO TINTO ALCAN INC SR UNSECURED 06/15 5	Debt securities	237	246
	RIO TINTO ALCAN INC SR UNSECURED 06/35 5.75	Debt securities	3,025	3,412
	RIO TINTO ALCAN INC SR UNSECURED 12/33 6.125	Debt securities	3,607	3,707
	RIO TINTO FIN USA LTD COMPANY GUAR 05/19 9	Debt securities	7,983	7,376
	RIO TINTO FIN USA LTD COMPANY GUAR 05/21 4.125	Debt securities	1,599	1,712
	RIO TINTO FIN USA LTD COMPANY GUAR 07/18 6.5	Debt securities	3,991	3,982
	RIO TINTO FIN USA LTD COMPANY GUAR 07/28 7.125	Debt securities	16,672	16,345
	RIO TINTO FIN USA LTD COMPANY GUAR 09/21 3.75	Debt securities	19,205	19,202
	RIO TINTO FIN USA LTD COMPANY GUAR 11/20 3.5	Debt securities	11,463	11,435
	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2	Debt securities	10,996	10,800
	RIO TINTO FIN USA PLC COMPANY GUAR 03/22 3.5	Debt securities	5,657	5,844
	RIO TINTO FIN USA PLC COMPANY GUAR 03/42 4.75	Debt securities	6,092	6,209
	RIO TINTO FIN USA PLC COMPANY GUAR 08/22 2.875	Debt securities	27,294	27,525
	RIO TINTO FIN USA PLC COMPANY GUAR 08/42 4.125	Debt securities	5,597	5,583
	ROCHE HLDGS INC COMPANY GUAR 144A 03/19 6	Debt securities	17,304	16,561
	ROCHE HLDGS INC COMPANY GUAR 144A 03/39 7	Debt securities	57,111	57,964
	ROCHE HOLDING INC COMPANY GUAR 144A 09/19 2.25	Debt securities	9,736	9,710
	ROCHE HOLDING INC COMPANY GUAR 144A 09/21 2.875	Debt securities	16,993	17,016
	ROCHE HOLDING INC COMPANY GUAR 144A 09/24 3.35	Debt securities	19,291	19,376
	ROCK TENN CO COMPANY GUAR 03/19 4.45	Debt securities	75	80
	ROCK TENN CO COMPANY GUAR 03/20 3.5	Debt securities	372	381
	ROCK TENN CO COMPANY GUAR 03/22 4.9	Debt securities	2,587	2,680
	ROCK TENN CO COMPANY GUAR 03/23 4	Debt securities	371	381
	ROCKWELL AUTOMATION INC SR UNSECURED 01/28 6.7	Debt securities	2,060	2,310
	ROCKWELL AUTOMATION SR UNSECURED 12/37 6.25	Debt securities	950	927
	ROCKWELL COLLINS INC SR UNSECURED 11/21 3.1	Debt securities	1,057	1,071
	ROCKWELL COLLINS INC SR UNSECURED 12/23 3.7	Debt securities	748	777
	ROCKWELL COLLINS INC SR UNSECURED 12/43 4.8	Debt securities	3,059	3,349
	ROCKWOOD SPECIALTIES GRO COMPANY GUAR 10/20 4.625	Debt securities	1,604	1,621
	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	Debt securities	998	953
	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/43 4.5	Debt securities	248	244
	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/44 5	Debt securities	3,473	3,568
	ROGERS COMMUNICATIONS IN COMPANY GUAR 10/23 4.1	Debt securities	948	985
	ROGERS COMMUNICATIONS IN COMPANY GUAR 10/43 5.45	Debt securities	14,233	15,518
	ROHM + HAAS CO SR UNSECURED 07/29 7.85	Debt securities	3,034	3,738
	ROHR BUSH GMBH + CO EUR TERM LOAN	Debt securities	256	-
	ROHR BUSH GMBH + CO TERM LOAN	Debt securities	2,702	1,349
	ROPER INDUSTRIES INC SR UNSECURED 11/22 3.125	Debt securities	11,341	11,057
	ROSNEFT FINANCE SA COMPANY GUAR 144A 02/20 7.25	Debt securities	366	312
	ROSNEFT FINANCE SA COMPANY GUAR 144A 03/18 7.875	Debt securities	113	107
	ROSNEFT FINANCE SA COMPANY GUAR 144A 07/16 7.5	Debt securities	333	312
	ROSNEFT FINANCE SA COMPANY GUAR REGS 02/20 7.25	Debt securities	1,202	1,143
	ROSNEFT FINANCE SA COMPANY GUAR REGS 03/18 7.875	Debt securities	6,220	5,758
	ROWAN COMPANIES INC COMPANY GUAR 01/24 4.75	Debt securities	519	523
	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875	Debt securities	622	623
	ROWAN COMPANIES INC COMPANY GUAR 12/42 5.4	Debt securities	664	614
	ROYAL BK OF SCOTLAND PLC COMPANY GUAR 01/21 6.125	Debt securities	1,026	1,168
	ROYAL BK OF SCOTLAND PLC COMPANY GUAR 08/20 5.625	Debt securities	5,007	5,329
	ROYAL BK OF SCOTLAND PLC SUBORDINATED REGS 03/22 VAR	Debt securities	16,780	16,160
	ROYAL BK SCOTLND GRP PLC SR UNSECURED 03/17 1.875	Debt securities	2,606	2,601
	ROYAL BK SCOTLND GRP PLC SR UNSECURED 10/19 6.4	Debt securities	3,902	3,981
	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125	Debt securities	935	929
	RPM INTERNATIONAL INC SR UNSECURED 11/22 3.45	Debt securities	4,085	3,980
	RUSSIAN FEDERATION SR UNSECURED 144A 03/30 VAR	Debt securities	4,205	4,186
	RUSSIAN FEDERATION SR UNSECURED REGS 03/30 VAR	Debt securities	27,404	27,541
	RUWAIS POWER CO SR SECURED 144A 08/36 6	Debt securities	730	817
	SABINE PASS LIQUEFACTION SR SECURED 144A 05/24 5.75	Debt securities	838	814
	SABMILLER HOLDINGS INC COMPANY GUAR 144A 01/17 2.45	Debt securities	1,701	1,711
	SABMILLER HOLDINGS INC COMPANY GUAR 144A 01/22 3.75	Debt securities	28,478	28,103
	SABMILLER HOLDINGS INC COMPANY GUAR 144A 01/42 4.95	Debt securities	5,598	5,567

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	SABMILLER HOLDINGS INC COMPANY GUAR 144A 08/18 2.2	Debt securities	2,195	2,195
	SAFEWAY INC SR UNSECURED 12/21 4.75	Debt securities	610	605
	SALT RIVER AZ PROJ AGRIC IMPT SALPWR 01/41 FIXED 4.839	Debt securities	1,543	1,633
	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75	Debt securities	9,917	9,979
	SAN DIEGO CNTY CA REGL ARPT AU SDGAPT 07/40 FIXED 6.628	Debt securities	1,305	1,425
	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3	Debt securities	5,995	6,097
	SAN DIEGO G + E 1ST MORTGAGE 05/40 5.35	Debt securities	6,686	6,943
	SAN DIEGO G + E 1ST MORTGAGE 06/26 6	Debt securities	4,780	4,969
	SAN DIEGO G + E 1ST MORTGAGE 08/21 3	Debt securities	6,700	6,710
	SAN DIEGO G + E 1ST MORTGAGE 08/40 4.5	Debt securities	3,859	3,985
	SAN DIEGO G + E 1ST MORTGAGE 09/23 3.6	Debt securities	7,246	7,550
	SAN DIEGO G + E 1ST MORTGAGE 11/41 3.95	Debt securities	1,298	1,283
	SAN FRANCISCO CA BAY AREA RAPI SFOTRN 08/37 FIXED 4.75	Debt securities	438	545
	SAN FRANCISCO CALIF CITY SFOAPT 05/19 FIXED 3.396	Debt securities	970	1,016
	SAN FRANCISCO CITY CNTY CA P SFOWTR 11/40 FIXED 6	Debt securities	1,421	1,418
	SANOFI SR UNSECURED 03/21 4	Debt securities	6,517	6,637
	SANOFI SR UNSECURED 04/18 1.25	Debt securities	2,134	2,134
	SANTANDER HOLDINGS USA SR UNSECURED 08/18 3.45	Debt securities	1,522	1,590
	SANTANDER UK PLC SUBORDINATED 144A 11/23 5	Debt securities	1,829	1,925
	SAUDI ELEC GLOBAL SUKUK SR UNSECURED 144A 04/44 5.5	Debt securities	6,151	6,442
	SAUDI ELECTRICITY GLOBAL SR UNSECURED 144A 04/43 5.06	Debt securities	1,408	1,451
	SAXON ASSET SECURITIES TRUST SAST 2001 3 M2	Debt securities	155	277
	SBA TOWER TRUST MORTGAGE 144A 04/42 5.101	Debt securities	6,207	6,242
	SCANA CORPORATION SR UNSECURED 02/22 4.125	Debt securities	4,338	4,436
	SCHLUMBERGER INVESTMENT COMPANY GUAR 12/23 3.65	Debt securities	27,554	28,410
	SCHLUMBERGER INVESTMENT COMPANY GUAR 144A 08/22 2.4	Debt securities	399	385
	SCHLUMBERGER INVESTMENT COMPANY GUAR 144A 09/21 3.3	Debt securities	17,839	17,420
	SCHLUMBERGER NORGE AS COMPANY GUAR 144A 01/21 4.2	Debt securities	6,608	7,166
	SCHLUMBERGER OILFIELD UK COMPANY GUAR 144A 01/21 4.2	Debt securities	2,374	2,523
	SCHNEIDER ELECTRIC SE SR UNSECURED 144A 09/22 2.95	Debt securities	6,468	6,391
	SEAGATE HDD CAYMAN COMPANY GUAR 06/23 4.75	Debt securities	5,010	5,140
	SEAGATE HDD CAYMAN COMPANY GUAR 144A 11/18 3.75	Debt securities	400	408
	SEMPRA ENERGY SR UNSECURED 02/19 9.8	Debt securities	711	674
	SEMPRA ENERGY SR UNSECURED 10/22 2.875	Debt securities	6,835	6,706
	SEMPRA ENERGY SR UNSECURED 10/39 6	Debt securities	1,875	1,863
	SEMPRA ENERGY SR UNSECURED 12/23 4.05	Debt securities	4,241	4,467
	SES GLOBAL AMERICAS HLDG COMPANY GUAR 144A 03/44 5.3	Debt securities	633	687
	SHELL INTERNATIONAL FIN COMPANY GUAR 01/23 2.25	Debt securities	1,980	1,887
	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	Debt securities	4,610	4,490
	SHELL INTERNATIONAL FIN COMPANY GUAR 03/40 5.5	Debt securities	10,918	11,180
	SHELL INTERNATIONAL FIN COMPANY GUAR 08/22 2.375	Debt securities	31,267	31,083
	SHELL INTERNATIONAL FIN COMPANY GUAR 08/23 3.4	Debt securities	5,022	5,081
	SHELL INTERNATIONAL FIN COMPANY GUAR 08/42 3.625	Debt securities	4,057	3,744
	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55	Debt securities	30,792	32,575
	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	Debt securities	1,913	1,976
	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375	Debt securities	39,720	40,834
	SHERWIN WILLIAMS CO SR UNSECURED 12/42 4	Debt securities	3,601	3,493
	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 08/26 6.125	Debt securities	16,484	17,061
	SIERRA PACIFIC POWER CO GENL REF MOR 07/37 6.75	Debt securities	2,143	2,051
	SIERRA PACIFIC POWER CO GENL REF MOR 08/23 3.375	Debt securities	798	810
	SIGNET UK FINANCE PLC COMPANY GUAR 06/24 4.7	Debt securities	2,450	2,474
	SIMON PROPERTY GROUP LP SR UNSECURED 02/20 5.65	Debt securities	10,854	11,157
	SIMON PROPERTY GROUP LP SR UNSECURED 02/23 2.75	Debt securities	3,337	3,270
	SIMON PROPERTY GROUP LP SR UNSECURED 02/24 3.75	Debt securities	4,969	5,129
	SIMON PROPERTY GROUP LP SR UNSECURED 02/40 6.75	Debt securities	9,795	10,626
	SIMON PROPERTY GROUP LP SR UNSECURED 03/21 4.375	Debt securities	15,336	15,591
	SIMON PROPERTY GROUP LP SR UNSECURED 03/22 3.375	Debt securities	9,107	9,533
	SIMON PROPERTY GROUP LP SR UNSECURED 03/42 4.75	Debt securities	10,964	11,060
	SIMON PROPERTY GROUP LP SR UNSECURED 04/19 10.35	Debt securities	8,764	8,534
	SIMON PROPERTY GROUP LP SR UNSECURED 10/24 3.375	Debt securities	15,021	14,887
	SIMON PROPERTY GROUP LP SR UNSECURED 10/44 4.25	Debt securities	4,806	4,626
	SIMON PROPERTY GROUP LP SR UNSECURED 12/21 4.125	Debt securities	11,377	11,464
	SIMON PROPERTY GROUP LP SR UNSECURED 144A 02/18 1.5	Debt securities	12,007	11,870
	SINOPEC GRP OVERSEA 2012 COMPANY GUAR 144A 05/22 3.9	Debt securities	623	629
	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/17 1.75	Debt securities	4,989	4,984
	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/19 VAR	Debt securities	14,400	14,413
	SIRIUS XM RADIO INC COMPANY GUAR 144A 08/21 5.75	Debt securities	334	327
	SK TELECOM CO LTD SR UNSECURED 144A 05/18 2.125	Debt securities	746	746
	SKANDINAVISKA ENSKILDA SR UNSECURED 144A 11/18 2.375	Debt securities	4,071	4,091
	SL GREEN REALTY CORP SR UNSECURED 03/20 7.75	Debt securities	2,753	2,735
	SL GREEN REALTY CORP SR UNSECURED 08/18 5	Debt securities	299	323
	SL GREEN REALTY CORP SR UNSECURED 12/22 4.5	Debt securities	7,000	7,033
	SLM STUDENT LOAN TRUST SLMA 2005 4 A2	Debt securities	532	537
	SLM STUDENT LOAN TRUST SLMA 2008 9 A	Debt securities	3,538	3,789
	SMUCKER (J.M.) CO COMPANY GUAR 10/21 3.5	Debt securities	1,217	1,235
*	SOCIETE GENERALE COMPANY GUAR 10/18 2.625	Debt securities	4,363	4,431
*	SOCIETE GENERALE JR SUBORDINA 06/49 VAR	Debt securities	747	730
*	SOCIETE GENERALE SR UNSECURED 144A 04/21 5.2	Debt securities	1,798	2,007
	SOFTBANK CORP COMPANY GUAR 144A 04/20 4.5	Debt securities	347	349
	SOUTH CAROLINA ELEC+GAS 1ST MORTGAGE 01/38 6.05	Debt securities	4,923	5,068
	SOUTH CAROLINA ELEC+GAS 1ST MORTGAGE 02/32 6.625	Debt securities	1,681	1,736

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	SOUTH CAROLINA ELEC+GAS 1ST MORTGAGE 02/41 5.45	Debt securities	1,378	1,595
	SOUTH CAROLINA ELEC+GAS 1ST MORTGAGE 02/42 4.35	Debt securities	12,386	11,766
	SOUTH CAROLINA ELEC+GAS 1ST MORTGAGE 06/43 4.6	Debt securities	15,705	16,480
	SOUTH CAROLINA ELEC+GAS 1ST MORTGAGE 06/64 4.5	Debt securities	2,390	2,432
	SOUTH CAROLINA ST PUBLIC SVC A SCSUTL 12/41 FIXED 5.784	Debt securities	1,630	1,793
	SOUTHEAST SUPPLY HEADER SR UNSECURED 144A 06/24 4.25	Debt securities	2,283	2,331
	SOUTHERN CAL EDISON 1ST REF MORT 01/34 6	Debt securities	6,206	6,196
	SOUTHERN CAL EDISON 1ST REF MORT 01/36 5.55	Debt securities	332	312
	SOUTHERN CAL EDISON 1ST REF MORT 01/37 5.55	Debt securities	4,421	4,936
	SOUTHERN CAL EDISON 1ST REF MORT 02/36 5.625	Debt securities	1,609	1,568
	SOUTHERN CAL EDISON 1ST REF MORT 02/38 5.95	Debt securities	11,996	12,211
	SOUTHERN CAL EDISON 1ST REF MORT 03/39 6.05	Debt securities	19,882	20,198
	SOUTHERN CAL EDISON 1ST REF MORT 03/40 5.5	Debt securities	2,333	2,204
	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05	Debt securities	2,570	2,601
	SOUTHERN CAL EDISON 1ST REF MORT 03/43 3.9	Debt securities	1,243	1,191
	SOUTHERN CAL EDISON 1ST REF MORT 04/35 5.75	Debt securities	14,324	15,106
	SOUTHERN CAL EDISON 1ST REF MORT 07/35 5.35	Debt securities	2,211	2,080
	SOUTHERN CAL EDISON 1ST REF MORT 08/18 5.5	Debt securities	29,025	26,890
	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5	Debt securities	1,182	1,192
	SOUTHERN CAL EDISON 1ST REF MORT 10/23 3.5	Debt securities	800	823
	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65	Debt securities	15,089	15,819
	SOUTHERN CAL EDISON 1ST REF MORT 12/41 3.9	Debt securities	14,237	13,456
	SOUTHERN CAL EDISON SR UNSECURED 04/29 6.65	Debt securities	890	924
	SOUTHERN CALIF GAS CO 1ST MORTGAGE 03/44 4.45	Debt securities	2,846	3,041
	SOUTHERN CALIF GAS CO 1ST MORTGAGE 04/18 5.45	Debt securities	6,026	5,616
	SOUTHERN CALIF GAS CO 1ST MORTGAGE 09/24 3.15	Debt securities	996	996
	SOUTHERN CALIF GAS CO 1ST MORTGAGE 09/42 3.75	Debt securities	8,765	8,355
	SOUTHERN COPPER CORP SR UNSECURED 04/20 5.375	Debt securities	4,047	4,379
	SOUTHERN COPPER CORP SR UNSECURED 07/35 7.5	Debt securities	82	100
	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25	Debt securities	246	236
	SOUTHERN NAT GAS/ISSUING SR UNSECURED 06/21 4.4	Debt securities	1,109	1,151
	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8	Debt securities	2,982	3,198
	SOUTHERN POWER CO SR UNSECURED 07/43 5.25	Debt securities	3,545	3,933
	SOUTHERN POWER CO SR UNSECURED 09/41 5.15	Debt securities	1,824	1,977
	SOUTHWESTERN ELEC POWER SR UNSECURED 02/22 3.55	Debt securities	3,284	3,378
	SOUTHWESTERN ENERGY CO SR UNSECURED 02/18 7.5	Debt securities	1,572	1,600
	SOUTHWESTERN ENERGY CO SR UNSECURED 03/22 4.1	Debt securities	2,061	2,018
	SOUTHWESTERN PUBLIC SERV 1ST MORTGAGE 06/24 3.3	Debt securities	718	721
	SOUTHWESTERN PUBLIC SERV 1ST MORTGAGE 08/41 4.5	Debt securities	9,797	10,640
	SOUTHWESTERN PUBLIC SERV SR UNSECURED 10/36 6	Debt securities	2,275	2,395
	SPECTRA ENERGY CAPITAL COMPANY GUAR 02/32 6.75	Debt securities	1,465	1,606
	SPECTRA ENERGY CAPITAL COMPANY GUAR 03/23 3.3	Debt securities	997	953
	SPECTRA ENERGY PARTNERS SR UNSECURED 03/24 4.75	Debt securities	6,535	7,025
	SPECTRA ENERGY PARTNERS SR UNSECURED 06/21 4.6	Debt securities	772	836
	SPECTRA ENERGY PARTNERS SR UNSECURED 09/43 5.95	Debt securities	1,857	2,097
	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75	Debt securities	386	355
	ST JUDE MEDICAL INC SR UNSECURED 04/23 3.25	Debt securities	4,479	4,451
	ST JUDE MEDICAL INC SR UNSECURED 04/43 4.75	Debt securities	13,837	14,231
	STANDARD CHARTERED PLC SR UNSECURED 144A 09/17 1.5	Debt securities	6,122	6,103
	STANDARD CHARTERED PLC SR UNSECURED 144A 11/14 5.5	Debt securities	2,779	2,551
	STANDARD CHARTERED PLC SUBORDINATED 144A 01/23 3.95	Debt securities	699	681
	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7	Debt securities	5,456	5,685
	STANFORD UNIVERSITY SR UNSECURED 05/42 4.013	Debt securities	2,373	2,398
	STANLEY BLACK + DECKER I COMPANY GUAR 09/40 5.2	Debt securities	774	896
	STANLEY BLACK + DECKER I COMPANY GUAR 11/22 2.9	Debt securities	1,599	1,563
	STANLEY BLACK + DECKER I COMPANY GUAR 12/21 3.4	Debt securities	649	668
	STARBUCKS CORP SR UNSECURED 10/23 3.85	Debt securities	16,314	16,749
	STARBUCKS CORP SR UNSECURED 12/18 2	Debt securities	2,849	2,850
	STARWOOD HOTELS + RESORT SR UNSECURED 02/23 3.125	Debt securities	1,115	1,073
	STARWOOD HOTELS + RESORT SR UNSECURED 03/25 3.75	Debt securities	7,468	7,439
	STARWOOD HOTELS + RESORT SR UNSECURED 10/34 4.5	Debt securities	4,855	4,862
	STATE GRID OVERSEAS INV COMPANY GUAR REGS 05/18 1.75	Debt securities	4,919	4,897
	STATE OF QATAR SR UNSECURED 144A 01/20 5.25	Debt securities	4,021	4,521
	STATE OF QATAR SR UNSECURED 144A 01/40 6.4	Debt securities	752	936
*	STATE STREET CAP TR IV LIMITD GUARA 06/77 VAR	Debt securities	4,921	5,136
*	STATE STREET CORP SR SUBORDINA 05/23 3.1	Debt securities	5,554	5,368
*	STATE STREET CORP SR UNSECURED 03/21 4.375	Debt securities	1,501	1,486
*	STATE STREET CORP SR UNSECURED 11/23 3.7	Debt securities	16,515	17,115
	STATOIL ASA COMPANY GUAR 01/22 3.15	Debt securities	549	559
	STATOIL ASA COMPANY GUAR 01/24 2.65	Debt securities	939	957
	STATOIL ASA COMPANY GUAR 01/28 6.8	Debt securities	2,480	2,695
	STATOIL ASA COMPANY GUAR 04/19 5.25	Debt securities	11,327	10,870
	STATOIL ASA COMPANY GUAR 05/43 3.95	Debt securities	6,344	6,319
	STATOIL ASA COMPANY GUAR 08/40 5.1	Debt securities	1,702	1,832
	STATOIL ASA COMPANY GUAR 09/27 7.25	Debt securities	2,446	2,522
	STATOIL ASA COMPANY GUAR 11/25 7.15	Debt securities	144	146
	STATOIL ASA COMPANY GUAR 11/41 4.25	Debt securities	5,961	5,871
	STATOIL ASA COMPANY GUAR 11/43 4.8	Debt securities	8,731	9,508
	STATOIL ASA COMPANY GUAR 144A 12/22 7.875	Debt securities	5,494	5,280
	STATOIL ASA COMPANY GUAR 144A 12/28 6.5	Debt securities	1,586	1,598
	STIFEL FINANCIAL CORP SR UNSECURED 07/24 4.25	Debt securities	3,503	3,520

