ANNUAL STATEMENT

OF THE

SEPARATE ACCOUNTS

OF THE

TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA

OF

NEW YORK

IN THE STATE OF

NEW YORK

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2014

LIFE AND ACCIDENT AND HEALTH

2014

2014

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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION - SEPARATE ACCOUNTS

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2014

OF THE CONDITION AND AFFAIRS OF THE SEPARATE ACCOUNTS OF THE

Teachers Insurance and Annuity Association of America

NAIC Group Code 1216 (Current) 1216 (Prior) NAIC Company Code 69345 Employer's ID Number 13-1624203

Organized under the Laws of New York, State of Domicile or Port of Entry NY

Country of Domicile United States of America

Type of Separate Accounts Insulated [X] Non-Insulated [ ]

Incorporated/Organized 03/04/1918 Commenced Business 05/17/1918

Statutory Home Office 730 Third Avenue (Street and Number), New York , NY, US 10017 (City or Town, State, Country and Zip Code)

Main Administrative Office 730 Third Avenue (Street and Number)
New York , NY, US 10017 (City or Town, State, Country and Zip Code), 212-490-9000 (Area Code) (Telephone Number)

Mail Address 730 Third Avenue (Street and Number or P.O. Box), New York , NY, US 10017 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 730 Third Avenue (Street and Number)
New York , NY, US 10017 (City or Town, State, Country and Zip Code), 212-490-9000 (Area Code) (Telephone Number)

Internet Website Address tiaa-cref.org

Statutory Statement Contact Linda Sellers Dougherty (Name), 704-988-4187 (Area Code) (Telephone Number)
ldougherty@tiaa-cref.org (E-mail Address), 704-988-4496 (FAX Number)

OFFICERS

President & Chief Executive Officer	Roger Walton Ferguson, Jr.	EVP & Chief Financial Officer	Virginia Mary Wilson
SMD & Corporate Secretary	Phillip Theodore Rollock		

OTHER

Kathie Jane Andrade EVP, Head of Individual Advisory Services	Brandon Charles Becker EVP, Chief Legal Officer	Annabella Guerreiro Bexiga EVP, Chief Information Officer
Scott Matthew Blandford # EVP, Chief Technology Officer	Brian Richard Bohaty EVP, Client Services Group & Enterprise Integration	Douglas Edward Chittenden EVP, Head of Individual Business
Carol Ward Deckbar EVP, Chief Operating Officer of TCAM	Stephen Barry Gruppo EVP, Chief Risk Officer	Teresa Ann Hassara EVP, Head of Institutional Business
Jeffrey Wayne Hickling # EVP, Office of Business Effectiveness	Robert Graham Leary EVP, President of Asset Management	Ronald Richard Pressman EVP, Chief Operating Officer
Otha Thomas Spriggs III EVP, Chief Human Resources Officer	Edward Dinnage Van Dolsen EVP, President of Retirement & Individual Financial Services	Paul Joseph Van Heest, Jr. # EVP, Retirement & Individual Services Product Management
Constance Kruse Weaver EVP, Chief Marketing Officer		

DIRECTORS OR TRUSTEES

Jeffrey Robert Brown	Robert Charles Clark	Roger Walton Ferguson, Jr.
Lisa Wolfson Hess	Edward Mark Hundert	Lawrence Howard Linden
Maureen Patricia O'Hara	Donald Kent Peterson	Sidney Allen Ribeau
Dorothy Kathryn Robinson	David Lloyd Shedlarz	Ronald Lurie Thompson
Marta (NMN) Tienda		

State of New York
County of New York SS:

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

Roger Walton Ferguson, Jr.
President & Chief Executive Officer

Phillip Theodore Rollock
SMD & Corporate Secretary

Virginia Mary Wilson
EVP & Chief Financial Officer

Subscribed and sworn to before me this 3rd day of February, 2015

Vincenza Ieni

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

VINCENZA IENI
NOTARY PUBLIC, STATE OF NEW YORK
Registration No. 01IE6211858
Qualified in Queens County
Commission Expires 9/21/2017

ASSETS

		Current Year			Prior Year
		1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1.	Bonds (Schedule D)	295,174,250	166,269,208	461,443,458	296,372,101
2.	Stocks (Schedule D):				
	2.1 Preferred stocks				
	2.2 Common stocks		8,051,306,835	8,051,306,835	6,562,205,700
3.	Mortgage loans on real estate (Schedule B)				
4.	Real estate (Schedule A):				
	4.1 Properties held for the production of income (less $ 668,000,000 encumbrances)		6,182,954,082	6,182,954,082	5,498,273,947
	4.2 Properties held for sale (less $ 0 encumbrances)				
5.	Contract loans				
6.	Cash ($ 47,753,464 Schedule E - Part 1), and cash equivalents ($ 272,663,605 , Schedule E - Part 2)	14,420,305	305,996,766	320,417,071	357,720,698
7.	Short-term investments (Schedule DA)		3,392,138,971	3,392,138,971	2,713,226,480
8.	Derivatives (Schedule DB)				
9.	Other invested assets (Schedule BA)		7,984,886,299	7,984,886,299	6,766,146,882
10.	Securities lending reinvested collateral assets (Schedule DL)		24,950,498	24,950,498	25,835,346
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	309,594,555	26,108,502,659	26,418,097,214	22,219,781,154
13.	Investment income due and accrued	2,163,781	9,437,781	11,601,562	9,637,748
14.	Receivables for securities		4,816,798	4,816,798	2,880
15.	Net adjustment in assets and liabilities due to foreign exchange rates				
16.	Aggregate write-ins for other than invested assets		96,298,481	96,298,481	118,901,508
17.	Total (Lines 12 to 16)	311,758,336	26,219,055,719	26,530,814,055	22,348,323,290
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
1601.	Receivable due from real estate and managing agent operating accounts		92,428,619	92,428,619	115,650,334
1602.	Prepaid taxes		3,869,862	3,869,862	3,206,410
1603.	Securities litigation receivable				44,764
1698.	Summary of remaining write-ins for Line 16 from overflow page				
1699.	Totals (Lines 1601 thru 1603 plus 1698)(Line 16 above)		96,298,481	96,298,481	118,901,508