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	STONE STREET TRUST SR UNSECURED 144A 12/15 5.902	Debt securities	1,182	1,272
	STRIP PRINC 02/41 0.00000	Debt securities	1,157	2,136
	STRIP PRINC 05/43 0.00000	Debt securities	57,282	57,747
	STRIP PRINC 08/40 0.00000	Debt securities	1,119	1,157
	STRIP PRINC 08/43 0.00000	Debt securities	6,874	7,642
	STRIP PRINC 11/39 0.00000	Debt securities	10,330	13,398
	STRIP PRINC 11/43 0.00000	Debt securities	96,272	97,984
	STRUCTURED ADJUSTABLE RATE MOR SARM 2004 5 1A	Debt securities	122	141
	STRUCTURED ASSET MORTGAGE INVE SAMI 1999 1 2A	Debt securities	17	18
	STRUCTURED MTG ASSET RESIDENTI SMART 1993 6A AA	Debt securities	99	103
	STRYKER CORP SR UNSECURED 01/20 4.375	Debt securities	907	873
	STRYKER CORP SR UNSECURED 04/43 4.1	Debt securities	1,035	1,007
	STRYKER CORP SR UNSECURED 05/24 3.375	Debt securities	2,082	2,086
	STRYKER CORP SR UNSECURED 05/44 4.375	Debt securities	996	1,002
	SUMITOMO MITSUI BANKING BANK GUARANT 01/23 3	Debt securities	995	988
	SUMITOMO MITSUI BANKING BANK GUARANT 07/22 3.2	Debt securities	1,200	1,204
	SUMITOMO MITSUI BANKING BANK GUARANT 07/23 3.95	Debt securities	4,997	5,257
	SUMITOMO MITSUI BANKING COMPANY GUAR 01/24 3.95	Debt securities	18,566	19,542
	SUMITOMO MITSUI BANKING SR UNSECURED 144A 01/22 3.95	Debt securities	1,372	1,453
	SUMITOMO MITSUI FINANCIA SUBORDINATED 144A 04/24 4.436	Debt securities	2,509	2,561
	SUNCOR ENERGY INC SR UNSECURED 06/18 6.1	Debt securities	2,532	2,469
	SUNCOR ENERGY INC SR UNSECURED 12/34 5.95	Debt securities	933	992
	SUNOCO LOGISTICS PARTNER COMPANY GUAR 01/23 3.45	Debt securities	2,766	2,716
	SUNOCO LOGISTICS PARTNER COMPANY GUAR 01/43 4.95	Debt securities	2,653	2,679
	SUNOCO LOGISTICS PARTNER COMPANY GUAR 02/22 4.65	Debt securities	17,002	16,405
	SUNOCO LOGISTICS PARTNER COMPANY GUAR 02/40 6.85	Debt securities	2,243	2,428
	SUNOCO LOGISTICS PARTNER COMPANY GUAR 02/42 6.1	Debt securities	3,809	4,101
	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/24 4.25	Debt securities	1,242	1,261
	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/44 5.3	Debt securities	2,426	2,479
	SUNTORY HOLDINGS LTD 09/19 2.55	Debt securities	14,655	14,666
	SW AIRLINES 07 1 TRUST SW AIRLINES 07 1 TRUST	Debt securities	1,100	1,227
	SWEDBANK AB SR UNSECURED 144A 02/19 2.375	Debt securities	7,278	7,295
	SWISS RE CAPITAL I LP COMPANY GUAR 144A 12/49 VAR	Debt securities	2,598	2,809
	SWISS RE SOLUTIONS SR UNSECURED 02/26 7	Debt securities	817	835
	SWISS RE TREASURY (US) COMPANY GUAR 144A 12/22 2.875	Debt securities	1,673	1,611
	SWISS RE TREASURY (US) COMPANY GUAR 144A 12/42 4.25	Debt securities	9,408	9,827
	SYDNEY AIRPORT FINANCE SR SECURED 144A 02/21 5.125	Debt securities	193	223
	SYMANTEC CORP SR UNSECURED 06/17 2.75	Debt securities	2,745	2,812
	SYNCHRONY FINANCIAL SR UNSECURED 08/19 3	Debt securities	3,171	3,174
	SYNCHRONY FINANCIAL SR UNSECURED 08/21 3.75	Debt securities	6,958	7,033
	SYNCHRONY FINANCIAL SR UNSECURED 08/24 4.25	Debt securities	5,479	5,491
	SYNGENTA FINANCE NV COMPANY GUAR 03/22 3.125	Debt securities	669	673
	SYNGENTA FINANCE NV COMPANY GUAR 03/42 4.375	Debt securities	6,662	6,800
	SYSCO CORPORATION COMPANY GUAR 06/22 2.6	Debt securities	7,572	7,733
	SYSCO CORPORATION COMPANY GUAR 09/35 5.375	Debt securities	3,009	2,856
	SYSCO CORPORATION COMPANY GUAR 10/21 3	Debt securities	948	952
	SYSCO CORPORATION COMPANY GUAR 10/24 3.5	Debt securities	7,867	7,917
	SYSCO CORPORATION COMPANY GUAR 10/34 4.35	Debt securities	8,210	8,309
	SYSCO CORPORATION COMPANY GUAR 10/44 4.5	Debt securities	6,269	6,356
	T MOBILE USA INC COMPANY GUAR 03/25 6.375	Debt securities	7,600	7,581
	TAHOMA CDO LTD THOM 2007 2A C 144A	Debt securities	11,793	-
	TALISMAN ENERGY SR UNSECURED 02/21 3.75	Debt securities	1,243	1,213
	TALISMAN ENERGY SR UNSECURED 02/37 5.85	Debt securities	1,852	2,091
	TALISMAN ENERGY SR UNSECURED 06/19 7.75	Debt securities	3,400	3,332
	TAMPA ELECTRIC CO SR UNSECURED 05/18 6.1	Debt securities	2,923	2,707
	TAMPA ELECTRIC CO SR UNSECURED 05/21 5.4	Debt securities	138	138
	TAMPA ELECTRIC CO SR UNSECURED 05/36 6.55	Debt securities	1,902	2,192
	TAMPA ELECTRIC CO SR UNSECURED 05/44 4.35	Debt securities	9,412	9,680
	TAMPA ELECTRIC CO SR UNSECURED 06/42 4.1	Debt securities	8,018	8,002
	TAMPA ELECTRIC CO SR UNSECURED 09/22 2.6	Debt securities	8,731	8,441
	TANGER PROPERTIES L.P. SR UNSECURED 06/20 6.125	Debt securities	476	457
	TANGER PROPERTIES LP SR UNSECURED 12/23 3.875	Debt securities	1,415	1,454
	TAQA ABU DHABI NATL ENER SR UNSECURED 144A 03/17 4.125	Debt securities	1,063	1,056
	TARGET CORP SR UNSECURED 01/18 6	Debt securities	5,989	5,582
	TARGET CORP SR UNSECURED 01/22 2.9	Debt securities	7,266	6,928
	TARGET CORP SR UNSECURED 01/38 7	Debt securities	3,290	3,336
	TARGET CORP SR UNSECURED 06/19 2.3	Debt securities	4,989	5,007
	TARGET CORP SR UNSECURED 07/20 3.875	Debt securities	9,161	9,372
	TARGET CORP SR UNSECURED 07/24 3.5	Debt securities	6,910	6,932
	TARGET CORP SR UNSECURED 07/42 4	Debt securities	24,944	24,221
	TARGET CORP SR UNSECURED 10/37 6.5	Debt securities	12,346	12,780
	TARGET CORP SR UNSECURED 11/32 6.35	Debt securities	9,949	10,190
	TCI COMMUNICATIONS INC SR UNSECURED 02/26 7.875	Debt securities	361	421
	TCI COMMUNICATIONS INC SR UNSECURED 02/28 7.125	Debt securities	2,179	2,409
	TD AMERITRADE HOLDING CO COMPANY GUAR 12/14 4.15	Debt securities	1,650	1,555
	TD AMERITRADE HOLDING CO COMPANY GUAR 12/19 5.6	Debt securities	1,794	1,938
	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9	Debt securities	18,125	18,489
	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85	Debt securities	21,678	23,041
	TECK RESOURCES LIMITED COMPANY GUAR 01/17 3.15	Debt securities	2,052	2,062
	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	Debt securities	3,286	3,289
	TECK RESOURCES LIMITED COMPANY GUAR 02/18 2.5	Debt securities	274	275

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	TECK RESOURCES LIMITED COMPANY GUAR 02/23 3.75	Debt securities	744	706
	TECK RESOURCES LIMITED COMPANY GUAR 02/43 5.4	Debt securities	499	465
	TECK RESOURCES LIMITED COMPANY GUAR 07/41 6.25	Debt securities	608	620
	TECK RESOURCES LIMITED COMPANY GUAR 08/40 6	Debt securities	6,715	6,438
	TECO FINANCE INC COMPANY GUAR 03/20 5.15	Debt securities	4,462	4,455
	TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721	Debt securities	1,074	1,125
	TELECOM ITALIA CAPITAL COMPANY GUAR 09/34 6	Debt securities	780	891
	TELEFONICA EMISIONES SAU COMPANY GUAR 02/16 3.992	Debt securities	1,477	1,717
	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	Debt securities	7,966	8,319
	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	Debt securities	1,965	2,198
	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	Debt securities	982	1,044
	TELEFONICA EMISIONES SAU COMPANY GUAR 06/16 6.421	Debt securities	2,572	2,625
	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045	Debt securities	2,693	3,225
	TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877	Debt securities	1,608	1,766
	TELEFONOS DE MEXICO SAB COMPANY GUAR 11/19 5.5	Debt securities	2,548	2,570
	TELSTRA CORP LTD COMPANY GUAR 144A 10/21 4.8	Debt securities	2,818	3,053
	TEMASEK FINANCIAL I LTD COMPANY GUAR 144A 01/23 2.375	Debt securities	654	632
	TENCENT HOLDINGS LTD SR UNSECURED 144A 05/19 3.375	Debt securities	7,165	7,224
	TENN VALLEY AUTHORITY SR UNSECURED 09/39 5.25	Debt securities	38,701	38,695
	TENN VALLEY AUTHORITY SR UNSECURED 09/60 4.625	Debt securities	720	653
	TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	Debt securities	28,987	29,201
	TENN VALLEY AUTHORITY SR UNSECURED 12/42 3.5	Debt securities	61,610	64,442
	TENNESSEE GAS PIPELINE SR UNSECURED 06/32 8.375	Debt securities	3,832	4,031
	TENNESSEE GAS PIPELINE SR UNSECURED 10/28 7	Debt securities	2,540	2,496
	TESCO PLC SR UNSECURED 144A 11/37 6.15	Debt securities	11,172	9,931
	TEVA PHARM FIN CO LLC COMPANY GUAR 02/36 6.15	Debt securities	3,430	3,665
	TEVA PHARM FIN IV BV COMPANY GUAR 11/21 3.65	Debt securities	13,767	13,828
	TEVA PHARMA FIN IV LLC COMPANY GUAR 03/20 2.25	Debt securities	1,845	1,851
	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65	Debt securities	2,364	2,385
	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95	Debt securities	3,740	3,735
	TEXAS EASTERN TRANSMISS SR UNSECURED 07/32 7	Debt securities	2,393	2,494
	TEXAS EASTERN TRANSMISSI SR UNSECURED 144A 10/22 2.8	Debt securities	16,036	15,627
	TEXAS GAS TRANSMISSION SR UNSECURED 144A 02/21 4.5	Debt securities	1,850	1,889
	TEXAS INSTRUMENTS INC SR UNSECURED 03/21 2.75	Debt securities	993	1,007
	TEXAS INSTRUMENTS INC SR UNSECURED 05/23 2.25	Debt securities	1,075	1,052
	TEXAS INSTRUMENTS INC SR UNSECURED 08/19 1.65	Debt securities	954	934
	TEXAS ST TRANSPRTN COMMISSION TXSTRN 04/26 FIXED 5.028	Debt securities	165	190
	TEXTRON INC SR UNSECURED 03/21 3.65	Debt securities	649	666
	TEXTRON INC SR UNSECURED 03/24 4.3	Debt securities	649	670
	TEXTRON INC SR UNSECURED 09/21 5.95	Debt securities	314	306
	TEXTRON INC SR UNSECURED 10/19 7.25	Debt securities	1,743	1,790
	THERMO FISHER SCIENTIFIC SR UNSECURED 02/24 4.15	Debt securities	9,462	9,730
	THERMO FISHER SCIENTIFIC SR UNSECURED 02/44 5.3	Debt securities	1,787	1,942
	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	Debt securities	1,888	2,070
	THERMO FISHER SCIENTIFIC SR UNSECURED 05/20 4.7	Debt securities	1,138	1,148
	THERMO FISHER SCIENTIFIC SR UNSECURED 08/21 3.6	Debt securities	3,421	3,398
	THOMSON REUTERS CORP COMPANY GUAR 10/19 4.7	Debt securities	1,689	1,749
	THOMSON REUTERS CORP SR UNSECURED 04/40 5.85	Debt securities	5,913	6,119
	THOMSON REUTERS CORP SR UNSECURED 05/43 4.5	Debt securities	13,145	12,769
	THOMSON REUTERS CORP SR UNSECURED 11/23 4.3	Debt securities	994	1,044
	THOMSON REUTERS CORP SR UNSECURED 11/43 5.65	Debt securities	3,548	3,999
	TIFFANY + CO SR UNSECURED 144A 10/24 3.8	Debt securities	798	799
	TIFFANY + CO SR UNSECURED 144A 10/44 4.9	Debt securities	757	759
	TIME WARNER CABLE INC COMPANY GUAR 02/20 5	Debt securities	6,654	6,873
	TIME WARNER CABLE INC COMPANY GUAR 02/21 4.125	Debt securities	2,773	2,969
	TIME WARNER CABLE INC COMPANY GUAR 04/19 8.25	Debt securities	541	679
	TIME WARNER CABLE INC COMPANY GUAR 05/37 6.55	Debt securities	9,444	10,880
	TIME WARNER CABLE INC COMPANY GUAR 06/39 6.75	Debt securities	11,314	12,499
	TIME WARNER CABLE INC COMPANY GUAR 07/18 6.75	Debt securities	2,255	2,209
	TIME WARNER CABLE INC COMPANY GUAR 07/38 7.3	Debt securities	3,303	3,579
	TIME WARNER CABLE INC COMPANY GUAR 09/21 4	Debt securities	22,423	22,372
	TIME WARNER CABLE INC COMPANY GUAR 09/41 5.5	Debt securities	13,303	16,041
	TIME WARNER CABLE INC COMPANY GUAR 09/42 4.5	Debt securities	17,668	18,194
	TIME WARNER CABLE INC COMPANY GUAR 11/40 5.875	Debt securities	1,698	2,018
	TIME WARNER COS INC COMPANY GUAR 02/24 7.57	Debt securities	4,019	3,983
	TIME WARNER ENT COMPANY GUAR 03/23 8.375	Debt securities	5,879	6,155
	TIME WARNER ENTERTAINMEN COMPANY GUAR 07/33 8.375	Debt securities	5,449	6,090
	TIME WARNER INC COMPANY GUAR 01/21 4.7	Debt securities	12,505	12,910
	TIME WARNER INC COMPANY GUAR 01/22 4	Debt securities	14,616	14,704
	TIME WARNER INC COMPANY GUAR 03/20 4.875	Debt securities	3,701	3,751
	TIME WARNER INC COMPANY GUAR 03/21 4.75	Debt securities	3,117	3,433
	TIME WARNER INC COMPANY GUAR 03/40 6.2	Debt securities	167	176
	TIME WARNER INC COMPANY GUAR 03/41 6.25	Debt securities	15,252	17,152
	TIME WARNER INC COMPANY GUAR 04/31 7.625	Debt securities	4,679	4,994
	TIME WARNER INC COMPANY GUAR 05/32 7.7	Debt securities	5,639	6,353
	TIME WARNER INC COMPANY GUAR 06/22 3.4	Debt securities	2,104	2,202
	TIME WARNER INC COMPANY GUAR 06/24 3.55	Debt securities	3,474	3,450
	TIME WARNER INC COMPANY GUAR 06/42 4.9	Debt securities	2,968	2,998
	TIME WARNER INC COMPANY GUAR 07/40 6.1	Debt securities	2,363	2,596
	TIME WARNER INC COMPANY GUAR 10/41 5.375	Debt securities	99	106
	TIME WARNER INC COMPANY GUAR 11/36 6.5	Debt securities	3,576	3,956

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	TIME WARNER INC COMPANY GUAR 12/23 4.05	Debt securities	997	1,025
	TIME WARNER INC COMPANY GUAR 12/43 5.35	Debt securities	5,588	5,874
	TJX COS INC SR UNSECURED 05/23 2.5	Debt securities	958	917
	TJX COS INC SR UNSECURED 06/21 2.75	Debt securities	8,678	8,656
	TOBACCO SETTLEMENT FING CORP R TOBGEN 06/23 FIXED OID 6	Debt securities	5	5
	TOLEDO EDISON COMPANY 1ST MORTGAGE 05/20 7.25	Debt securities	186	169
	TOLEDO EDISON COMPANY SR SECURED 05/37 6.15	Debt securities	1,997	2,335
	TOLL BROS FINANCE CORP COMPANY GUAR 01/24 5.625	Debt securities	1,260	1,233
	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	Debt securities	3,370	3,394
	TOLL BROS FINANCE CORP COMPANY GUAR 11/19 6.75	Debt securities	159	177
	TOTAL CAPITAL CANADA LTD COMPANY GUAR 07/23 2.75	Debt securities	5,559	5,523
	TOTAL CAPITAL INTL SA COMPANY GUAR 01/23 2.7	Debt securities	8,515	8,289
	TOTAL CAPITAL INTL SA COMPANY GUAR 01/24 3.7	Debt securities	1,821	1,861
	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	Debt securities	3,779	3,707
	TOTAL CAPITAL INTL SA COMPANY GUAR 04/24 3.75	Debt securities	1,985	2,054
	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	Debt securities	4,993	4,985
	TOTAL CAPITAL INTL SA COMPANY GUAR 06/21 2.75	Debt securities	8,584	8,557
	TOTAL CAPITAL SA COMPANY GUAR 01/21 4.125	Debt securities	2,829	3,092
	TOTAL CAPITAL SA COMPANY GUAR 06/20 4.45	Debt securities	18,020	18,438
	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/21 4.25	Debt securities	5,032	5,277
	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	Debt securities	4,821	4,901
	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	Debt securities	2,623	2,565
	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	Debt securities	3,027	2,949
	TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125	Debt securities	9,973	9,967
	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/21 3.4	Debt securities	12,273	12,266
	TRANS CANADA PIPELINES JR SUBORDINA 05/67 VAR	Debt securities	1,342	1,275
	TRANS CANADA PIPELINES SR UNSECURED 01/21 9.875	Debt securities	6,995	6,924
	TRANS CANADA PIPELINES SR UNSECURED 01/39 7.625	Debt securities	25,625	26,222
	TRANS CANADA PIPELINES SR UNSECURED 03/34 4.625	Debt securities	28,110	28,942
	TRANS CANADA PIPELINES SR UNSECURED 03/34 5.6	Debt securities	246	232
	TRANS CANADA PIPELINES SR UNSECURED 03/36 5.85	Debt securities	1,253	1,172
	TRANS CANADA PIPELINES SR UNSECURED 06/40 6.1	Debt securities	33,565	32,737
	TRANS CANADA PIPELINES SR UNSECURED 08/18 6.5	Debt securities	1,963	1,942
	TRANS CANADA PIPELINES SR UNSECURED 08/22 2.5	Debt securities	4,082	3,873
	TRANS CANADA PIPELINES SR UNSECURED 08/38 7.25	Debt securities	17,118	18,048
	TRANS CANADA PIPELINES SR UNSECURED 10/23 3.75	Debt securities	3,975	4,062
	TRANS CANADA PIPELINES SR UNSECURED 10/37 6.2	Debt securities	1,217	1,201
	TRANS CANADA PIPELINES SR UNSECURED 10/43 5	Debt securities	8,345	8,829
	TRANSALTA CORP SR UNSECURED 11/22 4.5	Debt securities	948	966
	TRANSATLANTIC HOLDINGS SR UNSECURED 11/39 8	Debt securities	610	629
	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45	Debt securities	997	968
	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4	Debt securities	2,444	2,692
	TRANSOCEAN INC COMPANY GUAR 03/18 6	Debt securities	1,826	1,779
	TRANSOCEAN INC COMPANY GUAR 03/38 6.8	Debt securities	3,980	3,366
	TRANSOCEAN INC COMPANY GUAR 04/31 7.5	Debt securities	1,008	834
	TRANSOCEAN INC COMPANY GUAR 10/17 2.5	Debt securities	673	675
	TRANSOCEAN INC COMPANY GUAR 10/22 3.8	Debt securities	11,851	11,161
	TRANSOCEAN INC COMPANY GUAR 11/20 6.5	Debt securities	7,404	7,298
	TRANSOCEAN INC COMPANY GUAR 12/21 6.375	Debt securities	24,599	22,724
	TRANSOCEAN INC COMPANY GUAR 12/41 7.35	Debt securities	2,571	2,251
	TRAVELERS COS INC SR UNSECURED 06/19 5.9	Debt securities	1,254	1,257
	TRAVELERS COS INC SR UNSECURED 06/36 6.75	Debt securities	1,584	1,582
	TRAVELERS COS INC SR UNSECURED 06/37 6.25	Debt securities	13,957	14,469
	TRAVELERS COS INC SR UNSECURED 08/43 4.6	Debt securities	8,053	8,320
	TRAVELERS COS INC SR UNSECURED 11/20 3.9	Debt securities	1,399	1,498
	TRAVELERS COS INC SR UNSECURED 11/40 5.35	Debt securities	11,219	11,406
	TRAVELERS PPTY CASUALTY COMPANY GUAR 03/33 6.375	Debt securities	9,672	9,869
	TREASURY BILL 03/15 0.00000	Debt securities	140	140
	TREASURY BILL 11/14 0.00000	Debt securities	6,700	6,700
	TREASURY BILL 12/14 0.00000	Debt securities	240	240
	TRINITY ACQUISITION PLC COMPANY GUAR 08/23 4.625	Debt securities	1,477	1,458
	TRINITY INDUSTRIES INC COMPANY GUAR 10/24 4.55	Debt securities	3,771	3,782
	TRUST F/1401 SR UNSECURED 144A 01/44 6.95	Debt securities	194	218
	TRUST F/1401 SR UNSECURED 144A 12/24 5.25	Debt securities	2,008	2,080
	TRW AUTOMOTIVE INC COMPANY GUAR 144A 03/17 7.25	Debt securities	692	660
	TSMC GLOBAL LTD COMPANY GUAR 144A 04/18 1.625	Debt securities	5,771	5,703
	TSY INFL IX N/B 01/24 0.625	Debt securities	1,961	1,919
	TSY INFL IX N/B 01/29 2.5	Debt securities	1,281	1,288
	TSY INFL IX N/B 02/44 1.375	Debt securities	1,546	1,641
	TTX CO SR UNSECURED 144A 06/44 4.65	Debt securities	497	518
	TUFTS UNIVERSITY UNSECURED 04/12 5.017	Debt securities	1,232	1,303
	TYCO ELECTRONICS GROUP S COMPANY GUAR 01/21 4.875	Debt securities	4,462	4,656
	TYCO ELECTRONICS GROUP S COMPANY GUAR 10/37 7.125	Debt securities	938	993
	TYCO INTERNATIONAL FINAN COMPANY GUAR 01/23 4.625	Debt securities	709	749
	TYCO/TYCO INTL FIN SA COMPANY GUAR 01/21 6.875	Debt securities	757	757
	TYCO/TYCO INTL FIN SA COMPANY GUAR 12/19 7	Debt securities	420	415
	TYSON FOODS INC COMPANY GUAR 06/22 4.5	Debt securities	398	424
	TYSON FOODS INC COMPANY GUAR 08/19 2.65	Debt securities	2,998	3,006
	TYSON FOODS INC COMPANY GUAR 08/24 3.95	Debt securities	7,855	7,877
	TYSON FOODS INC COMPANY GUAR 08/34 4.875	Debt securities	2,979	3,021
	TYSON FOODS INC COMPANY GUAR 08/44 5.15	Debt securities	1,554	1,614

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	UAL 2009 2A PASS THRU TR PASS THRU CE 07/18 9.75	Debt securities	2,079	2,134
*	UBS AG STAMFORD CT 08/19 2.375	Debt securities	19,443	19,304
*	UBS AG STAMFORD CT SR UNSECURED 04/18 5.75	Debt securities	190	193
*	UBS AG STAMFORD CT SR UNSECURED 08/20 4.875	Debt securities	9,075	9,897
*	UBS AG STAMFORD CT SUBORDINATED 07/16 5.875	Debt securities	9,275	9,147
	UDR INC COMPANY GUAR 01/22 4.625	Debt securities	2,081	2,245
	UDR INC COMPANY GUAR 07/24 3.75	Debt securities	598	600
	UDR INC COMPANY GUAR 10/20 3.7	Debt securities	5,336	5,442
	UIL HOLDINGS CORPORATION SR UNSECURED 10/20 4.625	Debt securities	978	1,077
	UNILEVER CAPITAL CORP COMPANY GUAR 02/19 4.8	Debt securities	1,794	1,767
	UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	Debt securities	5,346	5,246
	UNILEVER CAPITAL CORP COMPANY GUAR 11/32 5.9	Debt securities	2,574	2,797
	UNION CARBIDE CORP SR UNSECURED 06/25 7.5	Debt securities	184	215
	UNION CARBIDE CORP SR UNSECURED 10/96 7.75	Debt securities	431	525
	UNION ELECTRIC CO SR SECURED 03/39 8.45	Debt securities	643	670
	UNION ELECTRIC CO SR SECURED 04/24 3.5	Debt securities	4,289	4,398
	UNION ELECTRIC CO SR SECURED 09/42 3.9	Debt securities	3,310	3,226
	UNION PACIFIC CORP SR UNSECURED 01/23 2.95	Debt securities	400	398
	UNION PACIFIC CORP SR UNSECURED 01/25 3.25	Debt securities	5,377	5,361
	UNION PACIFIC CORP SR UNSECURED 01/45 4.15	Debt securities	7,523	7,492
	UNION PACIFIC CORP SR UNSECURED 02/21 4	Debt securities	9,823	10,392
	UNION PACIFIC CORP SR UNSECURED 03/24 3.75	Debt securities	2,784	2,921
	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	Debt securities	2,485	2,432
	UNION PACIFIC CORP SR UNSECURED 04/43 4.25	Debt securities	3,008	3,043
	UNION PACIFIC CORP SR UNSECURED 06/42 4.3	Debt securities	5,669	5,895
	UNION PACIFIC CORP SR UNSECURED 06/44 4.85	Debt securities	1,806	1,955
	UNION PACIFIC CORP SR UNSECURED 07/22 4.163	Debt securities	3,163	3,437
	UNION PACIFIC CORP SR UNSECURED 09/41 4.75	Debt securities	1,314	1,447
	UNION PACIFIC CORP SR UNSECURED 12/43 4.75	Debt securities	3,014	3,240
	UNITED AIR 2013 1 A PTT PASS THRU CE 02/27 4.3	Debt securities	4,962	5,235
	UNITED AIR 2014 1 A PTT PASS THRU CE 10/27 4	Debt securities	5,250	5,276
	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05	Debt securities	9,140	9,556
	UNITED MEXICAN STATES SR UNSECURED 01/45 5.55	Debt securities	5,013	5,562
	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75	Debt securities	17,377	16,787
	UNITED MEXICAN STATES SR UNSECURED 10/23 4	Debt securities	6,620	6,873
	UNITED MEXICAN STATES SR UNSECURED 10/49 5.75	Debt securities	2,127	1,960
	UNITED PARCEL SERVICE SR UNSECURED 01/21 3.125	Debt securities	2,317	2,356
	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2	Debt securities	3,182	3,280
	UNITED PARCEL SERVICE SR UNSECURED 10/22 2.45	Debt securities	20,250	19,613
	UNITED PARCEL SERVICE SR UNSECURED 10/42 3.625	Debt securities	3,866	3,821
	UNITED PARCEL SERVICE SR UNSECURED 11/40 4.875	Debt securities	3,099	3,199
	UNITED STATES TREAS BILLS 10/14 0.00000	Debt securities	6,260	6,260
	UNITED TECHNOLOGIES CORP SR UNSECURED 02/19 6.125	Debt securities	2,491	2,329
	UNITED TECHNOLOGIES CORP SR UNSECURED 04/20 4.5	Debt securities	19,864	19,269
	UNITED TECHNOLOGIES CORP SR UNSECURED 04/40 5.7	Debt securities	7,881	8,035
	UNITED TECHNOLOGIES CORP SR UNSECURED 05/35 5.4	Debt securities	4,902	4,906
	UNITED TECHNOLOGIES CORP SR UNSECURED 06/17 1.8	Debt securities	8,998	8,823
	UNITED TECHNOLOGIES CORP SR UNSECURED 06/22 3.1	Debt securities	13,658	13,279
	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5	Debt securities	89,640	89,602
	UNITED TECHNOLOGIES CORP SR UNSECURED 07/38 6.125	Debt securities	8,380	8,875
	UNITED TECHNOLOGIES CORP SR UNSECURED 08/28 6.7	Debt securities	447	458
	UNITEDHEALTH GROUP INC SR UNSECURED 02/21 4.7	Debt securities	99	100
	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	Debt securities	11,827	11,529
	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875	Debt securities	17,599	19,167
	UNITEDHEALTH GROUP INC SR UNSECURED 02/41 5.95	Debt securities	3,812	4,109
	UNITEDHEALTH GROUP INC SR UNSECURED 03/19 1.625	Debt securities	996	979
	UNITEDHEALTH GROUP INC SR UNSECURED 03/22 2.875	Debt securities	4,545	4,590
	UNITEDHEALTH GROUP INC SR UNSECURED 03/23 2.875	Debt securities	8,093	7,933
	UNITEDHEALTH GROUP INC SR UNSECURED 03/36 5.8	Debt securities	18,667	20,374
	UNITEDHEALTH GROUP INC SR UNSECURED 03/42 4.375	Debt securities	15,651	15,647
	UNITEDHEALTH GROUP INC SR UNSECURED 03/43 4.25	Debt securities	26,247	26,371
	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5	Debt securities	15,366	16,306
	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7	Debt securities	2,723	3,260
	UNITEDHEALTH GROUP INC SR UNSECURED 10/42 3.95	Debt securities	16,478	16,095
	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375	Debt securities	2,022	2,075
	UNITEDHEALTH GROUP INC SR UNSECURED 11/37 6.625	Debt securities	14,147	14,849
	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625	Debt securities	11,181	11,289
	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/43 FIXED OID 5.7	Debt securities	4,492	4,737
	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/45 FIXED 5.946	Debt securities	1,090	1,355
	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/48 FIXED 6.548	Debt securities	2,859	2,969
	UNIV OF SOUTHERN CALIFOR SR UNSECURED 10/11 5.25	Debt securities	2,027	2,454
	UNIV OF TEXAS TX UNIHGR 08/30 FIXED 5.094	Debt securities	8,380	9,715
	UNIVERSITY OF PENNSYLVAN SR UNSECURED 09/12 4.674	Debt securities	3,684	3,887
	UNP RR CO 2006 PASS TRST PASS THRU CE 07/30 5.866	Debt securities	1,787	1,892
	UNUM GROUP SR UNSECURED 03/24 4	Debt securities	664	675
	UNUM GROUP SR UNSECURED 08/42 5.75	Debt securities	597	687
	UNUM GROUP SR UNSECURED 09/20 5.625	Debt securities	10,552	11,413
	UPS OF AMERICA INC SR UNSECURED 04/30 VAR	Debt securities	1,440	1,686
	US AIRWAYS 2011 1A PTT PASS THRU CE 04/25 7.125	Debt securities	3,216	3,731
	US AIRWAYS 2012 1A PTT PASS THRU CE 04/26 5.9	Debt securities	5,478	5,919
	US AIRWAYS 2012 2A PTT PASS THRU CE 12/26 4.625	Debt securities	2,772	2,890

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	US AIRWAYS 2013 1A PTT PASS THRU CE 05/27 3.95	Debt securities	2,243	2,317
	US BANCORP SR UNSECURED 01/24 3.7	Debt securities	8,952	9,227
	US BANCORP SR UNSECURED 03/22 3	Debt securities	2,824	2,779
	US BANCORP SR UNSECURED 04/19 2.2	Debt securities	2,997	3,002
	US BANCORP SR UNSECURED 05/21 4.125	Debt securities	4,455	4,536
	US BANCORP SR UNSECURED 11/14 2.875	Debt securities	2,025	1,997
	US BANCORP SUB NOTES 09/24 3.6	Debt securities	7,998	7,921
	US BANCORP SUBORDINATED 07/22 2.95	Debt securities	2,846	2,770
	US TREASURY FRN 01/16 VAR	Debt securities	87,385	87,385
	US TREASURY N/B 02/24 2.75	Debt securities	68,458	69,660
	US TREASURY N/B 02/25 7.625	Debt securities	287,461	277,181
	US TREASURY N/B 02/26 6	Debt securities	573,193	579,401
	US TREASURY N/B 02/27 6.625	Debt securities	236,794	236,677
	US TREASURY N/B 02/29 5.25	Debt securities	368,409	380,730
	US TREASURY N/B 02/31 5.375	Debt securities	155,507	155,403
	US TREASURY N/B 02/36 4.5	Debt securities	116,913	117,856
	US TREASURY N/B 02/37 4.75	Debt securities	16,824	17,387
	US TREASURY N/B 02/38 4.375	Debt securities	58,563	61,509
	US TREASURY N/B 02/39 3.5	Debt securities	65,852	68,240
	US TREASURY N/B 02/40 4.625	Debt securities	189,402	211,028
	US TREASURY N/B 02/41 4.75	Debt securities	243,540	265,377
	US TREASURY N/B 02/42 3.125	Debt securities	194,782	192,036
	US TREASURY N/B 02/43 3.125	Debt securities	181,275	179,342
	US TREASURY N/B 02/44 3.625	Debt securities	518,575	534,302
	US TREASURY N/B 03/15 0.25	Debt securities	19,435	19,435
	US TREASURY N/B 04/19 1.625	Debt securities	1,094	1,096
	US TREASURY N/B 04/21 2.25	Debt securities	7,415	7,437
	US TREASURY N/B 05/19 1.5	Debt securities	15,136	15,089
	US TREASURY N/B 05/24 2.5	Debt securities	15,694	15,719
	US TREASURY N/B 05/30 6.25	Debt securities	98,140	97,331
	US TREASURY N/B 05/37 5	Debt securities	29,566	29,934
	US TREASURY N/B 05/38 4.5	Debt securities	61,090	63,452
	US TREASURY N/B 05/39 4.25	Debt securities	138,350	160,585
	US TREASURY N/B 05/40 4.375	Debt securities	157,113	178,019
	US TREASURY N/B 05/41 4.375	Debt securities	109,882	122,920
	US TREASURY N/B 05/42 3	Debt securities	195,346	189,200
	US TREASURY N/B 05/43 2.875	Debt securities	346,254	366,562
	US TREASURY N/B 05/44 3.375	Debt securities	443,573	451,285
	US TREASURY N/B 06/15 1.875	Debt securities	29,506	29,506
	US TREASURY N/B 07/19 1.625	Debt securities	5,767	5,714
	US TREASURY N/B 08/16 0.5	Debt securities	620	619
	US TREASURY N/B 08/24 2.375	Debt securities	153,019	153,213
	US TREASURY N/B 08/25 6.875	Debt securities	271,041	267,953
	US TREASURY N/B 08/26 6.75	Debt securities	191,316	191,138
	US TREASURY N/B 08/27 6.375	Debt securities	185,184	184,600
	US TREASURY N/B 08/28 5.5	Debt securities	463,086	479,454
	US TREASURY N/B 08/29 6.125	Debt securities	44,955	44,625
	US TREASURY N/B 08/39 4.5	Debt securities	215,410	240,580
	US TREASURY N/B 08/40 3.875	Debt securities	166,812	182,019
	US TREASURY N/B 08/41 3.75	Debt securities	100,774	99,598
	US TREASURY N/B 08/42 2.75	Debt securities	78,294	79,182
	US TREASURY N/B 08/43 3.625	Debt securities	378,466	414,896
	US TREASURY N/B 08/44 3.125	Debt securities	211,736	211,682
	US TREASURY N/B 09/15 1.25	Debt securities	39,257	39,257
	US TREASURY N/B 09/17 1	Debt securities	1,113	1,113
	US TREASURY N/B 09/19 1.75	Debt securities	34,028	34,010
	US TREASURY N/B 09/21 2.125	Debt securities	3,422	3,419
	US TREASURY N/B 11/15 1.375	Debt securities	24,606	24,606
	US TREASURY N/B 11/23 2.75	Debt securities	38,673	39,463
	US TREASURY N/B 11/24 7.5	Debt securities	196,851	194,652
	US TREASURY N/B 11/26 6.5	Debt securities	249,733	247,900
	US TREASURY N/B 11/27 6.125	Debt securities	723,093	724,893
	US TREASURY N/B 11/28 5.25	Debt securities	368,880	373,006
	US TREASURY N/B 11/39 4.375	Debt securities	97,620	109,808
	US TREASURY N/B 11/40 4.25	Debt securities	209,898	216,758
	US TREASURY N/B 11/41 3.125	Debt securities	67,864	66,649
	US TREASURY N/B 11/42 2.75	Debt securities	163,355	163,913
	US TREASURY N/B 11/43 3.75	Debt securities	475,352	491,751
	USAA CAPITAL CORP SR UNSECURED 144A 06/19 2.125	Debt securities	7,500	7,488
	VALE OVERSEAS LIMITED COMPANY GUAR 01/22 4.375	Debt securities	5,797	5,718
	VALE OVERSEAS LIMITED COMPANY GUAR 01/34 8.25	Debt securities	7,224	7,160
	VALE OVERSEAS LIMITED COMPANY GUAR 09/19 5.625	Debt securities	765	767
	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875	Debt securities	4,751	4,791
	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875	Debt securities	1,271	1,140
	VALE SA SR UNSECURED 09/42 5.625	Debt securities	2,778	2,702
	VALERO ENERGY CORP COMPANY GUAR 03/39 10.5	Debt securities	1,377	1,589
	VALERO ENERGY CORP COMPANY GUAR 06/37 6.625	Debt securities	3,512	4,190
	VALIDUS HOLDINGS LTD SR UNSECURED 01/40 8.875	Debt securities	1,016	1,003
	VALMONT INDUSTRIES INC COMPANY GUAR 04/20 6.625	Debt securities	205	217
	VALMONT INDUSTRIES INC COMPANY GUAR 10/44 5	Debt securities	617	608
	VALMONT INDUSTRIES INC COMPANY GUAR 10/54 5.25	Debt securities	742	758