LIABILITIES AND SURPLUS

		Current Year			Prior Year
		1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1.	Aggregate reserve for life, annuity and accident and health contracts (Exhibit 3, Line 9999999, Col. 2)	300,265,274	26,057,346,744	26,357,612,018	22,195,690,169
2.	Liability for deposit-type contracts (Exhibit 4, Line 9, Col. 1)	1,416,041	7,288,907	8,704,948	7,084,827
3.	Interest Maintenance Reserve	151,233		151,233	162,316
4.	Charges for investment management, administration and contract guarantees due or accrued				
5.	Investment expenses due or accrued (Exhibit 1, Line 24)				
6.	Investment taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 2, Line 8)				
7.	Federal and foreign income taxes due or accrued (excluding deferred taxes)				
8.	Reserve for future federal income taxes				
9.	Unearned investment income				
10.	Other transfers to general account due or accrued (net) (including $ 0 accrued expense allowances recognized in reserves)	(964,278)	(4,525,652)	(5,489,930)	(1,775,618)
11.	Remittances and items not allocated	954	8,453,867	8,454,821	17,390,787
12.	Derivatives				
13.	Payable for securities	1,987,500	15,805,871	17,793,371	313,100
14.	Payable for securities lending		24,950,498	24,950,498	25,835,346
15.	Net adjustment in assets and liabilities due to foreign exchange rates				
16.	Aggregate write-ins for liabilities		109,735,484	109,735,484	98,090,593
17.	Total liabilities (including $ (5,489,930) due or accrued net transfers to or (from) the general account)	302,856,724	26,219,055,719	26,521,912,443	22,342,791,520
18.	Contributed surplus				
19.	Aggregate write-ins for special surplus funds				
20.	Unassigned funds	8,901,612		8,901,612	5,531,770
21.	Surplus (Lines 18 through 20)	8,901,612		8,901,612	5,531,770
22.	Totals	311,758,336	26,219,055,719	26,530,814,055	22,348,323,290
	DETAILS OF WRITE-INS				
1601.	Investment payables real estate		93,624,407	93,624,407	84,560,482
1602.	Miscellaneous liabilities - real estate deposits		15,658,803	15,658,803	13,108,410
1603.	Miscellaneous liabilities		452,274	452,274	421,701
1698.	Summary of remaining write-ins for Line 16 from overflow page				
1699.	Totals (Lines 1601 thru 1603 plus 1698)(Line 16 above)		109,735,484	109,735,484	98,090,593
1901.					
1902.					
1903.					
1998.	Summary of remaining write-ins for Line 19 from overflow page				
1999.	Totals (Lines 1901 thru 1903 plus 1998)(Line 19 above)				

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Transfers to Separate Accounts:		
	1.1 Net premiums and annuity considerations for life and accident and health contracts	3,638,672,115	3,491,757,524
	1.2 Considerations for supplementary contracts with life contingencies	49,098,785	41,032,072
	1.3 Aggregate write-ins for other transfers to Separate Accounts	255,912,725	319,331,696
	1.4 Totals (Lines 1.1 to 1.3)	3,943,683,625	3,852,121,292
2.	Transfers on account of deposit-type contracts (including $ 3,588,825 deposits less $ 2,430,417 withdrawals)	1,158,408	1,239,055
3.	Net investment income and capital gains and losses	2,676,164,120	2,601,998,644
4.	Aggregate write-ins for other income	76,698	57,232
5.	Totals (Lines 1.4 to 4)	6,621,082,851	6,455,416,223
DEDUCT:			
6.	Transfers from the Separate Account on account of contract benefits:		
	6.1 Death benefits		
	6.2 Matured endowments		
	6.3 Annuity benefits	161,026,006	128,803,257
	6.4 Payments on supplementary contracts with life contingencies	9,438,106	7,104,092
	6.5 Accident and health benefits		
	6.6 Surrender benefits and withdrawals for life contracts	1,674,078,630	1,387,514,614
	6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	423,000,264	449,790,655
7.	Transfers on account of policy loans		
8.	Net transfer of reserves from or (to) Separate Accounts		
9.	Other transfers from the Separate Accounts:		
	9.1 Federal and foreign income taxes incurred		
	9.2 Change in expense allowances recognized in reserves		
	9.3 Aggregate write-ins for other transfers from Separate Accounts		
10.	Subtotals (Lines 6.1 to 9.3)	2,267,543,006	1,973,212,618
11.	Fees associated with charges for investment management, administration and contract guarantees	186,628,033	162,923,899
12.	Increase in aggregate reserve for life and accident and health contracts	4,161,921,849	4,311,156,070
13.	Increase in liability for deposit-type contracts	1,620,121	1,723,141
14.	Increase in reserve for future federal income taxes		
15.	Aggregate write-ins for reserves and funds		
16.	Totals (Lines 10 to 15)	6,617,713,009	6,449,015,728
17.	Net gain from operations (including $ 0 unrealized capital gains) (Line 5 minus Line 16)	3,369,842	6,400,495
	SURPLUS ACCOUNT		
18.	Surplus, December 31, prior year	5,531,770	353,112,034
19.	Net gain from operations (Line 17)	3,369,842	6,400,495
20.	Surplus contributed or (withdrawn) during year		(353,980,759)
21.	Change in reserve on account of change in valuation basis, (increase) or decrease		
22.	Transfer from Separate Accounts of the change in expense allowances recognized in Line 21		
23.	Aggregate write-ins for gains and losses in surplus		
24.	Surplus, December 31, current year (Page 3, Line 21)	8,901,612	5,531,770
	DETAILS OF WRITE-INS		
01.301.	Participant transfers from general account	255,912,725	319,331,696
01.302.			
01.303.			
01.398.	Summary of remaining write-ins for Line 1.3 from overflow page		
01.399.	Totals (Lines 01.301 thru 01.303 plus 01.398)(Line 1.3 above)	255,912,725	319,331,696
0401.	Amortization of Interest Maintenance Reserve	76,698	57,232
0402.			
0403.			
0498.	Summary of remaining write-ins for Line 4 from overflow page		
0499.	Totals (Lines 0401 thru 0403 plus 0498)(Line 4 above)	76,698	57,232
06.701.	Participant transfers to general account	353,846,100	375,512,688
06.702.	Miscellaneous transfers	69,179,134	74,338,547
06.703.	Miscellaneous gains and losses	(24,970)	(60,580)
06.798.	Summary of remaining write-ins for Line 6.7 from overflow page		
06.799.	Totals (Lines 06.701 thru 06.703 plus 06.798)(Line 6.7 above)	423,000,264	449,790,655
09.301.			
09.302.			
09.303.			
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page		
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398)(Line 9.3 above)		
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598)(Line 15 above)		
2301.			
2302.			
2303.			
2398.	Summary of remaining write-ins for Line 23 from overflow page		
2399.	Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)		