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	VENTAS REALTY LP COMPANY GUAR 05/24 3.75	Debt securities	794	787
	VENTAS REALTY LP COMPANY GUAR 09/43 5.7	Debt securities	1,084	1,237
	VENTAS REALTY LP/CAP CRP COMPANY GUAR 03/22 4.25	Debt securities	1,871	1,959
	VENTAS REALTY LP/CAP CRP COMPANY GUAR 04/20 2.7	Debt securities	11,081	10,935
	VENTAS REALTY LP/CAP CRP COMPANY GUAR 08/22 3.25	Debt securities	7,959	7,862
	VERIZON COMMUNICATIONS SR UNSECURED 02/38 6.4	Debt securities	13,385	13,794
	VERIZON COMMUNICATIONS SR UNSECURED 03/21 3.45	Debt securities	4,675	4,724
	VERIZON COMMUNICATIONS SR UNSECURED 03/24 4.15	Debt securities	2,999	3,098
	VERIZON COMMUNICATIONS SR UNSECURED 03/34 5.05	Debt securities	11,721	12,184
	VERIZON COMMUNICATIONS SR UNSECURED 04/19 6.35	Debt securities	12,408	11,712
	VERIZON COMMUNICATIONS SR UNSECURED 04/21 4.6	Debt securities	11,205	11,649
	VERIZON COMMUNICATIONS SR UNSECURED 04/37 6.25	Debt securities	237	230
	VERIZON COMMUNICATIONS SR UNSECURED 04/38 6.9	Debt securities	6,631	6,794
	VERIZON COMMUNICATIONS SR UNSECURED 04/41 6	Debt securities	5,342	5,603
	VERIZON COMMUNICATIONS SR UNSECURED 06/32 7.75	Debt securities	743	859
	VERIZON COMMUNICATIONS SR UNSECURED 09/20 4.5	Debt securities	999	1,082
	VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15	Debt securities	42,874	44,665
	VERIZON COMMUNICATIONS SR UNSECURED 09/33 6.4	Debt securities	24,732	29,569
	VERIZON COMMUNICATIONS SR UNSECURED 09/35 5.85	Debt securities	4,102	4,263
	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55	Debt securities	28,754	33,465
	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	Debt securities	28,136	27,492
	VERIZON COMMUNICATIONS SR UNSECURED 11/22 2.45	Debt securities	13,599	12,832
	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75	Debt securities	7,373	7,879
	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85	Debt securities	24,934	24,537
	VERIZON COMMUNICATIONS SR UNSECURED 12/30 7.75	Debt securities	15,907	16,707
	VERIZON COMMUNICATIONS SR UNSECURED 144A 02/20 2.625	Debt securities	1,756	1,728
	VERIZON COMMUNICATIONS SR UNSECURED 144A 08/46 4.862	Debt securities	41,188	40,366
	VERIZON COMMUNICATIONS SR UNSECURED 144A 08/54 5.012	Debt securities	12,509	12,509
	VERIZON NEW YORK INC COMPANY GUAR 04/28 6.5	Debt securities	1,844	1,977
	VERIZON NEW YORK INC COMPANY GUAR 04/32 7.375	Debt securities	9,361	9,743
	VF CORP SR UNSECURED 11/37 6.45	Debt securities	3,817	4,139
	VIACOM INC SR UNSECURED 02/42 4.5	Debt securities	867	933
	VIACOM INC SR UNSECURED 03/21 4.5	Debt securities	4,554	4,997
	VIACOM INC SR UNSECURED 03/43 4.375	Debt securities	8,055	7,660
	VIACOM INC SR UNSECURED 04/24 3.875	Debt securities	893	896
	VIACOM INC SR UNSECURED 04/36 6.875	Debt securities	760	817
	VIACOM INC SR UNSECURED 04/44 5.25	Debt securities	2,126	2,201
	VIACOM INC SR UNSECURED 06/22 3.125	Debt securities	1,125	1,079
	VIACOM INC SR UNSECURED 06/43 4.875	Debt securities	1,109	1,187
	VIACOM INC SR UNSECURED 09/19 5.625	Debt securities	1,401	1,365
	VIACOM INC SR UNSECURED 09/43 5.85	Debt securities	9,952	10,912
	VIACOM INC SR UNSECURED 12/21 3.875	Debt securities	13,233	13,335
	VICORP RESTAURNTS INC COMPANY GUAR 04/11 10.5	Debt securities	1	-
	VIRGIN AUST 2013 1A TRST PASS THRU CE 144A 04/25 5	Debt securities	1,652	1,722
	VIRGIN MEDIA SECURED FIN SR SECURED 144A 04/21 6	Debt securities	4,604	4,346
	VIRGINIA ELEC + POWER CO SR UNSECURED 01/22 2.95	Debt securities	21,331	21,419
	VIRGINIA ELEC + POWER CO SR UNSECURED 01/36 6	Debt securities	12,771	14,429
	VIRGINIA ELEC + POWER CO SR UNSECURED 01/43 4	Debt securities	9,582	9,635
	VIRGINIA ELEC + POWER CO SR UNSECURED 02/24 3.45	Debt securities	5,019	5,106
	VIRGINIA ELEC + POWER CO SR UNSECURED 02/44 4.45	Debt securities	12,179	12,697
	VIRGINIA ELEC + POWER CO SR UNSECURED 03/23 2.75	Debt securities	1,994	1,954
	VIRGINIA ELEC + POWER CO SR UNSECURED 05/37 6	Debt securities	3,436	3,670
	VIRGINIA ELEC + POWER CO SR UNSECURED 08/43 4.65	Debt securities	18,890	20,075
	VIRGINIA ELEC + POWER CO SR UNSECURED 11/37 6.35	Debt securities	4,968	5,618
	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875	Debt securities	17,441	17,668
	VODAFONE GROUP PLC SR UNSECURED 02/23 2.95	Debt securities	4,130	3,982
	VODAFONE GROUP PLC SR UNSECURED 02/30 7.875	Debt securities	7,979	7,878
	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15	Debt securities	9,279	9,285
	VODAFONE GROUP PLC SR UNSECURED 02/43 4.375	Debt securities	9,957	9,376
	VODAFONE GROUP PLC SR UNSECURED 03/21 4.375	Debt securities	19,245	19,189
	VODAFONE GROUP PLC SR UNSECURED 06/19 5.45	Debt securities	1,416	1,509
	VODAFONE GROUP PLC SR UNSECURED 09/22 2.5	Debt securities	34,302	34,365
	VODAFONE GROUP PLC SR UNSECURED 11/32 6.25	Debt securities	7,641	7,240
	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25	Debt securities	7,495	7,460
	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/19 2.12	Debt securities	26,937	26,728
	VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 08/20 4	Debt securities	7,388	7,571
	VOLVO TREASURY AB COMPANY GUAR 144A 04/15 5.95	Debt securities	464	436
	VORNADO REALTY LP SR UNSECURED 01/22 5	Debt securities	1,493	1,638
	VOYA FINANCIAL INC COMPANY GUAR 07/22 5.5	Debt securities	10,653	11,240
	VOYA FINANCIAL INC SR UNSECURED 07/43 5.7	Debt securities	6,223	6,523
	WACHOVIA CORP SUBORDINATED 08/35 5.5	Debt securities	3,203	3,573
	WACHOVIA CORP SUBORDINATED 10/16 5.625	Debt securities	890	871
	WAL MART STORES INC SR UNSECURED 02/30 7.55	Debt securities	5,434	5,900
	WAL MART STORES INC SR UNSECURED 04/21 4.25	Debt securities	12,598	12,107
	WAL MART STORES INC SR UNSECURED 04/23 2.55	Debt securities	2,494	2,399
	WAL MART STORES INC SR UNSECURED 04/24 3.3	Debt securities	13,924	14,028
	WAL MART STORES INC SR UNSECURED 04/27 5.875	Debt securities	5,675	5,999
	WAL MART STORES INC SR UNSECURED 04/38 6.2	Debt securities	35,561	37,059
	WAL MART STORES INC SR UNSECURED 04/40 5.625	Debt securities	20,908	22,029
	WAL MART STORES INC SR UNSECURED 04/41 5.625	Debt securities	42,060	43,291
	WAL MART STORES INC SR UNSECURED 04/43 4	Debt securities	5,299	5,253

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	WAL MART STORES INC SR UNSECURED 04/44 4.3	Debt securities	13,087	13,203
	WAL MART STORES INC SR UNSECURED 07/20 3.625	Debt securities	2,269	2,177
	WAL MART STORES INC SR UNSECURED 07/40 4.875	Debt securities	5,271	5,458
	WAL MART STORES INC SR UNSECURED 08/37 6.5	Debt securities	20,297	22,046
	WAL MART STORES INC SR UNSECURED 09/35 5.25	Debt securities	23,910	25,222
	WAL MART STORES INC SR UNSECURED 10/40 5	Debt securities	12,604	13,412
	WAL MART STORES INC SR UNSECURED 10/43 4.75	Debt securities	5,629	6,125
	WALGREEN CO SR UNSECURED 01/19 5.25	Debt securities	1,677	1,684
	WALGREEN CO SR UNSECURED 09/22 3.1	Debt securities	1,276	1,238
	WALGREEN CO SR UNSECURED 09/42 4.4	Debt securities	3,080	2,946
	WALT DISNEY COMPANY/THE SR UNSECURED 02/22 2.55	Debt securities	1,321	1,303
	WALT DISNEY COMPANY/THE SR UNSECURED 03/32 7	Debt securities	916	946
	WALT DISNEY COMPANY/THE SR UNSECURED 06/21 3.75	Debt securities	3,351	3,443
	WALT DISNEY COMPANY/THE SR UNSECURED 06/44 4.125	Debt securities	25,423	25,445
	WALT DISNEY COMPANY/THE SR UNSECURED 07/93 7.55	Debt securities	960	1,056
	WALT DISNEY COMPANY/THE SR UNSECURED 08/21 2.75	Debt securities	672	687
	WALT DISNEY COMPANY/THE SR UNSECURED 08/41 4.375	Debt securities	1,295	1,228
	WALT DISNEY COMPANY/THE SR UNSECURED 12/22 2.35	Debt securities	1,488	1,440
	WALT DISNEY COMPANY/THE SR UNSECURED 12/41 4.125	Debt securities	1,756	1,749
	WALT DISNEY COMPANY/THE SR UNSECURED 12/42 3.7	Debt securities	993	934
	WAMU MORTGAGE PASS THROUGH CER WAMU 2002 AR19 A7	Debt securities	3	4
	WAMU MORTGAGE PASS THROUGH CER WAMU 2003 AR7 A7	Debt securities	926	1,011
	WASHINGTON DC MET AREA TRANSIT DCTGEN 07/34 FIXED OID 7	Debt securities	2,515	2,797
	WASHINGTON REIT SR UNSECURED 10/22 3.95	Debt securities	7,539	7,496
	WASTE MANAGEMENT INC COMPANY GUAR 03/19 7.375	Debt securities	1,876	1,886
	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5	Debt securities	6,888	6,884
	WASTE MANAGEMENT INC COMPANY GUAR 05/32 7.75	Debt securities	2,734	2,944
	WASTE MANAGEMENT INC COMPANY GUAR 06/20 4.75	Debt securities	12,861	12,896
	WASTE MANAGEMENT INC COMPANY GUAR 07/28 7	Debt securities	27	33
	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9	Debt securities	997	980
	WASTE MANAGEMENT INC COMPANY GUAR 11/39 6.125	Debt securities	741	847
	WASTE MANAGEMENT INC SR UNSECURED 08/26 7.1	Debt securities	6,047	6,016
	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/19 2.7	Debt securities	16,650	16,684
	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75	Debt securities	7,706	7,714
	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75	Debt securities	5,727	5,814
	WEATHERFORD BERMUDA COMPANY GUAR 02/16 5.5	Debt securities	113	120
	WEATHERFORD BERMUDA COMPANY GUAR 03/18 6	Debt securities	926	944
	WEATHERFORD BERMUDA COMPANY GUAR 03/39 9.875	Debt securities	933	1,080
	WEATHERFORD BERMUDA COMPANY GUAR 08/36 6.5	Debt securities	1,876	2,192
	WEATHERFORD BERMUDA COMPANY GUAR 09/20 5.125	Debt securities	2,179	2,309
	WEATHERFORD BERMUDA COMPANY GUAR 09/40 6.75	Debt securities	3,992	4,303
	WEINGARTEN REALTY INVEST SR UNSECURED 01/24 4.45	Debt securities	249	261
	WEINGARTEN REALTY INVEST SR UNSECURED 04/23 3.5	Debt securities	597	587
	WEINGARTEN REALTY INVEST SR UNSECURED 10/22 3.375	Debt securities	552	555
	WELLPOINT INC SR UNSECURED 01/18 1.875	Debt securities	2,494	2,497
	WELLPOINT INC SR UNSECURED 01/23 3.3	Debt securities	912	905
	WELLPOINT INC SR UNSECURED 01/43 4.65	Debt securities	704	689
	WELLPOINT INC SR UNSECURED 01/44 5.1	Debt securities	1,986	2,125
	WELLPOINT INC SR UNSECURED 02/19 7	Debt securities	4,776	4,587
	WELLPOINT INC SR UNSECURED 05/22 3.125	Debt securities	3,534	3,516
	WELLPOINT INC SR UNSECURED 05/42 4.625	Debt securities	7,773	7,579
	WELLPOINT INC SR UNSECURED 08/19 2.25	Debt securities	7,982	7,877
	WELLPOINT INC SR UNSECURED 08/20 4.35	Debt securities	1,244	1,301
	WELLPOINT INC SR UNSECURED 08/21 3.7	Debt securities	8,866	9,085
	WELLPOINT INC SR UNSECURED 08/24 3.5	Debt securities	13,059	12,800
	WELLPOINT INC SR UNSECURED 08/44 4.65	Debt securities	15,177	14,800
	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5	Debt securities	35,086	34,797
	WELLS FARGO + COMPANY SR UNSECURED 01/21 3	Debt securities	4,817	4,872
	WELLS FARGO + COMPANY SR UNSECURED 02/35 5.375	Debt securities	11,678	12,628
	WELLS FARGO + COMPANY SR UNSECURED 03/22 3.5	Debt securities	40,355	40,611
	WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125	Debt securities	4,715	4,668
	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6	Debt securities	11,454	11,950
	WELLS FARGO + COMPANY SR UNSECURED 09/24 3.3	Debt securities	21,795	21,553
	WELLS FARGO + COMPANY SR UNSECURED 10/14 3.75	Debt securities	2,670	2,535
	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606	Debt securities	38,850	42,286
	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45	Debt securities	36,604	36,348
	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1	Debt securities	6,298	6,268
	WELLS FARGO + COMPANY SUBORDINATED 08/23 4.125	Debt securities	16,988	17,618
	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375	Debt securities	19,236	20,446
	WELLS FARGO BANK NA SUBORDINATED 01/38 6.6	Debt securities	21,242	23,804
	WELLS FARGO BANK NA SUBORDINATED 05/16 VAR	Debt securities	1,119	1,199
	WELLS FARGO BANK NA SUBORDINATED 08/36 5.95	Debt securities	2,114	2,496
	WELLS FARGO MORTGAGE BACKED SE WFMBS 2003 H A1	Debt securities	216	214
	WELLS FARGO MORTGAGE BACKED SE WFMBS 2004 I 1A1	Debt securities	211	212
	WESFARMERS LTD COMPANY GUAR 144A 03/18 1.874	Debt securities	3,250	3,230
	WEST MASS ELECTRIC CO SR UNSECURED 09/21 3.5	Debt securities	5,321	5,277
	WESTAR ENERGY INC 1ST MORTGAGE 03/42 4.125	Debt securities	7,551	7,832
	WESTAR ENERGY INC 1ST MORTGAGE 04/43 4.1	Debt securities	2,504	2,526
	WESTAR ENERGY INC 1ST MORTGAGE 09/43 4.625	Debt securities	11,420	12,219
	WESTERN GAS PARTNERS LP SR UNSECURED 04/44 5.45	Debt securities	1,821	1,990
	WESTERN GAS PARTNERS SR UNSECURED 06/21 5.375	Debt securities	8,642	9,052