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1	Ordinary			Group		Accident and Health		9
	Total	2 Life Insurance	3 Individual Annuities	4 Supplementary Contracts	5 Life Insurance	6 Annuities	7 Group	8 Other	Aggregate of All Other Lines of Business
1. Transfers to Separate Accounts:									
1.1 Net premiums and annuity considerations for life and accident and health contracts	3,638,672,115		2,048,478,535			1,590,193,580			
1.2 Considerations for supplementary contracts with life contingencies	49,098,785			49,098,785					
1.3 Aggregate write-ins for other transfers to Separate Accounts	255,912,725		154,115,402			101,797,323			
1.4 Totals (Lines 1.1 to 1.3)	3,943,683,625		2,202,593,937	49,098,785		1,691,990,903			
2. Transfers on account of deposit-type contracts (including $ 3,588,825 deposits less $ 2,430,417 withdrawals)	1,158,408		797,914	106,069		254,425			
3. Net investment income and capital gains and losses	2,676,164,120		1,841,471,597	22,966,300		811,726,223			
4. Aggregate write-ins for other income	76,698					76,698			
5. Totals (Lines 1.4 to 4)	6,621,082,851		4,044,863,448	72,171,154		2,504,048,249			
DEDUCT:									
6. Transfers from the Separate Account on account of contract benefits:									
6.1 Death benefits									
6.2 Matured endowments									
6.3 Annuity benefits	161,026,006		154,493,131			6,532,875			
6.4 Payments on supplementary contracts with life contingencies	9,438,106			9,438,106					
6.5 Accident and health benefits									
6.6 Surrender benefits and withdrawals for life contracts	1,674,078,630		1,066,197,105	23,316,981		584,564,544			
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	423,000,264		194,717,869	1,150		228,281,245			
7. Transfers on account of policy loans									
8. Net transfer of reserves from or (to) Separate Accounts									
9. Other transfers from the Separate Accounts:									
9.1 Federal and foreign income taxes incurred									
9.2 Change in expense allowances recognized in reserves									
9.3 Aggregate write-ins for other transfers from Separate Accounts									
10. Subtotals (Lines 6.1 to 9.3)	2,267,543,006		1,415,408,105	32,756,237		819,378,664			
11. Fees associated with charges for investment management, administration and contract guarantees	186,628,033		128,973,336	1,640,732		56,013,965			
12. Increase in aggregate reserve for life and accident and health contracts	4,161,921,849		2,499,276,295	37,638,546		1,625,007,008			
13. Increase in liability for deposit-type contracts	1,620,121		1,205,712	135,639		278,770			
14. Increase in reserve for future federal income taxes									
15. Aggregate write-ins for reserves and funds									
16. Totals (Lines 10 to 15)	6,617,713,009		4,044,863,448	72,171,154		2,500,678,407			
17. Net gain from operations (including $ 0 unrealized capital gains) (Line 5 minus Line 16)	3,369,842					3,369,842			
DETAILS OF WRITE-INS									
01.301. Participant transfers from general account	255,912,725		154,115,402			101,797,323			
01.302.									
01.303.									
01.398. Summary of remaining write-ins for Line 1.3 from overflow page									
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)	255,912,725		154,115,402			101,797,323			
0401. Amortization of IMR	76,698					76,698			
0402.									
0403.									
0498. Summary of remaining write-ins for Line 4 from overflow page									
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)	76,698					76,698			
06.701. Participant transfers to general account	353,846,100		192,309,039			161,537,061			
06.702. Miscellaneous transfers	69,179,134		2,425,698			66,753,436			
06.703. Miscellaneous gains and losses	(24,970)		(16,868)	1,150		(9,252)			
06.798. Summary of remaining write-ins for Line 6.7 from overflow page									
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)	423,000,264		194,717,869	1,150		228,281,245			
09.301.									
09.302.									
09.303.									
09.398. Summary of remaining write-ins for Line 9.3 from overflow page									
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)									
1501.									
1502.									
1503.									
1598. Summary of remaining write-ins for Line 15 from overflow page									
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)									

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

		1	Ordinary			Group	
			2	3	4	5	6
		Total	Life Insurance	Individual Annuities	Supplementary Contracts	Life Insurance	Annuities
1.	Reserve Dec. 31 of prior year	22,195,690,169		14,897,335,763	167,265,336		7,131,089,070
2.	Tabular net premiums and considerations for annuities and supplementary contracts with life contingencies	3,687,770,900		2,048,478,535	49,098,785		1,590,193,580
3.	Increase or (decrease) from investment results after provision for federal income taxes	2,672,375,622		1,841,032,435	22,934,453		808,408,734
4.	Tabular less actual reserve released						
5.	Increase in reserve on account of change in valuation basis						
6.	Other increases (net)	24,993		16,889	(1,148)		9,252
7.	Totals (Lines 1 to 6)	28,555,861,684		18,786,863,622	239,297,426		9,529,700,636
8.	Net transfer of reserves from or (to) Separate Accounts	167,112,509		40,619,335			126,493,174
9.	Tabular cost						
10.	Reserves released by death						
11.	Reserves released by other terminations (net)						
12.	Transfers on account of annuity and supplementary contract payments involving life contingencies	1,844,542,742		1,220,690,236	32,755,087		591,097,419
13.	Charges for investment management, administration and contract guarantees	186,594,415		128,941,993	1,638,457		56,013,965
14.	Aggregate write-ins for other decreases in reserves						
15.	Total deductions (Lines 8 to 14)	2,198,249,666		1,390,251,564	34,393,544		773,604,558
16.	Reserve December 31 of current year	26,357,612,018		17,396,612,058	204,903,882		8,756,096,078
	DETAILS OF WRITE-INS						
1401.							
1402.							
1403.							
1498.	Summary of remaining write-ins for Line 14 from overflow page						
1499.	Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)						

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a)	
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 8,273,104	8,083,022
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	392,306,791	393,865,416
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)	
4.	Real estate	(d) 466,587,890	466,587,890
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 1,770,509	2,756,170
7	Derivative instruments	(f)	
8.	Other invested assets	223,596,882	223,596,882
9.	Aggregate write-ins for investment income	387,618	387,640
10.	Total gross investment income	1,092,922,794	1,095,277,020
11.	Investment expenses		(g) 114,707,105
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 80,241,601
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		194,948,706
17.	Net investment income (Line 10 minus Line 16)		900,328,314
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	387,618	387,640
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	387,618	387,640
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 212,898 accrual of discount less $ 834,094 amortization of premium and less $ 372,384 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 2,357,774 accrual of discount less $ 811,327 amortization of premium and less $ 169,485 paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ amortization of premium.