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	Debt securities	7,557	7,693
	WESTERN GAS PARTNERS SR UNSECURED 08/18 2.6	Debt securities	4,675	4,671
	WESTERN UNION CO/THE SR UNSECURED 11/36 6.2	Debt securities	486	519
	WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	Debt securities	2,945	3,010
	WEYERHAEUSER CO SR UNSECURED 01/25 8.5	Debt securities	4,002	4,257
	WEYERHAEUSER CO SR UNSECURED 03/32 7.375	Debt securities	21,994	24,791
	WEYERHAEUSER CO SR UNSECURED 09/23 4.625	Debt securities	3,247	3,442
	WEYERHAEUSER CO SR UNSECURED 10/19 7.375	Debt securities	12,337	12,101
	WEYERHAEUSER CO SR UNSECURED 12/33 6.875	Debt securities	234	256
	WHIRLPOOL CORP SR UNSECURED 03/23 3.7	Debt securities	598	613
	WHIRLPOOL CORP SR UNSECURED 03/24 4	Debt securities	499	501
	WHIRLPOOL CORP SR UNSECURED 03/43 5.15	Debt securities	3,380	3,709
	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	Debt securities	2,178	2,192
	WI TREASURY N/B 08/19 1.625	Debt securities	12,336	12,280
	WI TREASURY N/B 08/21 2	Debt securities	21,169	21,066
	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7	Debt securities	4,886	4,912
	WILLIAMS COMPANIES INC SR UNSECURED 06/24 4.55	Debt securities	9,559	9,482
	WILLIAMS COMPANIES INC SR UNSECURED 06/44 5.75	Debt securities	8,876	8,740
	WILLIAMS COS INC SR UNSECURED 03/32 8.75	Debt securities	2,377	2,551
	WILLIAMS COS INC SR UNSECURED 06/31 7.75	Debt securities	1,946	2,010
	WILLIAMS PARTNERS LP SR UNSECURED 01/25 3.9	Debt securities	8,175	8,139
	WILLIAMS PARTNERS LP SR UNSECURED 01/45 4.9	Debt securities	3,572	3,511
	WILLIAMS PARTNERS LP SR UNSECURED 03/20 5.25	Debt securities	13,803	14,145
	WILLIAMS PARTNERS LP SR UNSECURED 03/24 4.3	Debt securities	17,632	18,007
	WILLIAMS PARTNERS LP SR UNSECURED 03/44 5.4	Debt securities	9,593	10,188
	WILLIAMS PARTNERS LP SR UNSECURED 04/40 6.3	Debt securities	3,925	4,086
	WILLIAMS PARTNERS LP SR UNSECURED 08/22 3.35	Debt securities	9,485	9,264
	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	Debt securities	8,513	8,587
	WILLIAMS PARTNERS LP SR UNSECURED 11/23 4.5	Debt securities	11,003	11,547
	WILLIAMS PARTNERS LP SR UNSECURED 11/43 5.8	Debt securities	2,980	3,310
	WILLIAMS PARTNERS LP/WIL SR UNSECURED 02/17 7.25	Debt securities	2,820	2,646
	WILLIS GROUP HOLDING PLC COMPANY GUAR 03/16 4.125	Debt securities	554	579
	WINDSTREAM HLDGS MIDWEST SECURED 04/28 6.75	Debt securities	2,952	3,056
	WISC ELEC POWER SR UNSECURED 09/21 2.95	Debt securities	7,176	7,297
	WISC ELEC POWER SR UNSECURED 12/42 3.65	Debt securities	1,238	1,177
	WISCONSIN ELECTRIC POWER SR UNSECURED 06/44 4.25	Debt securities	894	933
	WISCONSIN POWER + LIGHT SR UNSECURED 08/37 6.375	Debt securities	234	238
	WISCONSIN POWER + LIGHT SR UNSECURED 10/38 7.6	Debt securities	5,539	5,990
	WISCONSIN POWER + LIGHT SR UNSECURED 11/22 2.25	Debt securities	2,454	2,342
	WISCONSIN PUBLIC SERVICE SR SECURED 11/44 4.752	Debt securities	15,552	17,228
	WISCONSIN PUBLIC SERVICE SR SECURED 12/42 3.671	Debt securities	3,987	3,787
	WISCONSIN ST CLEAN WTR REVENUE WISWTR 06/26 FIXED 4.75	Debt securities	3,334	3,868
	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	Debt securities	14,063	14,095
	WM WRIGLEY JR CO SR UNSECURED 144A 10/20 3.375	Debt securities	999	1,015
	WOODSIDE FINANCE LTD COMPANY GUAR 144A 05/21 4.6	Debt securities	6,038	6,486
	WORLD ACCESS INC SR UNSECURED 01/08 13.25	Debt securities	11,699	13
	WP CAREY INC SR UNSECURED 04/24 4.6	Debt securities	4,882	5,065
	WPP FINANCE 2010 COMPANY GUAR 09/22 3.625	Debt securities	793	807
	WPP FINANCE 2010 COMPANY GUAR 11/21 4.75	Debt securities	667	731
	WPX ENERGY INC SR UNSECURED 09/24 5.25	Debt securities	3,000	2,910
	WYETH LLC COMPANY GUAR 02/24 6.45	Debt securities	1,616	1,646
	WYETH LLC COMPANY GUAR 02/34 6.5	Debt securities	12,947	13,070
	WYETH LLC COMPANY GUAR 02/36 6	Debt securities	3,031	3,294
	WYETH LLC COMPANY GUAR 03/23 7.25	Debt securities	15,255	14,292
	WYETH LLC COMPANY GUAR 04/37 5.95	Debt securities	27,135	26,853
	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/21 5.625	Debt securities	2,674	2,736
	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	Debt securities	10,979	10,828
	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	Debt securities	1,617	1,577
	WYNN LAS VEGAS LLC/CORP COMPANY GUAR 144A 05/23 4.25	Debt securities	2,243	2,179
	WYNN LAS VEGAS LLC/CORP SR UNSECURED 08/20 7.75	Debt securities	8,953	8,702
	WYNN MACAU LTD SR UNSECURED 144A 10/21 5.25	Debt securities	12,272	11,472
	XCEL ENERGY INC SR UNSECURED 05/20 4.7	Debt securities	6,533	6,452
	XCEL ENERGY INC SR UNSECURED 07/36 6.5	Debt securities	2,364	2,381
	XCEL ENERGY INC SR UNSECURED 09/41 4.8	Debt securities	3,931	4,167
	XEROX CORPORATION SR UNSECURED 03/16 6.4	Debt securities	555	534
	XEROX CORPORATION SR UNSECURED 05/20 2.8	Debt securities	3,995	3,944
	XEROX CORPORATION SR UNSECURED 05/21 4.5	Debt securities	9,987	10,378
	XILINX INC SR UNSECURED 03/21 3	Debt securities	993	1,001
	XLIT LTD COMPANY GUAR 10/21 5.75	Debt securities	2,831	2,938
	XLIT LTD COMPANY GUAR 12/43 5.25	Debt securities	4,785	5,002
	XTO ENERGY INC COMPANY GUAR 04/36 6.1	Debt securities	1,524	1,583
	XTO ENERGY INC COMPANY GUAR 06/38 6.375	Debt securities	3,124	3,303
	XTO ENERGY INC COMPANY GUAR 12/18 6.5	Debt securities	2,156	2,012
	YARA INTERNATIONAL ASA SR UNSECURED 144A 12/14 5.25	Debt securities	1,891	1,776
	YUM BRANDS INC SR UNSECURED 09/19 5.3	Debt securities	1,409	1,398
	YUM BRANDS INC SR UNSECURED 11/21 3.75	Debt securities	3,106	3,071
	YUM BRANDS INC SR UNSECURED 11/23 3.875	Debt securities	3,896	3,932
	ZFS FINANCE USA TRUST II JR SUBORDINA 144A 12/65 VAR	Debt securities	299	357
	ZFS FINANCE USA TRUST V JR SUBORDINA 144A 05/67 VAR	Debt securities	4,858	4,858
	ZIMMER HOLDINGS INC SR UNSECURED 11/14 1.4	Debt securities	1,839	1,843
	ZIMMER HOLDINGS INC SR UNSECURED 11/21 3.375	Debt securities	674	687

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	ZIONS BANCORPORATION SR UNSECURED 06/23 4.5	Debt securities	1,586	1,665
	ZOETIS INC SR UNSECURED 02/23 3.25	Debt securities	21,349	20,785
	ZOETIS INC SR UNSECURED 02/43 4.7	Debt securities	9,574	9,527
		Total debt securities	**34,475,878**	**35,189,516**
	ALL WEATHER PORT CL B SERIE CX MUTUAL FUND	Investment fund	113,308	146,733
*	BDGWTR PURE ALP FD II SER CC MUTUAL FUND	Investment fund	57,340	81,205
	CONSUMER DISCRETIONARY SELECT CONSUMER DISCRETIONAI	Investment fund	860	872
	GLOBAL EQUITY OPPORTUNITIES FD CLASS T	Investment fund	154	213
*	GM ARS FUND I GM HOURLY	Investment fund	3,294,965	4,215,885
	GMO TRUST MUTUAL FUND	Investment fund	244,927	218,468
*	GOLDMAN SACHS HIGH YIELD FUND GOLDMAN SACHS HIGH YIEL	Investment fund	16,713	15,904
*	GOLDMAN SACHS INV PART OFF CL SP21A SERIES 1	Investment fund	69	54
*	GOLDMAN SACHS INV PART OFF CL SP25A SERIES 1	Investment fund	430	410
*	GOLDMAN SACHS INVEST PARTNERS CL SPA	Investment fund	3,496	3,858
*	GOLDMAN SACHS LOCAL EMERGING M GOLDMAN SACHS LOC EM	Investment fund	10,910	9,167
*	GS GLBL LOWER BETA EQUITY IO MUTUAL FUND	Investment fund	14,002	16,780
*	GS MSPII A	Investment fund	62,467	75,189
*	GSAM CHINA EQUITY ACCUMULATION CLASS SHARE	Investment fund	3,901	3,957
*	GSIP CLASS SP3A SERIES 1 MUTUAL FUND	Investment fund	322	162
*	GSIP OFFSHOR LP CLASS SP26A SERIES 1	Investment fund	27	129
*	GSIP OFFSHOR LP CLASS SP27A SERIES 1	Investment fund	48	16
*	GSIP OFFSHOR LP CLASS SP28A SERIES 1	Investment fund	3	-
*	GSIP OFFSHORE CL 30A SER 1 MUTUAL FUND	Investment fund	48	-
*	GSIP OFFSHORE LP CLASS SP24A SERIES 1	Investment fund	4	23
*	GSIP OFFSHORE LP CLASS SP4A SERIES 1	Investment fund	6	2
*	GSIP OS LP CL SP12A SRS 1 MUTUAL FUND	Investment fund	426	460
	HBM HEALTHCARE INVESTMENTS AG HBM HEALTHCARE IVST A	Investment fund	6	9
	INDUSTRIAL SELECT SECTOR SPDR INDUSTRIAL SELECT SECT S	Investment fund	917	944
	LIBERTY HARBOR OFFSHORE 1 LTD CLASS SP2A SERIES 5	Investment fund	156	238
	LISPENARD STREET CREDIT FUND SER 2 CL A	Investment fund	181	279
	LISPENARD STREET FUND SER 1 CL A	Investment fund	434	741
	MARKET ADVANTAGE LTD CL D MUTUAL FUND	Investment fund	280,857	366,771
	MULTI STRATEGY FUND E MUTUAL FUND	Investment fund	52,846	53,534
	REDBOURN PARTNERS LTD	Investment fund	19,601	24,529
	SPDR S+P HOMEBUILDERS ETF SPDR S+P HOMEBUILDERS ETF	Investment fund	457	413
	SPDR S+P REGIONAL BANKING ETF SPDR S+P REGIONAL BANKIN	Investment fund	1,061	1,065
	SPIN CAP PACNET HLDNGS CL A MUTUAL FUND	Investment fund	642	512
	TECHNOLOGY SELECT SECTOR SPDR TECHNOLOGY SELECT SE	Investment fund	963	1,177
		Total investment funds	**4,182,547**	**5,239,699**
	BUSH INDS INC CL A	Private equity and debt investments	3,677	-
	CLEV CMN NEW CLEVELAND NEW COMMON STOCK	Private equity and debt investments	9,764	831
	HAIGHTS CROSS COMM COMMON STOC K	Private equity and debt investments	105	-
	INVESTMENT IN WCP II OFFSHORE	Private equity and debt investments	4	1
	RITA ESCROW	Private equity and debt investments	-	1,083
	RITA RIC4 LLC	Private equity and debt investments	-	221
	SPECTRUM COMMON STOCK	Private equity and debt investments	1,188	1,159
	THE NEWARK GROUP RES SHARES COMMON STOCK	Private equity and debt investments	19,395	30,406
	WORNICK COMPANY	Private equity and debt investments	5,672	11,735
		Total private equity and debt investments	**39,805**	**45,436**
	ACADIA REALTY TRUST REIT USD.001	Real estate and other alternative investments	363	393
	ADVANCE RESIDENCE INVESTMENT REIT	Real estate and other alternative investments	6	7
	AEDIFICA REIT NPV	Real estate and other alternative investments	7	8
	AG MORTGAGE INVESTMENT TRUST REIT USD.01	Real estate and other alternative investments	156	125
	AGREE REALTY CORP REIT USD.0001	Real estate and other alternative investments	104	102
	ALEXANDER S INC REIT USD1.	Real estate and other alternative investments	13	13
	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	Real estate and other alternative investments	4,920	5,329
	AMERICAN ASSETS TRUST INC REIT USD.01	Real estate and other alternative investments	170	231
	AMERICAN CAMPUS COMMUNITIES REIT USD.01	Real estate and other alternative investments	881	857
	AMERICAN CAPITAL AGENCY CORP REIT USD.01	Real estate and other alternative investments	651	479
	AMERICAN CAPITAL MORTGAGE IN REIT	Real estate and other alternative investments	267	239
	AMERICAN REALTY CAPITAL HEAL REIT USD.01	Real estate and other alternative investments	444	446
	AMERICAN REALTY CAPITAL PROP REIT USD.01	Real estate and other alternative investments	621	604
	AMERICAN RESIDENTIAL PROPERT REIT USD.01	Real estate and other alternative investments	145	146
	AMERICAN TOWER CORP REIT USD.01	Real estate and other alternative investments	2,271	3,155
	AMREIT INC REIT USD.01	Real estate and other alternative investments	90	112
	ANNALY CAPITAL MANAGEMENT IN REIT USD.01	Real estate and other alternative investments	921	612
	ANWORTH MORTGAGE ASSET CORP REIT USD.01	Real estate and other alternative investments	213	152
	APARTMENT INVT + MGMT CO A REIT USD.01	Real estate and other alternative investments	909	875
	APOLLO COMMERCIAL REAL ESTAT REIT USD.01	Real estate and other alternative investments	184	180
	APOLLO RESIDENTIAL MORTGAGE REIT USD.01	Real estate and other alternative investments	193	169
	ARES COMMERCIAL REAL ESTATE REIT USD.01	Real estate and other alternative investments	97	83
	ARMADA HOFFLER PROPERTIES IN REIT USD.01	Real estate and other alternative investments	94	81
	ARMOUR RESIDENTIAL REIT INC REIT USD.0001	Real estate and other alternative investments	582	341
	ASCENDAS REAL ESTATE INV TRT REIT	Real estate and other alternative investments	63	65

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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AS OF SEPTEMBER 30, 2013
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	ASHFORD HOSPITALITY PRIME IN REIT USD.01	Real estate and other alternative investments	118	96
	ASHFORD HOSPITALITY TRUST REIT USD.01	Real estate and other alternative investments	173	178
	ASSOCIATED ESTATES REALTY CP REIT NPV	Real estate and other alternative investments	223	250
	AVALONBAY COMMUNITIES INC REIT USD.01	Real estate and other alternative investments	13,713	17,484
	AVIV REIT INC REIT USD.01	Real estate and other alternative investments	119	118
	BOSTON PROPERTIES INC REIT USD.01	Real estate and other alternative investments	18,685	24,023
	BRITISH LAND CO PLC REIT GBP.25	Real estate and other alternative investments	181	232
	CALLOWAY REAL ESTATE INVESTM REIT NPV	Real estate and other alternative investments	8	7
	CAMDEN PROPERTY TRUST REIT USD.01	Real estate and other alternative investments	240	288
	CAMPUS CREST COMMUNITIES INC REIT USD.01	Real estate and other alternative investments	196	103
	CAPITACOMMERCIAL TRUST REIT NPV	Real estate and other alternative investments	93	88
	CAPITAMALL TRUST REIT NPV	Real estate and other alternative investments	66	66
	CAPSTEAD MORTGAGE CORP REIT USD.01	Real estate and other alternative investments	290	291
	CARETRUST REIT INC REIT USD.01	Real estate and other alternative investments	7	5
	CATCHMARK TIMBER TRUST INC A REIT USD.01	Real estate and other alternative investments	59	52
	CBL + ASSOCIATES PROPERTIES REIT USD.01	Real estate and other alternative investments	857	819
	CBS OUTDOOR AMERICAS INC REIT USD.01	Real estate and other alternative investments	1,012	891
	CEDAR REALTY TRUST INC REIT USD.06	Real estate and other alternative investments	112	116
	CFS RETAIL PROPERTY TRUST GR REIT NPV	Real estate and other alternative investments	86	78
	CHAMBERS STREET PROPERTIES REIT USD.01	Real estate and other alternative investments	584	443
	CHATHAM LODGING TRUST REIT	Real estate and other alternative investments	121	159
	CHESAPEAKE LODGING TRUST REIT USD.01	Real estate and other alternative investments	242	362
	CHIMERA INVESTMENT CORP REIT USD.01	Real estate and other alternative investments	12	11
	COLONY FINANCIAL INC REIT USD.01	Real estate and other alternative investments	561	603
	CORIO NV REIT EUR10.	Real estate and other alternative investments	86	78
	COUSINS PROPERTIES INC REIT USD1.	Real estate and other alternative investments	3,070	3,184
	CUBESMART REIT USD.01	Real estate and other alternative investments	396	644
	CYRUSONE INC REIT USD.01	Real estate and other alternative investments	3,623	3,998
	CYS INVESTMENTS INC REIT USD.01	Real estate and other alternative investments	526	331
	DCT INDUSTRIAL TRUST INC REIT USD.01	Real estate and other alternative investments	480	613
	DDR CORP REIT USD.1	Real estate and other alternative investments	3,935	3,764
	DEXUS PROPERTY GROUP REIT NPV	Real estate and other alternative investments	105	111
	DIAMONDROCK HOSPITALITY CO REIT USD.01	Real estate and other alternative investments	480	616
	DIGITAL REALTY TRUST INC REIT USD.01	Real estate and other alternative investments	10,298	11,127
	DOUGLAS EMMETT INC REIT USD.01	Real estate and other alternative investments	1,582	2,462
	DUKE REALTY CORP REIT USD.01	Real estate and other alternative investments	240	312
	DUPONT FABROS TECHNOLOGY REIT USD.001	Real estate and other alternative investments	4,376	4,702
	DYNEX CAPITAL INC REIT USD.01	Real estate and other alternative investments	139	110
	EASTGROUP PROPERTIES INC REIT NPV	Real estate and other alternative investments	36	43
	EDUCATION REALTY TRUST INC REIT USD.01	Real estate and other alternative investments	325	360
	EMPIRE STATE REALTY TRUST A REIT USD.01	Real estate and other alternative investments	3	3
	EPR PROPERTIES REIT USD.01	Real estate and other alternative investments	638	681
	EQUITY COMMONWEALTH REIT USD.01	Real estate and other alternative investments	8	9
	EQUITY LIFESTYLE PROPERTIES REIT USD.01	Real estate and other alternative investments	5,781	12,973
	EQUITY ONE INC REIT USD.01	Real estate and other alternative investments	292	330
	EQUITY RESIDENTIAL REIT USD.01	Real estate and other alternative investments	18,115	22,219
	ESSEX PROPERTY TRUST INC REIT USD.0001	Real estate and other alternative investments	9,285	13,459
	EXCEL TRUST INC REIT USD.01	Real estate and other alternative investments	204	195
	FEDERAL REALTY INVS TRUST REIT USD.01	Real estate and other alternative investments	6,349	9,605
	FEDERATION CENTRES REIT	Real estate and other alternative investments	51	58
	FELCOR LODGING TRUST INC REIT USD.01	Real estate and other alternative investments	181	288
	FIRST INDUSTRIAL REALTY TR REIT USD.01	Real estate and other alternative investments	295	462
	FIRST POTOMAC REALTY TRUST REIT USD.001	Real estate and other alternative investments	217	171
	FONCIERE DES REGIONS REIT EUR3.	Real estate and other alternative investments	52	50
	FRANKLIN STREET PROPERTIES C REIT USD.0001	Real estate and other alternative investments	279	251
	GECINA SA REIT EUR7.5	Real estate and other alternative investments	69	74
	GENERAL GROWTH PROPERTIES REIT USD.01	Real estate and other alternative investments	9,318	12,996
	GEO GROUP INC/THE REIT USD.01	Real estate and other alternative investments	633	689
	GETTY REALTY CORP REIT USD.01	Real estate and other alternative investments	145	108
	GLADSTONE COMMERCIAL CORP REIT USD.001	Real estate and other alternative investments	71	68
	GLIMCHER REALTY TRUST REIT USD.01	Real estate and other alternative investments	51	74
	GLOBAL ONE REIT REIT	Real estate and other alternative investments	6	6
	GOODMAN GROUP REIT NPV	Real estate and other alternative investments	125	155
	GOVERNMENT PROPERTIES INCOME REIT USD.01	Real estate and other alternative investments	417	376
	GPT GROUP REIT NPV	Real estate and other alternative investments	121	122
	GRAMERCY PROPERTY TRUST INC REIT USD.001	Real estate and other alternative investments	133	168
	HAMBORNER REIT AG REIT NPV	Real estate and other alternative investments	10	11
	HAMMERSON PLC REIT GBP.25	Real estate and other alternative investments	99	131
	HANKYU REIT INC REIT	Real estate and other alternative investments	5	6
	HANNON ARMSTRONG SUSTAINABLE REIT USD.01	Real estate and other alternative investments	77	75
	HANSTEEN HOLDINGS PLC REIT GBP.1	Real estate and other alternative investments	11	14
	HATTERAS FINANCIAL CORP REIT USD.001	Real estate and other alternative investments	487	444
	HCP INC REIT USD1.	Real estate and other alternative investments	7,479	7,835
	HEALTH CARE REIT INC REIT USD1.	Real estate and other alternative investments	11,351	13,213
	HEALTHCARE REALTY TRUST INC REIT USD.01	Real estate and other alternative investments	546	564
	HERSHA HOSPITALITY TRUST REIT USD.01	Real estate and other alternative investments	290	317
	HIGHWOODS PROPERTIES INC REIT USD.01	Real estate and other alternative investments	825	870
	HOME PROPERTIES INC REIT USD.01	Real estate and other alternative investments	865	838
	HOST HOTELS + RESORTS INC REIT USD.01	Real estate and other alternative investments	13,441	17,577
	HUDSON PACIFIC PROPERTIES IN REIT USD.01	Real estate and other alternative investments	267	353
	ICADE REIT NPV	Real estate and other alternative investments	72	62

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	IMMOBILIARE GRANDE DISTRIBUZ REIT NPV	Real estate and other alternative investments	3	3
	INLAND REAL ESTATE CORP REIT USD.01	Real estate and other alternative investments	232	225
	INTU PROPERTIES PLC REIT GBP.5	Real estate and other alternative investments	90	92
	INVESCO MORTGAGE CAPITAL REIT USD.01	Real estate and other alternative investments	610	497
	INVESTORS REAL ESTATE TRUST REIT NPV	Real estate and other alternative investments	1,044	929
	ISTAR FINANCIAL INC REIT USD.001	Real estate and other alternative investments	406	968
	JAPAN PRIME REALTY INVESTMEN REIT	Real estate and other alternative investments	46	58
	JAPAN REAL ESTATE INVESTMENT REIT	Real estate and other alternative investments	135	139
	JAPAN RETAIL FUND INVESTMENT REIT	Real estate and other alternative investments	89	99
	KENEDIX OFFICE INVESTMENT CO REIT	Real estate and other alternative investments	4	5
	KENEDIX RESIDENTIAL INVESTME REIT	Real estate and other alternative investments	4	5
	KIMCO REALTY CORP REIT USD.01	Real estate and other alternative investments	5,185	6,898
	KITE REALTY GROUP TRUST REIT USD.01	Real estate and other alternative investments	188	198
	KLEPIERRE REIT EUR1.4	Real estate and other alternative investments	73	86
	LAND SECURITIES GROUP PLC REIT GBP.1	Real estate and other alternative investments	213	293
	LASALLE HOTEL PROPERTIES REIT USD.01	Real estate and other alternative investments	2,181	3,177
	LEND LEASE GROUP STAPLED SECURITY NPV	Real estate and other alternative investments	104	146
	LEXINGTON REALTY TRUST REIT USD.0001	Real estate and other alternative investments	489	500
	LIBERTY PROPERTY TRUST REIT USD.001	Real estate and other alternative investments	285	278
	LINK REIT REIT NPV	Real estate and other alternative investments	196	294
	LTC PROPERTIES INC REIT USD.01	Real estate and other alternative investments	324	319
	MACERICH CO/THE REIT USD.01	Real estate and other alternative investments	4,813	6,675
	MACK CALI REALTY CORP REIT USD.01	Real estate and other alternative investments	501	438
	MEDICAL PROPERTIES TRUST INC REIT USD.001	Real estate and other alternative investments	494	525
	MIRVAC GROUP REIT NPV	Real estate and other alternative investments	105	119
	MONMOUTH REAL ESTATE INV COR REIT USD.01	Real estate and other alternative investments	129	140
	NATIONAL RETAIL PROPERTIES REIT USD.01	Real estate and other alternative investments	20	20
	NATL HEALTH INVESTORS INC REIT USD.01	Real estate and other alternative investments	15	15
	NEW RESIDENTIAL INVESTMENT REIT USD.01	Real estate and other alternative investments	469	408
	NEW YORK MORTGAGE TRUST INC REIT USD.02	Real estate and other alternative investments	169	174
	NEW YORK REIT INC W/D REIT USD.01	Real estate and other alternative investments	460	419
	NIPPON BUILDING FUND INC REIT	Real estate and other alternative investments	155	158
	NIPPON PROLOGIS REIT INC REIT	Real estate and other alternative investments	46	60
	NORTHWEST HEALTHCARE PROPERT REIT	Real estate and other alternative investments	7	6
	OMEGA HEALTHCARE INVESTORS REIT USD.1	Real estate and other alternative investments	8	12
	ONE LIBERTY PROPERTIES INC REIT USD1.	Real estate and other alternative investments	51	62
	ORIX JREIT INC REIT	Real estate and other alternative investments	7	8
	OWENS REALTY MORTGAGE INC REIT USD.01	Real estate and other alternative investments	52	38
	PARKWAY PROPERTIES INC REIT USD.001	Real estate and other alternative investments	311	332
	PEBBLEBROOK HOTEL TRUST REIT USD.01	Real estate and other alternative investments	338	592
	PENN REAL ESTATE INVEST TST REIT USD1.	Real estate and other alternative investments	260	340
	PENNYMAC MORTGAGE INVESTMENT REIT USD.01	Real estate and other alternative investments	437	408
	PHYSICIANS REALTY TRUST REIT USD.01	Real estate and other alternative investments	115	117
	PIEDMONT OFFICE REALTY TRU A REIT USD.01	Real estate and other alternative investments	20	19
	PLUM CREEK TIMBER CO REIT USD.01	Real estate and other alternative investments	341	344
	PROLOGIS INC REIT USD.01	Real estate and other alternative investments	20,921	24,743
	PS BUSINESS PARKS INC/CA REIT USD.01	Real estate and other alternative investments	214	196
	PUBLIC STORAGE REIT USD.1	Real estate and other alternative investments	13,860	23,048
	QTS REALTY TRUST INC CL A REIT USD.01	Real estate and other alternative investments	1,465	1,588
	RAIT FINANCIAL TRUST REIT USD.01	Real estate and other alternative investments	134	152
	RAMCO GERSHENSON PROPERTIES REIT USD.01	Real estate and other alternative investments	270	315
	RAYONIER INC REIT NPV	Real estate and other alternative investments	172	194
	REALTY INCOME CORP REIT USD1.	Real estate and other alternative investments	410	437
	REDWOOD TRUST INC REIT USD.01	Real estate and other alternative investments	302	341
	REGENCY CENTERS CORP REIT USD.01	Real estate and other alternative investments	6,220	7,296
	RESOURCE CAPITAL CORP REIT USD.001	Real estate and other alternative investments	203	156
	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	Real estate and other alternative investments	299	349
	RETROCOM REAL ESTATE INVESTM REIT	Real estate and other alternative investments	16	11
	REXFORD INDUSTRIAL REALTY IN REIT USD.01	Real estate and other alternative investments	178	176
	RLJ LODGING TRUST REIT	Real estate and other alternative investments	616	925
	ROUSE PROPERTIES INC REIT	Real estate and other alternative investments	143	149
	RYMAN HOSPITALITY PROPERTIES REIT USD.01	Real estate and other alternative investments	205	248
	SABANA SHARIAH COMP IND REIT REIT NPV	Real estate and other alternative investments	17	13
	SABRA HEALTH CARE REIT INC REIT USD.01	Real estate and other alternative investments	12	17
	SAUL CENTERS INC REIT USD.01	Real estate and other alternative investments	15	15
	SCENTRE GROUP REIT NPV	Real estate and other alternative investments	339	325
	SEGRO PLC REIT GBP.1	Real estate and other alternative investments	64	81
	SELECT INCOME REIT REIT USD.01	Real estate and other alternative investments	257	227
	SILVER BAY REALTY TRUST CORP REIT USD.01	Real estate and other alternative investments	156	151
	SIMON PROPERTY GROUP INC REIT USD.0001	Real estate and other alternative investments	33,148	52,400
	SL GREEN REALTY CORP REIT USD.01	Real estate and other alternative investments	6,540	10,243
	SOVRAN SELF STORAGE INC REIT USD.01	Real estate and other alternative investments	60	80
	STAG INDUSTRIAL INC REIT USD.01	Real estate and other alternative investments	222	254
	STARTS PROCEED INVESTMENT CO REIT	Real estate and other alternative investments	7	8
	STARWOOD PROPERTY TRUST INC REIT USD.01	Real estate and other alternative investments	4,012	3,470
	STARWOOD WAYPOINT RESIDE REIT USD.01	Real estate and other alternative investments	255	252
	STOCKLAND REIT NPV	Real estate and other alternative investments	179	172
	STRATEGIC HOTELS + RESORTS I REIT USD.01	Real estate and other alternative investments	124	167
	SUMMIT HOTEL PROPERTIES INC REIT	Real estate and other alternative investments	207	229
	TANGER FACTORY OUTLET CENTER REIT USD.01	Real estate and other alternative investments	4,867	5,714
	TAUBMAN CENTERS INC REIT USD.01	Real estate and other alternative investments	1,242	1,396

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	TERRENO REALTY CORP REIT USD.01	Real estate and other alternative investments	146	155
	TIPTREE FINANCIAL INC A COMMON STOCK USD.001	Real estate and other alternative investments	18	16
	TRADE STREET RESIDENTIAL INC REIT USD.01	Real estate and other alternative investments	33	33
	UDR INC REIT USD.01	Real estate and other alternative investments	3,855	4,699
	UMH PROPERTIES INC REIT USD.1	Real estate and other alternative investments	42	40
	UNIBAIL RODAMCO SE REIT EUR5.	Real estate and other alternative investments	827	1,069
	UNITED URBAN INVESTMENT CORP REIT	Real estate and other alternative investments	67	81
	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	Real estate and other alternative investments	14	12
	URSTADT BIDDLE CLASS A REIT USD.01	Real estate and other alternative investments	44	46
	VENTAS INC REIT USD.25	Real estate and other alternative investments	17,629	22,017
	VITAL HEALTHCARE PROPERTY TR REIT	Real estate and other alternative investments	12	13
	VORNADO REALTY TRUST REIT USD.04	Real estate and other alternative investments	19,592	24,341
	WAREHOUSES DE PAUW SCA REIT NPV	Real estate and other alternative investments	8	10
	WASHINGTON PRIME GROUP REIT USD.0001	Real estate and other alternative investments	6	6
	WASHINGTON REIT REIT USD.01	Real estate and other alternative investments	487	436
	WESTERN ASSET MORTGAGE CAPIT REIT USD.01	Real estate and other alternative investments	176	153
	WESTFIELD CORP REIT NPV	Real estate and other alternative investments	253	268
	WEYERHAEUSER CO REIT USD1.25	Real estate and other alternative investments	601	932
	WHITESTONE REIT REIT USD.001	Real estate and other alternative investments	90	90
		Total real estate and other alternative investments	**332,959**	**428,515**
	Forward Foreign Currency Contracts - USD/EUR	Derivatives	-	24,335
	S+P 500 INDEX DEC17 1270 CALL	Derivatives	9,186	23,267
	S9E610300 IRS USD R F 3.75650 CME	Derivatives	-	23,235
	S+P 500 INDEX DEC17 1260 CALL	Derivatives	8,647	21,819
	S+P 500 INDEX EQ00540 SEP15 1710 CALL	Derivatives	2,539	13,955
	Forward Foreign Currency Contracts - USD/JPY	Derivatives	-	10,944
	S+P 500 INDEX EQ00551 DEC15 1735 CALL	Derivatives	4,249	9,829
	S9E610102 IRS USD R F 3.06150 CME	Derivatives	-	7,916
	Forward Foreign Currency Contracts - USD/AUD	Derivatives	-	6,842
	US ULTRA BOND(CBT DEC14	Derivatives	-	4,711
	S+P 500 INDEX EQ001613 DEC18 1030 PUT	Derivatives	8,349	4,502
	99E526100 IRS USD R F .57500	Derivatives	-	2,897
	99E525904 IRS USD R F 3.40000	Derivatives	-	2,821
	317U834G9 IRO USD 30Y P 3.9500 AUG17 3.95 PUT	Derivatives	2,384	2,032
	99E537206 IRS USD R F .48250	Derivatives	-	2,004
	SW-000063 IRS USD R V 06MLIBOR	Derivatives	-	1,796
	S9E689601 IRS USD R F 3.11250 CME 1325417	Derivatives	-	1,759
	99E531902 IRS USD R F .52000	Derivatives	-	1,497
	SWU0801T5 IRS MXN P V 01MTIIE	Derivatives	-	1,189
	Forward Foreign Currency Contracts - USD/GBP	Derivatives	-	1,056
	317U491D0 IRO USD 30Y P 3.4500 SEP15 3.45 PUT	Derivatives	1,704	956
	US LONG BOND(CBT) DEC14	Derivatives	-	924
	S9E609708 IRS USD R F .52375 CME	Derivatives	-	910
	317U187G2 IRO USD 30Y P 3.9575 MAY15 3.9575 PUT	Derivatives	3,273	898
	B9E670700 IRS USD P F 1.68100 99E670700/99E670809	Derivatives	-	886
	SWU0158T4 IRS MXN P V 01MTIIE	Derivatives	-	728
	99E558004 IRS USD R F .61750	Derivatives	-	719
	US 5YR NOTE (CBT) DEC14	Derivatives	-	704
	317U874F2 IRO USD 30Y P 3.8500 MAR15 3.85 PUT	Derivatives	6,341	652
	Forward Foreign Currency Contracts - USD/CHF	Derivatives	-	652
	TOPIX INDX FUTR DEC14	Derivatives	-	623
	SR205118 IRS USD R F 3.50000	Derivatives	-	598
	SWU0076S5 IRS MXN R F 6.80000 VANILLA	Derivatives	-	408
	THE NEWARK GROUP CALL EXP 31OCT16	Derivatives	-	348
	BWU002RG9 IRS USD P F .75000 MYC CME SWU002RG9 CCPVAN	Derivatives	-	288
	S+P 500 INDEX EQ001607 DEC16 690 PUT	Derivatives	863	287
	Forward Foreign Currency Contracts - USD/SEK	Derivatives	-	274
	S9E688009 IRS USD R F 2.61500 CME 1324449	Derivatives	-	256
	SWU006U50 IRS MXN R F 6.80000 VANILLA	Derivatives	-	199
	Forward Foreign Currency Contracts - USD/NZD	Derivatives	-	196
	99E543204 IRS USD R F .49400	Derivatives	-	190
	SR203716 IRS JPY P V 06MJYBOR CCP SWAP	Derivatives	-	189
	SX002508 CDS USD R F 1.00000 2 CCPCDX	Derivatives	-	173
	S9E687605 IRS USD R F 2.61000 CME/1324431	Derivatives	-	130
	S+P500 EMINI FUT DEC14	Derivatives	-	130
	Forward Foreign Currency Contracts - USD/BRL	Derivatives	-	116
	Forward Foreign Currency Contracts - USD/MXN	Derivatives	-	109
	US 10YR NOTE (CBT)DEC14	Derivatives	-	107
	HORIZON LINES INC CALL EXP 27SEP36	Derivatives	252	100
	SR205016 IRS JPY P V 06MLIBOR CCP SWAP	Derivatives	-	94
	Forward Foreign Currency Contracts - SEK/NZD	Derivatives	-	89
	US 2YR NOTE (CBT) DEC14	Derivatives	-	83
	Forward Foreign Currency Contracts - SEK/EUR	Derivatives	-	77
	SR205706 IRS EUR P V 06MEURIB 1 CCPVANILLA	Derivatives	-	69
	SWU0062T9 IRS MXN P V 01MTIIE	Derivatives	-	62
	90DAY EUR FUTR JUN17	Derivatives	-	59
	EURO STOXX 50 DEC14	Derivatives	-	58
	Forward Foreign Currency Contracts - USD/TRY	Derivatives	-	54
	SR205780 IRS AUD P V 06MBBSW 1 CCPVANILLA	Derivatives	-	52
	90DAY EUR FUTR MAR17	Derivatives	-	48

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	Forward Foreign Currency Contracts - NOK/EUR	Derivatives	-	46
	Forward Foreign Currency Contracts - USD/RUB	Derivatives	-	37
	90DAY EUR FUTR SEP17	Derivatives	-	36
	SR205669 IRS USD R F 3.50000 2 CCPVANILLA	Derivatives	-	34
	SR205781 IRS NZD P V 03MNZDBB 1 CCPVANILLA	Derivatives	-	34
	Forward Foreign Currency Contracts - USD/ILS	Derivatives	-	28
	SWU0099I0 IRS BRL R F 12.05500 FIX NDFPREDISWAP	Derivatives	-	27
	Forward Foreign Currency Contracts - USD/CAD	Derivatives	-	24
	Forward Foreign Currency Contracts - SEK/GBP	Derivatives	-	23
	SR205006 IRS GBP P V 06MLIBOR CCP SWAP	Derivatives	-	21
	Forward Foreign Currency Contracts - JPY/AUD	Derivatives	-	21
	SR205778 IRS GBP R F 3.25000 2 CCPVANILLA	Derivatives	-	19
	SR205691 IRS CAD R F 3.00000 2 CCPVANILLA	Derivatives	-	17
	Forward Foreign Currency Contracts - AUD/NZD	Derivatives	-	17
	COASTAL DEV MASS 0.14 2ND WTS CALL EXP 31JAN13	Derivatives	141	16
	Forward Foreign Currency Contracts - GBP/EUR	Derivatives	-	16
	Forward Foreign Currency Contracts - USD/MYR	Derivatives	-	16
	Forward Foreign Currency Contracts - USD/SGD	Derivatives	-	16
	Forward Foreign Currency Contracts - USD/INR	Derivatives	-	14
	SR205750 IRS NZD P V 03MNZDBB 1 CCPVANILLA	Derivatives	-	13
	Forward Foreign Currency Contracts - CAD/AUD	Derivatives	-	13
	Forward Foreign Currency Contracts - JPY/CAD	Derivatives	-	13
	BBVA RIGHT	Derivatives	12	12
	IR204942 IRS BRL P V 00MZDIO BZDIOVRA	Derivatives	-	11
	EURO-BTP FUTURE DEC14	Derivatives	-	10
	Forward Foreign Currency Contracts - USD/KRW	Derivatives	-	9
	90DAY STERLING FU DEC16	Derivatives	-	7
	Forward Foreign Currency Contracts - USD/HUF	Derivatives	-	6
	Forward Foreign Currency Contracts - USD/TWD	Derivatives	-	6
	IR204943 IRS BRL P V 01MDIOV	Derivatives	-	5
	KINDER MORGAN INC KINDER MORGAN INC CW17	Derivatives	2	5
	Forward Foreign Currency Contracts - USD/PHP	Derivatives	-	5
	Forward Foreign Currency Contracts - GBP/USD	Derivatives	-	4
	Forward Foreign Currency Contracts - USD/NOK	Derivatives	-	4
	EURO-BUND FUTURE DEC14	Derivatives	-	3
	SR205798 IRS GBP P V 06MLIBOR 1 CCPVANILLA	Derivatives	-	2
	Forward Foreign Currency Contracts - SEK/NOK	Derivatives	-	2
	IMMOBILIARE GRANDE DISTRIB RTS EXP 17OCT14	Derivatives	1	1
	Forward Foreign Currency Contracts - AUD/USD	Derivatives	-	1
	Forward Foreign Currency Contracts - CAD/CHF	Derivatives	-	1
	Forward Foreign Currency Contracts - CHF/GBP	Derivatives	-	1
	Forward Foreign Currency Contracts - CNY/USD	Derivatives	-	1
	Forward Foreign Currency Contracts - IDR/USD	Derivatives	-	1
	Forward Foreign Currency Contracts - MXN/USD	Derivatives	-	1
	Forward Foreign Currency Contracts - NZD/USD	Derivatives	-	1
	Forward Foreign Currency Contracts - USD/IDR	Derivatives	-	1
	AVENTINE RENEWABLE ENERGY WTS CALL EXP 24SEP17	Derivatives	-	-
	BANCO POPULAR ESPANOL SA RIGHT	Derivatives	1	-
	FIAT SPA RTS EXP 06OCT14	Derivatives	-	-
	IR204594 IRS MYR P F 3.88000	Derivatives	-	-
	IR204603 IRS MYR R V 03MLIBOR	Derivatives	-	-
	IR205188 IRS MYR P F 4.02670	Derivatives	-	-
	ORION CABLE GMBH CLASS A2 WNT WARRANTS	Derivatives	-	-
	QRT00634 TRS USD P V 03MTBILL USB3MTA+ 10 BPS	Derivatives	-	-
	QRT00634 TRS USD R E SPGCCITR	Derivatives	-	-
	QRT00639 TRS USD P F .40000	Derivatives	-	-
	QRT00639 TRS USD R E CVICTSAI	Derivatives	-	-
	TEJON RANCH CO TEJON RANCH CO CW16 W/I	Derivatives	-	-
	MARGIN CASH ADJUSTMENT	Derivatives	-	-
		Total derivatives	**47,944**	**182,502**
	317513RG6 INFFLOOR USD CPURNSA OCT20 218.011/0 DUB	Derivatives	(35)	(1)
	BR205797 IRS GBP R V 06MLIBOR CCP SWAP	Derivatives	-	(1)
	IR204470 IRS MYR R V 03MKLIBO	Derivatives	-	(1)
	IR204611 IRS MYR R V 03MLIBOR	Derivatives	-	(1)
	IBEX 35 INDX FUTR OCT14	Derivatives	-	(1)
	Forward Foreign Currency Contracts - EUR/HUF	Derivatives	-	(1)
	Forward Foreign Currency Contracts - TWD/USD	Derivatives	-	(1)
	Forward Foreign Currency Contracts - USD/MXN	Derivatives	-	(1)
	IR204254 IRS MYR R V 03MKLIBO	Derivatives	-	(2)
	IR204255 IRS MYR R V 03MKLIBO	Derivatives	-	(2)
	Forward Foreign Currency Contracts - EUR/PLN	Derivatives	-	(3)
	Forward Foreign Currency Contracts - HUF/USD	Derivatives	-	(3)
	Forward Foreign Currency Contracts - IDR/USD	Derivatives	-	(3)
	Forward Foreign Currency Contracts - KRW/USD	Derivatives	-	(3)
	Forward Foreign Currency Contracts - SGD/USD	Derivatives	-	(3)
	IR204600 IRS MYR R V 03MKLIBO 1 VANILLA	Derivatives	-	(5)
	US 2YR NOTE (CBT) DEC14	Derivatives	-	(5)
	Forward Foreign Currency Contracts - SEK/USD	Derivatives	-	(5)
	IR204901 IRS KRW R V 03MKSDA 1 VANILLA	Derivatives	-	(7)
	Forward Foreign Currency Contracts - USD/AUD	Derivatives	-	(7)