(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	8,968		8,968	(26,111)	
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	136,918	(96,413)	40,505		
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	192,273,680		192,273,680	213,655,135	
2.21	Common stocks of affiliates					
3.	Mortgage loans					
4.	Real estate	29,840,702		29,840,702	454,259,714	
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	818,773		818,773	(17,640,291)	
7.	Derivative instruments	65,221		65,221		
8.	Other invested assets	5,133,396		5,133,396	897,458,309	
9.	Aggregate write-ins for capital gains (losses)	(52,198)		(52,198)		
10.	Total capital gains (losses)	228,225,461	(96,413)	228,129,048	1,547,706,756	
	DETAILS OF WRITE-INS					
0901.	Capital Gains/ (Losses) transferred to Interest Maintenance Reserve	(65,615)		(65,615)		
0902.	Realized gain on security litigation	13,417		13,417		
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(52,198)		(52,198)		

EXHIBIT 1 - INVESTMENT EXPENSES

		1 Amount
1.	Rent	
2.	Salaries and wages	
3.	Contributions for benefit plans for employees (a)	
4.	Payments to employees under non-funded benefit plans	
5.	Other employee welfare	
6.	Legal fees and expenses	
7.	Fees of public accountants and consulting actuaries	
8.	Traveling expenses	
9.	Postage, express, telegraph and telephone	
10.	Printing and stationery	
11.	Cost or depreciation of furniture and equipment	
12.	Rental of equipment	
13.	Books and periodicals	
14.	Bureau and association fees	
15.	Insurance, except on real estate	
16.	Miscellaneous losses	
17.	Collection and bank service charges	
18.	Sundry general expenses	
19.	Real estate expenses	114,707,105
20.	Investment expenses not included elsewhere	
21.	Aggregate write-ins for other investment expenses	
22.	Investment expenses incurred	114,707,105
Reconciliation with Exhibit 5		
23.	Investment expenses unpaid December 31, prior year	
24.	Investment expenses unpaid December 31, current year	
25.	Investment expenses paid during year (Lines 22 + 23 - 24) (to Exhibit 5, Line 12)	114,707,105
	DETAILS OF WRITE-INS	
2101.		
2102.		
2103.		
2198.	Summary of remaining write-ins for Line 21 from overflow page	
2199.	Totals (Lines 2101 thru 2103 plus 2198) (Line 21 above)	

(a) Includes $ ..... on account of prior service.

EXHIBIT 2 - INVESTMENT TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		1 Amount
1.	Real estate taxes	80,241,601
2.	State insurance department fees	
3.	Other state taxes, including $ 0 for employee benefits	
4.	U.S. Social Security taxes	
5.	All other taxes	
6.	Taxes, licenses and fees incurred	80,241,601
Reconciliation with Exhibit 5		
7.	Taxes, licenses and fees unpaid December 31, prior year	
8.	Taxes, licenses and fees unpaid December 31, current year	
9.	Taxes, licenses and fees paid during year (Lines 6 + 7 - 8) (to Exhibit 5, Line 13)	80,241,601

EXHIBIT 3 - AGGREGATE RESERVE FOR LIFE, ANNUITY AND ACCIDENT AND HEALTH CONTRACTS

1 Description of Valuation Basis	2 Total	3 Ordinary	4 Group
0200001. Deferred Variable NAV MV (DEF,NFI) 1994-2014 NB	25,438,804,927	16,982,974,123	8,455,830,804
0200002. A-2000 +SETBACK MOST RECENT DECLARATION (3.75%) (<5yr) ANB (DEF,NFI) 2014 NB	300,265,274		300,265,274
0200003. A-2000 (3.25,3.25) 4% (IMM,FI) 1996-2014 NB	413,637,936	413,637,936	
0299999. Totals	26,152,708,137	17,396,612,059	8,756,096,078
0300001. Deferred Variable NAV MV (DEF,NFI) 1995-2014 NB	204,021,110	204,021,110	
0300002. A-2000 (3.25,3.25) 4% (IMM,FI) 1996-2014 NB	882,771	882,771	
0399999. Totals	204,903,881	204,903,881	
9999999. Totals (to Page 3, Line 1)	26,357,612,018	17,601,515,940	8,756,096,078

EXHIBIT 3 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating variable life insurance contracts? Yes [ ] No [X]

2.1 Does the reporting entity at present issue both participating and non-participating variable life insurance contracts? Yes [ ] No [X]

2.2 If not, state which kind is issued
no variable life insurance issued

3.1 Is any surrender value promised in excess of the reserve as legally computed? Yes [ ] No [X] N/A [ ]

3.2 If so, the amount of such excess must be included in surrender values in excess of reserves otherwise required and carried in this schedule. Has this been done? Yes [ ] No [ ] N/A [X]
Attach a statement of methods employed in the valuation of variable life insurance contracts issued at, or subsequently subject to, an extra premium or in the valuation of contracts otherwise issued on lives classified as substandard for the plan of contract issued or on special class lives (including paid-up variable life insurance).