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	Forward Foreign Currency Contracts - USD/CNY	Derivatives	-	(8)
	BR205777 IRS EUR R V 06MEURIB 1 CCPVANILLA	Derivatives	-	(9)
	EURO-OAT FUTURE DEC14	Derivatives	-	(9)
	LONG GILT FUTURE DEC14	Derivatives	-	(9)
	IR204888 IRS KRW R V 03MKSDA 1 VANILLA	Derivatives	-	(10)
	SWU09O030 IRS EUR R V 00MHICP CPTFEMU	Derivatives	-	(10)
	Forward Foreign Currency Contracts - ILS/USD	Derivatives	-	(10)
	IR204229 IRS KRW P F 3.44000 2 VANILLA	Derivatives	-	(11)
	IR204916 IRS KRW R V 03MKSDA 1 VANILLA	Derivatives	-	(11)
	Forward Foreign Currency Contracts - JPY/CAD	Derivatives	-	(11)
	IR204257 IRS KRW P F 3.48500 2 VANILLA	Derivatives	-	(12)
	IR204911 IRS KRW R V 03MKSDA 1 VANILLA	Derivatives	-	(12)
	Forward Foreign Currency Contracts - MYR/USD	Derivatives	-	(12)
	IR204256 IRS KRW P F 3.48500 2 VANILLA	Derivatives	-	(13)
	IR204950 IRS KRW R V 03MLIBOR	Derivatives	-	(13)
	SGX CNX NIFTY OCT14	Derivatives	-	(13)
	BR205799 IRS GBP R V 06MLIBOR 1 CCPVANILLA	Derivatives	-	(15)
	BR205688 IRS SEK P F 1.25000 2 CCPVANILLA	Derivatives	-	(16)
	IR204857 IRS KRW R V 03MKSDA 1 VANILLA	Derivatives	-	(16)
	JPN 10Y BOND(OSE) DEC14	Derivatives	-	(16)
	IR204276 IRS KRW P F 3.56250 2 VANILLA	Derivatives	-	(17)
	IR204846 IRS KRW R V 03MKSDA 1 VANILLA	Derivatives	-	(20)
	Forward Foreign Currency Contracts - PLN/USD	Derivatives	-	(24)
	SWU09OA13 IRS EUR R V 00MHICP CPTFEMU	Derivatives	-	(25)
	Forward Foreign Currency Contracts - BRL/USD	Derivatives	-	(25)
	IR205724 IRS BRL R F 11.04500	Derivatives	-	(26)
	BR205113 IRS USD P F 2.00000	Derivatives	-	(28)
	IR204872 IRS KRW R V 03MKSDA 1 VANILLA	Derivatives	-	(28)
	BR205015 IRS JPY R V 06MLIBOR CCP SWAP	Derivatives	-	(29)
	IR204242 IRS KRW P F 3.41500 2 VANILLA	Derivatives	-	(30)
	Forward Foreign Currency Contracts - NOK/SEK	Derivatives	-	(30)
	Forward Foreign Currency Contracts - TRY/USD	Derivatives	-	(31)
	IR204847 IRS KRW R V 03MKSDA 1 VANILLA	Derivatives	-	(33)
	Forward Foreign Currency Contracts - INR/USD	Derivatives	-	(33)
	BR205779 IRS AUD R V 06MLIBOR CCP SWAP	Derivatives	-	(34)
	IR205738 IRS BRL R F 10.73000	Derivatives	-	(35)
	Forward Foreign Currency Contracts - NOK/USD	Derivatives	-	(38)
	Forward Foreign Currency Contracts - RUB/USD	Derivatives	-	(41)
	SWU001AW4 IRS MXN R F 5.50000 VANILLA	Derivatives	-	(46)
	BR205708 IRS EUR R V 06MEURIB 1 CCPVANILLA	Derivatives	-	(47)
	Forward Foreign Currency Contracts - GBP/USD	Derivatives	-	(47)
	BR205682 IRS JPY P F .75000 2 CCPVANILLA	Derivatives	-	(53)
	SWU001CR3 IRS MXN R F 6.00000 VANILLA	Derivatives	-	(56)
	BR205007 IRS GBP P F 3.50000 CCP SWAP	Derivatives	-	(58)
	Forward Foreign Currency Contracts - MXN/USD	Derivatives	-	(70)
	BR205733 IRS GBP P F 3.25000 2 CCPVANILLA	Derivatives	-	(73)
	Forward Foreign Currency Contracts - CHF/USD	Derivatives	-	(74)
	BR205017 IRS JPY R V 06MLIBOR CCP SWAP	Derivatives	-	(86)
	Forward Foreign Currency Contracts - EUR/NOK	Derivatives	-	(86)
	Forward Foreign Currency Contracts - EUR/GBP	Derivatives	-	(103)
	IR204223 IRS KRW P F 3.45000	Derivatives	-	(117)
	US 10YR NOTE (CBT)DEC14	Derivatives		(134)
	BR203715 IRS JPY R V 06MJIBOR BR203715 IRS JPY CCP VANILLA	Derivatives	-	(166)
	HANG SENG IDX FUT OCT14	Derivatives	-	(183)
	Forward Foreign Currency Contracts - JPY/USD	Derivatives	-	(184)
	Forward Foreign Currency Contracts - AUD/USD	Derivatives	-	(187)
	Forward Foreign Currency Contracts - USD/GBP	Derivatives	-	(200)
	BWU00A7L2 IRS GBP P F 2.75000 SWU00A7L2 CCPVANILLA	Derivatives	-	(282)
	S+P 500 INDEX DEC16 690 PUT	Derivatives	(4,968)	(287)
	Forward Foreign Currency Contracts - AUD/CAD	Derivatives	-	(287)
	317U833G0 IRO USD 5Y P 3.9200 AUG17 3.92 PUT	Derivatives	(269)	(289)
	SPI 200 FUTURES DEC14	Derivatives	-	(371)
	317U873F3 IRO USD 10Y P 3.3825 MAR15 3.3825 PUT	Derivatives	(3,162)	(407)
	317U885F9 IRO USD 10Y P 3.3900 MAR15 3.39 PUT	Derivatives	(3,163)	(436)
	Forward Foreign Currency Contracts - CAD/USD	Derivatives	-	(437)
	Forward Foreign Currency Contracts - NZD/USD	Derivatives	-	(439)
	S+P MID 400 EMINI DEC14	Derivatives	-	(487)
	S9E689205 IRS USD R F 2.58500 CME/1325091	Derivatives	-	(493)
	RUSSELL 2000 MINI DEC14	Derivatives	-	(775)
	Forward Foreign Currency Contracts - EUR/USD	Derivatives	-	(786)
	99E513504 IRS USD P V 03MLIBOR PAY SEMI+0 RESET QRTRLY-2	Derivatives	-	(790)
	B9E688900 IRS USD P F 3.21625 CME/1324431	Derivatives	-	(868)
	SWU09H647 IRS BRL R F 8.28500 SWU095647 IRS BRL ZCS R 8.28	Derivatives	-	(881)
	FTSE 100 IDX FUT DEC14	Derivatives	-	(1,004)
	317U186G3 IRO USD 10Y P 3.6000 MAY15 3.6 PUT	Derivatives	(3,284)	(1,097)
	317U492D9 IRO USD 5Y P 2.5000 SEP15 2.5 PUT	Derivatives	(1,694)	(1,340)
	S+P500 EMINI FUT DEC14	Derivatives	-	(1,367)
	BR205116 IRS USD P F 3.75000	Derivatives	-	(1,371)
	B9E661006 IRS USD P F 1.77350 CCP IRS CME P F 1.7735	Derivatives	-	(1,412)
	US ULTRA BOND(CBT DEC14	Derivatives		(1,467)
	S9E688603 IRS USD R F .67800 CME/1324601	Derivatives	-	(1,477)

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

EMPLOYER ID: 27-0383222
PLAN NUMBER: 003

SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2013
(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party		(c) Type of Investment	(d) Cost	(e) Current Value
	B9E687308 IRS USD P F 3.24375 CME 1324428	Derivatives		-	(1,582)
	US LONG BOND(CBT) DEC14	Derivatives			(1,602)
	B9E687704 IRS USD P F 3.24750 CME 1324446	Derivatives		-	(1,677)
	B9E689304 IRS USD P F 3.22000 CME/1325418	Derivatives		-	(1,709)
	B9E688306 IRS USD P F 3.23650	Derivatives		-	(1,798)
	SL5S2RK88 IRS USD P V 03MLIBOR	Derivatives		-	(1,810)
	317U979G4 IRO USD 5Y P 3.8800 AUG17 3.88 PUT	Derivatives		(2,133)	(1,975)
	S9E688207 IRS USD R F .67400 CME1324413	Derivatives		-	(2,671)
	MINI MSCI EAFE DEC14	Derivatives		-	(2,678)
	MINI MSCI EMG MKT DEC14	Derivatives		-	(2,808)
	US 10YR NOTE (CBT)DEC14	Derivatives		-	(3,899)
	99E526803 IRS USD P F 3.51000	Derivatives		-	(3,908)
	99E519105 IRS USD P V 03MLIBOR PAY SEMI+0 RESET QRTLY-2 0[	Derivatives		-	(4,374)
	S+P 500 INDEX EQ 001463 DEC18 1030 PUT	Derivatives		(9,938)	(4,502)
	BWU003JL5 IRS EUR R V 06MEURIB CBK SWUV03JL7 CCPVANILLA	Derivatives		-	(5,614)
	S+P 500 INDEX EQ001485 SEP15 1710 CALL	Derivatives		(2,541)	(6,687)
	S+P 500 INDEX EQ001470 SEP15 1710 CALL	Derivatives		(2,742)	(7,268)
	S+P 500 INDEX EQ 001460 DEC15 1735 CALL	Derivatives		(3,833)	(9,828)
	SW-000534 IRS USD P V 03MLIBOR	Derivatives		-	(11,612)
	SW-000555 IRS USD P V 03MLIBOR	Derivatives		-	(16,107)
	99E559101 IRS USD P F 3.17438	Derivatives		-	(16,639)
	S+P 500 INDEX DEC17 1260 CALL	Derivatives		(8,437)	(21,819)
	S+P 500 INDEX DEC17 1270 CALL	Derivatives		(9,152)	(23,267)
	B9E609609 IRS USD P F 3.89150 US0003M CCP CME	Derivatives		-	(34,067)
	99E559507 IRS USD P F 3.86000	Derivatives		-	(78,931)
			Total derivatives	**(55,351)**	**(290,471)**
		Grand Total		**42,784,043**	**45,509,743**

***** Denotes parties-in-interest

General Motors Hourly-Rate Employees Pension Plan
Form 5500 – Sch. H, Part IV, Line 4j—Schedule of Reportable Transactions
Plan No. – 003
Plan Year: 10/01/2013 – 09/30/2014

Schedule of Reportable Transactions

The Schedule of Reportable Transactions is included with the attached Financial Statements.

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ File as an attachment to Form 5500 or 5500-SF.

OMB No. 1210-0110

2013

This Form is Open to Public Inspection

For calendar plan year 2013 or fiscal plan year beginning 10/01/2013 and ending 09/30/2014

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
General Motors Hourly-Rate Employees Pension Plan

B Three-digit plan number (PN) ▶ 003

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
General Motors LLC

D Employer Identification Number (EIN)
27-0383222

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 10 Day 01 Year 2013

2	Assets:			
	a Market value		**2a**	58243503701
	b Actuarial value		**2b**	58028321337
3	Funding target/participant count breakdown:		(1) Number of participants	(2) Funding Target
	a For retired participants and beneficiaries receiving payment	**3a**	387277	48604307665
	b For terminated vested participants	**3b**	28510	631258657
	c For active participants:			
	(1) Non-vested benefits	**3c(1)**		754470826
	(2) Vested benefits	**3c(2)**		3884372426
	(3) Total active	**3c(3)**	39317	4638843252
	d Total	**3d**	455104	53874409574
4	If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]			
	a Funding target disregarding prescribed at-risk assumptions		**4a**	
	b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor		**4b**	
5	Effective interest rate		**5**	6.53%
6	Target normal cost		**6**	255881487

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE MEG — Signature of actuary

June 16, 2015 — Date

Mary E Gibbon — Type or print name of actuary

1406921 — Most recent enrollment number

Towers Watson Delaware Inc — Firm name

703-258-8163 — Telephone number (including area code)

901 North Glebe Road
Arlington VA 22203
Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

Part II Beginning of Year Carryover Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	11524354732	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	2086102463	0
9	Amount remaining (line 7 minus line 8)	9438252269	0
10	Interest on line 9 using prior year's actual return of 2.87%	270877840	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		
	b Interest on (a) using prior year's effective interest rate of 4.83% except as otherwise provided (see instructions)		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections		0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	9709130109	0

Part III Funding Percentages

14	Funding target attainment percentage	14	89.68%
15	Adjusted funding target attainment percentage	15	107.71%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	91.37%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and liquidity shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
06/11/2015	23596076				
		Totals ► 18(b)	23596076	18(c)	0

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
	b Contributions made to avoid restrictions adjusted to valuation date	19b	0
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	21197768

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

b If 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] Yes [ ] No

c If 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
5.23%	6.51%	7.16%	☐ N/A, full yield curve used

b Applicable month (enter code)	21b	4
22 Weighted average retirement age	22	62

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☐ Prescribed - separate ☒ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment	☒ Yes	☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment	☐ Yes	☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment	☒ Yes	☐ No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	27	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6)	31a	255881487
b Excess assets, if applicable, but not greater than line 31a	31b	

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	14551553450	1884469831
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	2140351318

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	2119153550	0	2119153550

36 Additional cash requirement (line 34 minus line 35)	36	21197768
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	21197768

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	38a	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0
40 Unpaid minimum required contributions for all years	40	0

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected ☐ 2 plus 7 years ☒ 15 years

b Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☒ 2010 ☐ 2011

42 Amount of acceleration adjustment	42	108500000
43 Excess installment acceleration amount to be carried over to future plan years	43	0

Form 5500 - Sch. C - Service Provider Information
For fiscal plan year beginning 10/1/2013 and ending 9/30/2014
A. Name of Plan -- General Motors Hourly-Rate Employees Pension Plan **B. Plan Number -- 003**
C. Plan Sponsor -- General Motors LLC **D. EIN -- 27-0383222**

PART I. 1 INFORMATION ON PERSONS RECEIVING ONLY ELIGIBLE INDIRECT COMPENSATION

1 Information on Persons Receiving Only Eligible Indirect Compensation

(a) Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures. [**X**] Yes [ ] No

1(b)

Persons Who Provided Disclosures on Eligible Indirect Compensation

Name of Party Providing Disclosure Information	EIN (No SocSec #)	Address (Report if EIN Unknown or for self-employed persons.)
Advantage Partners, LLP		Walkers SPV Limited, Walker House, 87 George Town, Grand Cayman KY1-9002
Advent International Corporation		75 State Street, Sutie # 2900, Boston, MA 02109
Atlantic-Pacific Capital, Inc.		Riverside Partners, 699 Boylston Street, Boston, MA 02116
Atlas Venture Advisors, Inc.		25 First St., STE 303, Cambridge, MA 02141
Avenue Asia Special Situations Fund IV, LP		399 Park Ave., 6th Floor, NY, NY 10022
Avenue Special Situations Fund IV, L.P.		399 Park Ave., 6th Floor, NY, NY 10022
Avenue Special Situations Fund V, L.P.		399 Park Ave., 6th Floor, NY, NY 10022
BDCM Opportunity Fund III Adviser LLC	42-1713257	
BDCM Opportunity Fund III GP LLC	38-3806654	
Blackstone Group	20-8087954	
Blum Capital Partners, LP (Blum)	94-3205364	
Capital Royalty LP	32-0074639	
Carlyle Partners II, L.P.	51-0357731	
Carlyle Partners III, L.P.	52-2229944	
Cerberus Asia Capital Management, LLC		06-1564744 Cerberus Asia Capital Management, LLC 15 Queen's Road Central Suite 1301 13thFloor York House, Hong Kong
Cerberus Deutschland GmbH		Cerberus Deutschland Beteiligungsberatung GmbH OpermTurm, Bockenheimer Landstrasse 2-4 Frankfurt, 6306 Germany
Cerberus European Investments, LLC		20-0831785 Cerberus European Investments, LLC 875 Third Avenue New York, NY 10022
Cerberus Global Investment Advisors, LLC		86-1057076 Cerberus Global Investment Advisors, LLC 875 Third Avenue New York, NY 10022
Cerberus Iberia Advisors, S.L.U.		Cerberus Iberia Advisors, S.L.U. Calle del Pinar, 5 Madrid, 28006, Spain
Cerberus Institutional Management II, LLC	13-4196316	
Cerberus Japan K.K.		Cerberus Japan K.K. Marunouchi Mitsui Building 3rd Floor, 2-2-2, Marunouchi Chiyoda-ku, Tokyo 100-0005 Japan
Cerberus Operations and Advisory Company, LLC		20-5804477 Cerberus Operations and Advisory Company, LLC, 875 Third Avenue, New York, NY 10022
Cerberus UK Management Ltd.		Cerberus UK Management Ltd. 84 Grosvenor, 2nd floor London, W1K 3JZ UK
CID Venture Capital Management II Limited		25th Fl., 97 Tun Hwa S. Road Sec 2, Taipei 106, Taiwan
CID Venture Capital Management III Limited		25th Fl., 97 Tun Hwa S. Road Sec 2, Taipei 106, Taiwan
CIE Management II Limited		Heritage Hall, Le Marchant Street, St. Peter Port, Guernsey, GY1 4HY, Channel Islands
CJP II General Partner, L.P.	98-0504194	
Coller International General Partner III, L.P.		PO BOX 255, Trafalgar Court, Les Banques, St. Peter Port, Guernsey, GY1 3Q1, Channel Islands
Coller International General Partner IV, L.P.		PO BOX 255, Trafalgar Court, Les Banques, St. Peter Port, Guernsey, GY1 3Q1, Channel Islands
Coller International General Partner V, L.P.		PO BOX 255, Trafalgar Court, Les Banques, St. Peter Port, Guernsey, GY1 3Q1, Channel Islands
Contrarian Capital Management, LLC	93-1183419	
CT OPI Manager, LLC		345 Park Avenue, 42nd, Floor, New York, NY 10154
Drawbridge Long Dated Value Advisors LLC		345 Avenue of the Americas, New York, NY 10105
EIG Partners		EIG Global Energy Partners, 1700 Pennsylvania Ave NW, Suite 800, Washington, DC 20006
EQT IV Limited Partnership	98-0432688	
EQT V Limited Partnership	98-0506794	
Ferrer Friedman & Co. LLC	06-143502	
FFC Partnes III, L.P.	14-1909160	
FIG LLC		1345 Avenue of the Americas, NY, NY 10105
Fortress Credit Opportunities Advisors LLC		1345 Avenue of the Americas, NY, NY 10105
Fortress Credit Opportunities III Advisors LLC		1345 Avenue of the Americas, NY, NY 10105
Friedman Fleischer & Lowe, LLC		1 Maritime Plaza, Suite 2200, San Francisco CA 94111
General Atlantic Service Company, LLC		600 Steamboat Rd., Suite 105, Greenwich, CT 06830
Goldman, Sachs & Co.	13-3501777	
Grantham, Mayo, Van Otterloo & Co. LLC	45-2174907	