EXHIBIT 3A - CHANGES IN BASIS OF VALUATION DURING THE YEAR

(Including supplementary contracts set up on a basis other than that used to determine benefits)

1 Description of Valuation Class	Valuation Basis 2 Changed From	 3 Changed To	4 Increase in Actuarial Reserve Due to Change
9999999 - Totals (Page 6, Line 5, Analysis of Increase in Reserves)			

NONE

EXHIBIT 4 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year	7,084,827		5,662,349	285,207		1,137,271
2. Deposits received during the year	3,588,825		2,577,470	273,113		738,242
3. Investment earnings credited to account	495,354		439,162	31,847		24,345
4. Other net change in reserves						
5. Fees and other charges assessed	33,618		31,343	2,275		
6. Surrender charges						
7. Net surrender or withdrawal payments	2,430,417		1,779,556	167,044		483,817
8. Other net transfer to or (from) general account	23		21	2		
9. Balance at the end of current year (Lines 1+2+3+4-5-6-7-8)	8,704,948		6,868,061	420,846		1,416,041

EXHIBIT 5 - RECONCILIATION OF CASH AND INVESTED ASSETS

	DEVELOPMENT OF INCREASE IN CASH	1 Amount
1.	Transfers to Separate Accounts on account of:	
	1.1 Net premiums and considerations for annuities and supplementary contracts with life contingencies	3,687,770,900
	1.2 Aggregate write-ins for other transfers to Separate Accounts	255,912,725
2.	Deposits on deposit-type contract funds and other liabilities without life or disability contingencies	3,588,825
3.	Investment income collected	1,092,922,794
4.	Consideration on disposal of short-term bonds net of purchases	(677,904,953)
5.	Consideration on disposal of investments (excluding short-term bonds)	6,398,771,324
6.	Aggregate write-ins for other increases in funds from operations	
7.	Total (Lines 1 to 6)	10,761,061,615
8.	Cost of investments acquired (excluding short-term bonds)	8,119,383,819
9.	Transfers from Separate Accounts on account of contract benefits:	
	9.1 Death benefits	
	9.2 Matured endowments	
	9.3 Annuity benefits	161,026,006
	9.4 Supplementary contract benefits with life contingencies	9,438,106
	9.5 Accident and health benefits	
	9.6 Surrender benefits and withdrawals for life contracts	1,674,078,630
	9.7 Policy loans (net)	
	9.8 Transfers of reserves (net)	
	9.9 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	423,000,264
10.	Other transfers from Separate Accounts:	
	10.1 Federal income taxes	
	10.2 Aggregate write-ins for other transfers from Separate Accounts	
11.	Withdrawals on deposit-type contract funds and other liabilities without life or disability contingencies	2,430,417
12.	Investment expenses (Exhibit 1, Line 25)	114,707,105
12.1	Fees associated with investment management, administration and contract guarantees	186,628,033
13.	Investment taxes, licenses and fees, excluding federal income taxes (Exhibit 2, Line 9)	80,241,601
14.	Total (Lines 8 to 13)	10,770,933,981
15.	Funds from operations (Line 7 minus Line 14)	(9,872,366)
16.	Surplus contributed or (withdrawn) during year	
17.	Aggregate write-ins for other changes in funds	
18.	Total funds (includes $ 0 net transfers from general account) (Lines 15 to 17)	(9,872,366)
19.	Increase in payable for investments acquired, net of receivable for investments sold	
20.	Decrease in policy loans	
21.	Aggregate write-ins for other reconciling items	33,379,145
22.	Increase in cash (Line 18 to 21)	23,506,779
	RECONCILIATION BETWEEN YEARS	
23.	Cash and invested assets, December 31st of prior year	22,219,781,154
24.	Increase in cash (Line 22)	23,506,779
25.	Cost of invested assets acquired	14,306,913,673
26.	Adjusted cost of assets disposed of	11,698,092,984
27.	Increase in policy loans	
28.	Accrual of discount less amortization of premium	925,251
29.	Depreciation on real estate and other invested assets	
30.	Increase in net unrealized gains	1,565,063,341
31.	Aggregate write-ins for other reconciling items	
32.	Cash and invested assets, December 31st of current year	26,418,097,214
	DETAILS OF WRITE-INS	
01.201.	Participant transfers from general account	255,912,725
01.202.		
01.203.		
01.298.	Summary of remaining write-ins for Line 1.2 from overflow page	
01.299.	Totals (Lines 01.201 thru 01.203 plus 01.298) (Line 1.2 above)	255,912,725
0601.		
0602.		
0603.		
0698.	Summary of remaining write-ins for Line 6 from overflow page	
0699.	Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above)	
09.901.	Participant transfers to general account	353,846,100
09.902.	Miscellaneous transfers	69,179,134
09.903.	Miscellaneous gains and losses	(24,970)
09.998.	Summary of remaining write-ins for Line 9.9 from overflow page	
09.999.	Totals (Lines 09.901 thru 09.903 plus 09.998) (Line 09.9 above)	423,000,264
10.201.		
10.202.		
10.203.		
10.298.	Summary of remaining write-ins for Line 10.2 from overflow page	
10.299.	Totals (Lines 10.201 thru 10.203 plus 10.298) (Line 10.2 above)	
1701.		
1702.		
1703.		
1798.	Summary of remaining write-ins for Line 17 from overflow page	
1799.	Totals (Lines 1701 thru 1703 plus 1798) (Line 17 above)	
2101.	Change in other assets	17,789,109
2102.	Change in other liabilities	15,590,036
2103.		
2198.	Summary of remaining write-ins for Line 21 from overflow page	
2199.	Totals (Lines 2101 thru 2103 plus 2198) (Line 21 above)	33,379,145
3101.		
3102.		
3103.		
3198.	Summary of remaining write-ins for Line 31 from overflow page	
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	

EXHIBIT 6 - GUARANTEED INSURANCE AND ANNUITY PRODUCTS

	1 Amount	2 Percent of Total
1. Aggregate reserve for life, annuity and accident and health contracts (Included in Exhibit 3):		
1.1 Life insurance		
1.2 Annuities	300,265,274	1.1
1.3 Supplementary contracts with life contingencies		
1.4 Accident and health		
1.5 Miscellaneous reserves		
1.6 Total	300,265,274	1.1
2. Liability for deposit-type contracts (included in Exhibit 4):		
2.1 Guaranteed interest contracts		
2.2 Annuities certain		
2.3 Supplemental contracts		
2.4 Dividend accumulations or refunds		
2.5 Premium and other deposit funds	1,416,041	0.0
2.6 Total	1,416,041	0.0
3. Other liabilities (included in Page 3, Lines 4, 10, 13 & 14)	1,175,409	0.0
4. Total liabilities associated with guarantees (Lines 1.6 + 2.6 + 3)	302,856,724	1.1
5. Total liabilities not associated with guarantees	26,219,055,719	98.9
6. Total Separate Accounts liabilities (Lines 4 + 5 = Page 3, Line 17)	26,521,912,443	100.0%

GENERAL INTERROGATORIES

Product Mix

1.01 Identify the product types in the separate account, quantify the assets associated with those products, indicate if there are any guarantees associated with those products, quantify seed money and quantify other fees and expenses due to the general account:

Note: A distinct product identifier shall be used for each product and shall be used consistently throughout the interrogatory.