Form 5500 - Sch. C - Service Provider Information
For fiscal plan year beginning 10/1/2013 and ending 9/30/2014
A. Name of Plan -- General Motors Hourly-Rate Employees Pension Plan **B. Plan Number -- 003**
C. Plan Sponsor -- General Motors LLC **D. EIN -- 27-0383222**

PART I. 1 INFORMATION ON PERSONS RECEIVING ONLY ELIGIBLE INDIRECT COMPENSATION

1 Information on Persons Receiving Only Eligible Indirect Compensation

(a) Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures. [**X**] Yes [ ] No

1(b)

Persons Who Provided Disclosures on Eligible Indirect Compensation

Name of Party Providing Disclosure Information	EIN (No SocSec #)	Address (Report if EIN Unknown or for self-employed persons.)
H/2 SO Manager II LP		680 Washington Blvd, 7Fl, Stamford CT 06901
H/2 SO Manager LP		680 Washington Blvd, 7Fl, Stamford CT 06901
HarbourVest International Private Equity Partners III-Partnership FundL.P.	04-3402910	
HarbourVest International PrivateEquity Partners IV-Partnership FundL.P.	04-3541759	
Hellman & Friedman LLC	38-3708132	
HGGC		1950 University Ave., Suite 350, Palo Alto, CA 94303
Hines DMA S.A.S.	32-0050677	
Hines EDF GP Limited Partnership	32-0050677	
Hines Italia SGR S.p.A.	32-0050677	
Hines Italia Srl	32-0050677	
Hines Luxembourg Sarl	32-0050677	
Housatonic Partners Management Company, Inc.		One Post Street, Suite 2600, San Franscisco, CA 94104
Ignition GP II, LLC	91-2135217	
Ignition GP III, LLC	20-1482899	
Ignition GP IV, LLC	20-0880534	
Ignition Growth GP, LLC	26-0880560	
Ignition Growth Management, LLC	26-0880560	
Ignition Ventures Management, LLC	20-0880534	
Ignition Ventures Management, LLC	91-2135217	
Ignition Ventures Management, LLC	20-1482899	
J.W. Childs Advisors III, L.P.	03-0387304	
J.W. Childs Advisors IV, L.P.		1000 Winter St # 4300, Waltham, MA 02451
JP Morgan Hedge Fund Services		JPMorgan Hedge Fund Services, A division of JPMorgan, Chase Bank, N.A. 1 Beacon Street, 20th Floor Boston, MA 02108
Lasalle Investment Management		200 E Randolph #4400 Chicago, IL 60601
Lexington Advisors Inc.	06-1634170	
Lexington Advisors Inc.	34-2047997	
MatlinPatterson Global Advisers LLC	13-4202931	
MeriTech Capital Associates V LLC	47-1276975	
MeriTech Sub Management Corp.	77-0516198	
MP (Thrift) Global Advisers III LLC	26-3957925	
MV Management X, LLC	32-0133493	
MV Management XI, LLC	32-0328318	
Oak Hill Advisors, L.P. ("OHA")	13-4077194	
Oaktree Value Opportunities Fund, L.P.	71-1035237	
OCM Opportunities Fund VII, L.P.	98-0521250	
OCM Opportunities Fund VIIb, L.P.	20-8514102	
Open Door Investment Management (US) Limited		2 Embarcadero Center #488, San Francisco, CA 94111
Pangea Two Management, LP	27-2707100	
Partridge Hill Overseas Management, LLC		13-3968110
Peabody Management		535 Madison Avenue, NY, NY 10022
Perella Weinberg Real Estate Fund I GP LP		20 Grafton Street W1S 4DZ, London UK
Philadelphia Financial		100 Campus Drive Suite 250, Florham Park NJ 07932
Prospect Partners Management Group II, L.P.		Prospect Parnters LLC, 200 West Madison Street, Suite 2710, Chicago, IL 60606
Prospect Partners Management Group III, L.P.		Prospect Parnters LLC, 200 West Madison Street, Suite 2710, Chicago, IL 60606
Prospect Partners Management Group, L.P.		Prospect Parnters LLC, 200 West Madison Street, Suite 2710, Chicago, IL 60606

Form 5500 - Sch. C - Service Provider Information
For fiscal plan year beginning 10/1/2013 and ending 9/30/2014
A. Name of Plan -- General Motors Hourly-Rate Employees Pension Plan **B. Plan Number -- 003**
C. Plan Sponsor -- General Motors LLC **D. EIN -- 27-0383222**

PART I. 1 INFORMATION ON PERSONS RECEIVING ONLY ELIGIBLE INDIRECT COMPENSATION

1 Information on Persons Receiving Only Eligible Indirect Compensation

(a) Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures. [**X**] Yes [ ] No

1(b)

Persons Who Provided Disclosures on Eligible Indirect Compensation

Name of Party Providing Disclosure Information	EIN (No SocSec #)	Address (Report if EIN Unknown or for self-employed persons.)
Quantum Energy Partners III, LP	20-0132955	
Residenze Porta Nuova S.r.l.	32-0050677	
Silver Lake Management Company II, L.L.C.	41-2116731	
Silver Lake Management Company III, L.L.C.	20-5884738	
Silver Lake Management Company IV, L.L.C.	30-0783331	
Storm Ventures LLC	41-2070163	
SVOf/MM, LLC, Managing Member		2951 28th Street, Suite 1000, Santa Monica, CA 90405
Tennenbaum Capital Partners, LLC, Manager		2951 28th Street, Suite 1000, Santa Monica, CA 90405
The Värde Fund IX G.P., LLC	26-1594071	
The Värde Fund X (GP), L.P.	27-1014484	
TPG Biotechnology Partners I, LP	40-0001764	
TPG Biotechnology Partners II, LP	20-3556149	
TPG Biotechnology Partners III, LP	26-2171974	
TPG Biotechnology Partners IV, LP	45-5555599	
TPG Genpar III, L.P.	75-2852146	
TPG Partners IV, L.P.	20-0347894	
TPG Partners V, L.P.	20-4578637	
TPG Partners VI, L.P.	26-1684644	
Värde Management, L.P.	20-8368769	
Värde Management, L.P.	20-8368769	
Vestar Capital Partners V, LP	13-3715250	
WCAS Management Corporation	13-4120907	
Yamato Servicing K.K.		Yamato Servicing K.K. Meiji Yasuda Seimei Building 8th floor, 2-1-1, Marunouchi Chiyoda-ku, Tokyo 100-0005 Japan

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A. Name of Plan -- General Motors Hourly-Rate Employees Pension Plan **B. Plan Number -- 003**
C. Plan Sponsor -- General Motors LLC **D. EIN -- 27-0383222**

PART I. 2 INFORMATION ON OTHER SERVICE PROVIDERS RECEIVING DIRECT OR INDIRECT COMPENSATION

2(a) Service Providers Receiving Direct or Indirect Compensation			2(b)	2(c)	2(d)	2(e)		2(f)		2(g)	2(h)	
Name	EIN	Address (Report if EIN Unknown or for self-employed persons.)	Service Code	Relationship to employer, employee organization, or person known to be a party-in-interest	Enter direct compensation paid by the plan. If none, enter -0-.	Did service provider receive indirect compensation? (sources other than plan or plan sponsor) (Yes)	(No)	Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? (Yes)	(No)	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	Did the service provider give you a formula instead of an amount or estimated amount? (Yes)	(No)
GM Invesment Management Corp	382903925		31	Subsidiary	20,500,411		X					
GM North American Operation	270383222		14	Plan Sponsor	10,128,413		X					
BLACKROCK INSTITUTIONAL TRUST	94-3112180		28	Party-in-interest	8,912,058		X					
Performance Equity Management LLC	134162590		28	Affiliate	8,894,386		X					
Pacific Investment Management Co	330629048		72	Party-in-interest	7,832,394		X					
State Street Bank	041867445		21	Trustee	7,768,011		X					
NISA Investment Advisors	481140940		28	Party-in-interest	5,713,089		X					
Pyramis Global Advisors LLC	043532603		28	Party-in-interest	4,069,444		X					
Arrowstreet Capital LP	04-3472863		28		3,791,637		X					
JP Morgan Investment Management, In	133200244		28	Party-in-interest	3,284,864		X					
Wellington Management Company	042683227		28	Party-in-interest	3,124,239	X		X			X	
Marathon Asset Management	954328983		28		3,093,213		X					
AEW Capital Managment L.P.	043329433		28		3,054,151		X					
Genesis Asset Managers Ltd.	980425769		28		3,039,114		X					
LSV Asset Management	232772200		28	Party-in-interest	2,401,504		X					
Bridgewater Associates, Inc.	271437501		28	Party-in-interest	2,328,678		X					
Blackrock Financial Management	133806691		28	Party-in-interest	2,193,511		X					
Capital Guardian Trust Company	952553868		28	Party-in-interest	2,129,752		X					
Principal Global Investors, LLC	421479618		28		2,103,930		X					
Prudential Fixed Income	222540245		28	Party-in-interest	1,976,971		X					
Baillie Gifford Overseas Ltd	22-3438530		28		1,906,005	X		X			X	
Goldman Sachs Asset Management	13-3575636		28	Party-in-interest	1,862,761	X		X			X	
SS & C Technologies, Inc.	06-1169696		15		1,745,939		X					
Primecap	95-3868081		28	Party-in-interest	1,630,397		X					
JP Morgan Chase & Co.	13-4994650		21	Party-in-interest	1,453,088		X					
Numeric Investors LP	04-3068821		28	Party-in-interest	1,412,978		X					
Morgan Stanley	980226240		28	Party-in-interest	1,395,829	X		X			X	
Quantitative Management Associates	331077887		28		1,364,916		X					
Trilogy Global Advisors, LLC	20-3003629		28		1,227,061	X		X			X	
Sands Capital Management	20-2830751		28	Party-in-interest	1,185,936	X		X			X	
Mondrian Investment Partners Ltd.	577554887		28		1,084,392	X		X			X	
Westbrook Partners Fund VII	205372857		28		1,041,037		X					

Form 5500 - Sch. C - Service Provider Information
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C. Plan Sponsor -- General Motors LLC **D. EIN -- 27-0383222**

PART I. 2 INFORMATION ON OTHER SERVICE PROVIDERS RECEIVING DIRECT OR INDIRECT COMPENSATION

2(a) Service Providers Receiving Direct or Indirect Compensation			2(b)	2(c)	2(d)	2(e)		2(f)		2(g)	2(h)	
Name	EIN	Address (Report if EIN Unknown or for self-employed persons.)	Service Code	Relationship to employer, employee organization, or person known to be a party-in-interest	Enter direct compensation paid by the plan. If none, enter -0-.	Did service provider receive indirect compensation? (sources other than plan or plan sponsor) (Yes)	(No)	Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? (Yes)	(No)	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	Did the service provider give you a formula instead of an amount or estimated amount? (Yes)	(No)
Frontier Capital Mgmt. Co., L.L.C.	043492668		28	Party-in-interest	980,053		X					
Towers Watson Delaware Inc.	530181291		11	Actuary	917,056		X					
Deloitte Tax LLP	861065772		10	External Auditor	799,920		X					
Kirkland & Ellis	361326630		29		720,867		X					
GlobeOP Financial Services LLC	52-2202017		15		658,649		X					
Martin Currie Inc.	980038240		28		588,431		X					
Skadden, Arps, Slate, Meagher & Flo	13-1777230		29		583,621		X					
DDJ Capital Management, LLC	043300754		28	Party-in-interest	566,228		X					
OFFSHORE ADVISORS	88-0302775		72		528,628		X					
BlackRock Capital Management	510395386		28	Party-in-interest	527,015		X					
WESTBROOK PARTNERS FUND V	20-3418817		28		518,782		X					
Deloitte	133891517		10	External Auditor	507,479		X					
Blackstone Management Partners LLC	26-0288589		28		496,095	X		X		109,952		X
Energy Trust LLC (UBS)	134145449		28	Party-in-interest	489,110		X					
Mellon Global Securities	135160382		28		476,209		X					
Sarofim Realty Advisors	760029911		28		469,618		X					
Blackrock Realty Advisors	943262034		28	Party-in-interest	335,608		X					
Piedmont Investment Advisors	522258652		28	Party-in-interest	330,740	X		X			X	
Legal & General Investment	208058531		28	Party-in-interest	255,464		X					
TGM Associates L.P.	133613029		28		237,636		X					
EVERCORE TRUST COMPANY	26-4691954		18		225,752		X					
Insignis Inc. - Direct	364343706		49		216,633		X					
Mayer Brown JSM	8400005254		29		206,075		X					
Bloomberg L.P.	133417984		49		200,813		X					
MJR Realty Advisors, LLC	752834230		28		178,772		X					
Logan Circle Partners	208262386		28	Party-in-interest	178,348		X					
Mellon Capital Management	251442864		28	Party-in-interest	159,125		X					
Jenner & Block LLP	362192554		29		150,678		X					
Morgan Stanley Real Estate Fund V	205999082		28	Party-in-interest	137,698		X					
Barra, INC.	942993326		49		123,942		X					
The Bank of New York Mellon	135160382		18	Party-in-interest	113,737		X					

Form 5500 - Sch. C - Service Provider Information
For fiscal plan year beginning 10/1/2013 and ending 9/30/2014
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PART I. 2 INFORMATION ON OTHER SERVICE PROVIDERS RECEIVING DIRECT OR INDIRECT COMPENSATION

2(a) Service Providers Receiving Direct or Indirect Compensation			2(b)	2(c)	2(d)	2(e)		2(f)		2(g)	2(h)	
Name	EIN	Address (Report if EIN Unknown or for self-employed persons.)	Service Code	Relationship to employer, employee organization, or person known to be a party-in-interest	Enter direct compensation paid by the plan. If none, enter -0-.	Did service provider receive indirect compensation? (sources other than plan or plan sponsor) (Yes)	(No)	Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? (Yes)	(No)	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	Did the service provider give you a formula instead of an amount or estimated amount? (Yes)	(No)
Stone Harbor Investment Partners LP	203888589		28		113,201		X					
MSCI Inc.	13 4038723		49		109,140		X					
Kirkpatrick & Lockhart Preston Gate	25-0921018		29		96,306		X					
Institutional Shareholder Services	061541449		49		83,581		X					
Clifford Chance, New York	135553664		29		81,916		X					
DELOITTE HASKINS & SELLS	510033500		10	External Auditor	78,025		X					
King & Spalding	580520153		29		73,106		X					
Weil, Gotshal & Manges, LLP	131456110		29		72,548		X					
Markit Valuation Limited	98-0634633		49		71,525		X					
Ross, Jeffrey & Antle LLC	264476816		28		69,863		X					
Morgan Stanley Real Estate Fund IV	205999082		28	Party-in-interest	67,751		X					
Hartford Life Insurance Company	06-0974148		28		62,483		X					
Morgan Stanley Real Estate Fund VI	205999082		28	Party-in-interest	55,882		X					
Monumental Life	52-0419790		28		47,232		X					
Cogent Partners	752993256		16		37,500		X					
Davis & Harman LLP	521378164		29		34,749		X					
MORGAN, LEWIS & BOCKIUS LLP	23-0891050		29		34,418		X					
First Advantage CoreFacts	542019342		17		34,040		X					
The Private Bank and Trust Company	363722148		28		33,578		X					
The Burgiss Group	22-3693659		49		30,925		X					
Glass, Lewis & Co. LLC	043737021		17		22,880		X					
Strategic Economic Decisions, Inc.	742139464		49		22,654		X					
K&L Gates	25-0921018		29		21,992		X					
BC Partners Holding Limited		Heritage Hall, Le Marchant St	29		20,135		X					
Russell Investment Group	911175091		17		19,459		X					
COMPLIANCE SCIENCE , INC	020693753		49		14,660		X					
Fried Frank Harris Shriver Jacob	135344867		29		14,202		X					
THOMSON REUTERS, LLC	204530702		29		12,572		X					
LONDON STOCK EXCHANGE		10 PATEMOSTER SQUARE	49		8,311		X					
Nomura Corporate Research & Assset	133607885		49	Party-in-interest	7,318		X					
MarketAxess		New York, NY 10087-0023	49		7,264		X					
CB Richard Ellis	952743174		28		6,900		X					
Wilshire Associates, Inc.	952755361		49		6,533		X					

Form 5500 - Sch. C - Service Provider Information
For fiscal plan year beginning 10/1/2013 and ending 9/30/2014
A. Name of Plan -- General Motors Hourly-Rate Employees Pension Plan **B. Plan Number -- 003**
C. Plan Sponsor -- General Motors LLC **D. EIN -- 27-0383222**

PART I. 2 INFORMATION ON OTHER SERVICE PROVIDERS RECEIVING DIRECT OR INDIRECT COMPENSATION

2(a) Service Providers Receiving Direct or Indirect Compensation			2(b)	2(c)	2(d)	2(e)		2(f)		2(g)	2(h)	
Name	EIN	Address (Report if EIN Unknown or for self-employed persons.)	Service Code	Relationship to employer, employee organization, or person known to be a party-in-interest	Enter direct compensation paid by the plan. If none, enter -0-.	Did service provider receive indirect compensation? (sources other than plan or plan sponsor) (Yes)	(No)	Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? (Yes)	(No)	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	Did the service provider give you a formula instead of an amount or estimated amount? (Yes)	(No)
Beach Point Capital Management	800242162		28		6,407		X					
Markit North America, Inc.	134153988		49		6,400		X					
Fortress Investment Group LLC	133989887		28		5,973		X					
Omgeo LLC	522278869		49		5,390		X					
Apollo Advisors VII, L.P.		One Manhattanville Road, Purchase, NY 10577	72		-	X		X		230,511		X
Apollo Advisors VIII, LP		One Manhattanville Road, Purchase, NY 10577	72		-	X		X		26,765		X
Blackstone Management Partners IV LLC	13-4186512		28		-	X		X		2,628		X
Centerbridge Capital Partners, L.P.	03-0587680		28		-	X		X		31,966		X
Lionstone Partners LTD	76-0694729		28		-	X		X		0.78%	X	
Credit Suisse		11 Madison Ave, 6 FL, New York, NY 10010	61	Party-in-interest	-	X		X		21,230		X
Centerbridge Advisors, LLC	20-4174365		28		-	X		X		31,966		X
Mount Kellett Capital Management LP	90-0365238		28		-	X		X		210,377		X
ASOF Feeder Fund L.P. Incorporated		Trafalgar Court, Les Banques, St Peter Port, Guernsey, Cha	28		-	X		X		17,208		X
Fundamental Advisors, LP	26-0161410		52		-	X		X		0.93%	X	
Fundamental Asset Management LLC	27-1375777		52		-	X		X		0.07%	X	