1 Product Identifier	2 Separate Account Assets	3 Guarantees Associated with the Product Yes/No	4 Seed Money	5 Fees and Expenses Due to the General Account	6 Additional Required Surplus Amounts
TIAA Separate Account VA-1	1,019,507,782	YES			
TIAA Separate Account VA-2	19,954,894,218	YES		540,805	
TIAA Separate Account VA-3	5,244,653,719	YES		(10,402)	
TIAA Stable Value	311,758,336	YES			
Totals	26,530,814,055	XXX		530,403	

Note: Additional Required Surplus Amounts is defined as additional or permanent surplus that is required to be retained in the separate account in accordance with state law or regulation. These amounts should not include reinvested separate account investment proceeds that have not been allocated to separate account contract holders.

1.02 Did the reporting entity remit seed money, other fees and expenses or additional required surplus amounts to the general account during the current year? Yes [X] No [ ]

1.03 If yes, provide information on the total gross amount of seed money, other fees and expenses or additional required surplus amounts remitted to the general account during the current year (these amounts should not be reflected in the seed money totals in 1.01):

1.031 Seed Money $
1.032 Other Fees and Expenses $ 185,607,416
1.033 Additional Required Surplus Amounts $

1.04 Did the reporting entity receive seed money from the general account in the current year? Yes [ ] No [X]

1.05 If yes, provide information on the total gross amount of seed money received in the current year: (If amounts were both received and remitted in the current year, include the gross amounts in both 1.031 and 1.051.)

1.051 Seed Money Received $

1.06 Does the reporting entity consider any of the seed money reflected in separate accounts to be insulated from the general account? Yes [ ] No [ ] N/A [X]

1.07 If yes, provide information on the amount of seed money the reporting entity considers insulated from the general account:

1.071 Insulated Seed Money $

1.08 Does the reporting entity have a policy for repatriating seed money or remitting fees and expenses due and additional required surplus amounts to the general account:

1.081 Seed Money Yes [X] No [ ]
1.082 Other Fees and Expenses Yes [X] No [ ]
1.083 Additional Required Surplus Amounts Yes [X] No [ ]

1.09 Provide detail on the time duration for which seed money, other fees and expenses due to the general account and additional required surplus amounts have been held in the separate account:

		1 Seed Money	2 Fees and Expenses Due to the General Account	3 Additional Required Surplus Amounts
1.091	Under 1 Year		530,403	
1.092	1 Year - 3 Years			
1.093	Over 3 Years - 5 Years			
1.094	Over 5 Years			
1.095	Total		530,403	

1.10 For seed money, other fees and expenses, and additional required surplus amounts held in the separate account, does the reporting entity invest these funds in accordance with investment directives of the general account:

1.101 Seed Money Yes [ ] No [X] N/A [ ]
1.102 Other Fees and Expenses Yes [ ] No [X] N/A [ ]
1.103 Additional Required Surplus Amounts Yes [ ] No [X] N/A [ ]

GENERAL INTERROGATORIES

1.11 If no, does the reporting entity have stated policy and procedure for the investment of seed money, other fees and expenses, and additional required surplus amounts that are retained with the separate account?

1.111 Seed Money ..... Yes [X] No [ ] N/A [ ]
1.112 Other Fees and Expenses ..... Yes [X] No [ ] N/A [ ]
1.113 Additional Required Surplus Amounts ..... Yes [X] No [ ] N/A [ ]

Separate Account Products with General Account Guarantees

2.1 Does the reporting entity have products with guarantees provided by the general account? ..... Yes [X] No [ ]

2.2 If yes, what is the current total maximum guarantee the general account would provide to the separate account? ..... $ 322,455

2.3 Has the separate account collected amounts from the general account within the past five years related to separate account guarantees? ..... Yes [X] No [ ]

2.4 If yes, provide detail on these guarantees paid by the general account:

	1 Year	2 Amount
2.401	As of December 31, 2014	$ 1,023,296
2.402	As of December 31, 2013	$ 378,410
2.403	As of December 31, 2012	$ 442,855
2.404	As of December 31, 2011	$ (97,959)
2.405	As of December 31, 2010	$ 525,122

2.5 To compensate the general account for the risk taken, for any separate account products with general account guarantees, does the separate account remit risk charges to the general account related to separate account guarantees? ..... Yes [ ] No [X]

2.6 If yes, identify the separate account products with risk charges that are remitted to the general account and whether the risk charge for that product is reviewed and opined upon:

1 Product Identifier with Risk Charges	2 Risk Charge Reviewed and Opined Upon	3 Name and Title of Individual who Provided Opinion on Risk Charges

2.7 Provide detail on the risk charges paid to the general account related to separate account guarantees for the past five years:

	1 Year	2 Amount
2.701	As of December 31, 2014	$
2.702	As of December 31, 2013	$
2.703	As of December 31, 2012	$
2.704	As of December 31, 2011	$
2.705	As of December 31, 2010	$

Investment Directive of Separate Account Activity

3.1 Does the reporting entity have products classified within the separate account for which the investment directive is not determined by the contract holder? (Situations in which the investments directive mirrors the general account would not be considered determined by the contract holder; however, having the contract holder select an investment direction from multiple options would meet this criteria.) ..... Yes [X] No [ ]

3.2 If yes, if these investments would have been included in the general account, would the reporting entity have exceeded the investment limitations imposed on the general account? ..... Yes [ ] No [X] N/A [ ]

3.3 Provide detail on the separate account investment portfolio and state investment limitations. (This includes the combined separate account and general investments, excluding separate account assets with investment direction determined by the contract holder):

1 Investment Type	2 State Investment Limitation	3 Combined Investment (Separate and General Account)
Aggregate amount of investment in real property in US and home office (25% of admitted assets)	57,731,474,740	5,449,000,000
Aggregate amount of investment in US (20 of admitted assets)	46,185,179,792	6,250,000,000
Home office real estate (10 of aggregate)	23,092,589,896	199,000,000
Home office real estate (.2% o/s NY)	461,851,798	139,000,000
Equity except real estate and preferred (2% individual)	4,618,517,979	2,104
Equity except real estate and preferred (20% in aggregate)	46,185,179,792	16,780,000,000
Canadian (10% in aggregate)	23,092,589,896	5,262,013,789
Investments in foreign countries (20% in aggregate)	46,182,179,792	28,359,896,470
Foreign investments (6% in aggregate)	13,855,553,938	1,917,171,460
Category 3-6 bonds (20% in aggregate)	46,185,179,792	12,258,904,014
Category 4-6 bonds (10% in aggregate)	23,092,589,896	4,839,923,332
Category 5-6 bonds (3%in aggregate)	6,927,776,969	1,134,082,747
Category 6 bonds (1% in aggregate)	2,309,258,990	270,926,425
Unhedged foreign (currency) investments (4% in aggregate)	9,237,035,958	3,789,264,181

Allocation of Investment Proceeds of Separate Account Activity

4.1 Does the reporting entity have separate account assets in which less than 100% of investment proceeds (net of contract fees and assessments) are attributed to a contract holder? (This should identify any situations where there is a ceiling on investment performance results.) ..... Yes [X] No [ ]

GENERAL INTERROGATORIES

4.2 If yes, provide detail on the net investment proceeds that were attributed to the contract holder, transferred to the general account and reinvested within the separate account:

1 Product Identifier	2 Net Investment Proceeds	3 Attributed to Contract Holder	4 Transferred to General Account	5 Reinvested Within the Separate Account
TIAA SVSA-1	3,369,842			3,369,842

4.3 For items reinvested within the Separate Account, does the reporting entity invest these assets in accordance with investment directives of the general account? Yes [ ] No [X] N/A [ ]

4.4 If no, does the reporting entity have a stated policy and procedure for the reinvestment of investment proceeds within the separate account? Yes [X] No [ ] N/A [ ]

4.5 Did the reinvestment of investment proceeds within the separate account result with the company having a combined investment portfolio that exceeded the state investment limitations imposed on the general account? Yes [ ] No [X] N/A [ ]

Measurement of Separate Account Assets

5.1 Does the reporting entity report all separate account assets at fair value? Yes [ ] No [X]

5.2 For items not reported at fair value, does the reporting entity report separate account assets at amortized cost, and/or under different measurement methods?

5.21 Amortized Cost Yes [X] No [ ]
5.22 Other Measurement Methods Yes [ ] No [X]

5.3 If other measurement methods are used, provide explanation on these measurement methods.

5.4 Identify the assets measured at fair value, amortized cost or another measurement method and the percentage of separate account assets measured under each measurement method:

Description	1 Amount	2 Percentage
5.41 Fair Value	$ 26,219,055,719	98.8 %
5.42 Amortized Cost	$ 311,758,336	1.2 %
5.43 Other Measurement Methods	$	%

5.5 For the assets not measured at fair value, provide a comparison of the reported value to current fair value and identify the unrealized gain or loss that would have been recorded if the assets had been reported at fair value:

	1 Assets Held at Amortized Cost	2 Fair Value	3 Unrecorded Unrealized Gain/Loss
5.51	$ 311,758,336	$ 315,453,671	$ 3,695,335

	1 Assets Held at Other Measurement Method	2 Fair Value	3 Unrecorded Unrealized Gain/Loss
5.52	$	$	$

Securities Lending Transactions Within Separate Accounts

6.1 Does the reporting entity engage in securities lending transactions with separate account assets? Yes [X] No [ ]

6.2 If yes, does the reporting entity have written policies and procedures for such transactions? Yes [X] No [ ] N/A [ ]

6.3 Does the reporting entity obtain approval, or otherwise provide notification to contract holders, regarding securities lending transactions that occur with separate account assets? Yes [ ] No [X] N/A [ ]

6.4 Are all securities lending transactions reported on balance sheet? Yes [X] No [ ] N/A [ ]

6.5 Provide a description of the reporting entity's securities lending transaction program, specifically identifying any variations from the securities lending transaction program administered by the general account.
The Account may lend its securities to qualified institutional borrowers to earn additional income. The Account receives collateral (in the form of cash, Treasury Securities, or other collateral permitted by applicable law) against the loaned securities and maintains collateral in an amount not less than 100% of the market value of the loan secured during the period of the loan.

6.6 Provide detail on the current status of separate account transactions by separate account product:

6.61 Amount of any loaned securities within the separate account and the percentage of separate account assets lent

6.611 Amount $ 24,290,388
6.612 Percentage 0.1 %

6.62 Identify whether securities lent are reported at book value or market value

6.621 Book Value $
6.622 Market Value $ 24,290,388

GENERAL INTERROGATORIES

6.63 Detail on collateral received:

6.631 Aggregate Amount Collateral Received

6.6311 Open	$	24,950,498
6.6312 30 Days or Less	$	
6.6313 31 to 60 Days	$	
6.6314 61 to 90 Days	$	
6.6315 Greater than 90 Days	$	
6.6316 Total Collateral Received	$	24,950,498

6.632 The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral) ..... $ 24,950,498

6.633 Narrative discussion about sources and uses of collateral:

100% of the collateral is reinvested into a Money Market fund (TIAA-CREF Short Term Lending Portfolio of the State Street Navigator Securities Lending Trust

6.634 Collateral for transactions that extend beyond one year from the reporting date ..... $

6.7 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

6.71 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 5)	$	24,950,498
6.72 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 6)	$	24,950,498
6.73 Total payable for securities lending reported on the liability page (Page 3, Line 14, Column 3)	$	24,950,498

FHLB Funding Agreements

7.1 Does the reporting entity report Federal Home Loan Bank (FHLB) funding agreements within the separate account? ..... Yes [ ] No [X]

7.2 Provide detail on the elements that support the classification of FHLB funding agreements within the separate account

7.3 Provide detail regarding the FHLB funding agreements classified within the separate account:

1 Amount of FHLB Stock Purchased or Owned	2 Amount of Collateral Pledged to the FHLB	3 Total Borrowing or Funding Capacity Currently Available	4 Total Reserves Related to FHLB Agreements
$	$	$	$

7.4 For funding agreements within the separate account, provide a general description on the nature of the agreement, type of funding (lines of credit, borrowed money, etc) and intended use of funding.

Reporting Differences Between GAAP and SAP Financial Statements (This disclosure is applicable to all reporting entities regardless if they file GAAP financial statements)

8.1 Does the reporting entity file GAAP financial statements? ..... Yes [ ] No [X]

8.2 In accordance with the different separate account reporting requirements between GAAP (SOP 03-1) and statutory accounting, does the reporting entity have products that are classified within the separate account that were, or would have been if GAAP financial statements had been completed, required to be reported within the general account under GAAP financials? Pursuant to SOP 03-1, all of the following conditions must be met to receive separate account reporting classification under GAAP: ..... Yes [X] No [ ] N/A [ ]

a. Legal Recognition - The separate account is legally recognized. That is, the separate account is established, approved, and regulated under special rules such as state insurance laws, federal securities laws, or similar foreign laws.

b. Legally Insulated - The separate account assets supporting the contract liabilities are legally insulated from the general account liabilities of the insurance enterprise (that is, the contract holder is not subject to insurer default risk to the extent of the assets held in the separate account).

c. Investment Directive - The insurer must, as a result of contractual, statutory, or regulatory requirements, invest the contract holder's funds within the separate account as directed by the contract holder in designated investment alternatives or in accordance with specific investment objectives or policies.

d. Investment Performance - All investment performance, net of contract fees and assessments, must as a result of contractual, statutory, or regulatory requirements be passed through to the individual contract holder. Contracts may specify conditions under which there may be a minimum guarantee, but not a ceiling, as a ceiling would prohibit all investment performance from being passed through to the contract holder

GENERAL INTERROGATORIES

8.3 Identify all separate account products and identify whether each product was classified within a separate account for GAAP reporting purposes. (For non-GAAP filers, this disclosure should reflect whether the GAAP classification would have been the same if GAAP financials had been completed.) For products that were (or would have been) reported differently, identify which SOP 03-1 condition prevented separate account GAAP classification for that particular product.

1 Product Identifier	2 Same as GAAP / Condition that Requires GAAP General Account Reporting
TIAA Separate Account VA-1	Same as GAAP
TIAA Separate Account VA-2	Same as GAAP
TIAA Separate Account VA-3	Same as GAAP
TIAA Stable Value	Conditions c and d

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	162,314
2.	Current year's realized pre-tax capital gains/(losses) of $ 65,615 transferred into the reserve net of taxes of $ 0	65,615
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	227,929
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	76,696
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	151,233

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2014	55,555	21,140		76,696
2.	2015	41,795	23,820		65,614
3.	2016	26,410	17,218		43,628
4.	2017	12,717	10,847		23,564
5.	2018	4,790	4,233		9,023
6.	2019	2,740	(2,533)		207
7.	2020	2,289	(5,583)		(3,294)
8.	2021	1,830	(4,381)		(2,551)
9.	2022	1,253	(3,074)		(1,821)
10.	2023	913	(1,777)		(864)
11.	2024	860	(366)		494
12.	2025	762	359		1,120
13.	2026	615	377		992
14.	2027	590	404		993
15.	2028	606	422		1,027
16.	2029	653	439		1,093
17.	2030	669	466		1,136
18.	2031	717	484		1,201
19.	2032	749	511		1,260
20.	2033	781	538		1,319
21.	2034	813	565		1,378
22.	2035	876	529		1,406
23.	2036	908	422		1,330
24.	2037	845	305		1,149
25.	2038	669	188		858
26.	2039	494	63		557
27.	2040	319			319
28.	2041	96			96
29.	2042				
30.	2043				
31.	2044 and Later				
32.	Total (Lines 1 to 31)	162,314	65,615		227,929

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	6,236,307	XXX	XXX	6,236,307	0.0000		0.0000		0.0000	
2.	1	Highest Quality	164,535,892	XXX	XXX	164,535,892	0.0004	65,814	0.0023	378,433	0.0030	493,608
3.	2	High Quality	94,305,282	XXX	XXX	94,305,282	0.0019	179,180	0.0058	546,971	0.0090	848,748
4.	3	Medium Quality	28,969,658	XXX	XXX	28,969,658	0.0093	269,418	0.0230	666,302	0.0340	984,968
5.	4	Low Quality	1,127,111	XXX	XXX	1,127,111	0.0213	24,007	0.0530	59,737	0.0750	84,533
6.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
7.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Bonds (Sum of Lines 1 through 8)	295,174,250	XXX	XXX	295,174,250	XXX	538,420	XXX	1,651,442	XXX	2,411,857
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
11.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
12.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
13.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)		XXX	XXX		XXX		XXX		XXX	
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
20.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
21.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
22.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
23.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)		XXX	XXX		XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0004		0.0023		0.0030	
27.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
28.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments		XXX	XXX		XXX		XXX		XXX	
34.		Total (Lines 9 + 17 + 25 + 33)	295,174,250	XXX	XXX	295,174,250	XXX	538,420	XXX	1,651,442	XXX	2,411,857

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41.		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
44.		Commercial Mortgages - All Other - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
45.		Commercial Mortgages - All Other - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
52.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)			XXX		XXX		XXX		XXX	
59.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)			XXX		XXX		XXX		XXX	

Asset Valuation Reserve - Equity Component

N O N E

Asset Valuation Reserve Replications (Synthetic) Assets

N O N E

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		5,498,273,948
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	(98,848,507)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	848,302,223	749,453,717
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		29,840,702
5.	Deduct amounts received on disposals, Part 3, Column 15		548,874,000
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	(424,558,233)	
	8.2 Totals, Part 3, Column 9	(29,701,482)	(454,259,715)
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		6,182,954,082
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		6,182,954,082

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18	
7.	Deduct amounts received on disposals, Part 3, Column 15	
8.	Deduct amortization of premium and mortgage interest points and commitment fees	
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	
	9.2 Totals, Part 3, Column 13	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	
	10.2 Totals, Part 3, Column 10	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		6,766,146,882
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	140,239,245	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	741,725,857	881,965,102
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	895,700,357	
	5.2 Totals, Part 3, Column 9	1,757,952	897,458,309
6.	Total gain (loss) on disposals, Part 3, Column 19		5,133,396
7.	Deduct amounts received on disposals, Part 3, Column 16		565,817,391
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		7,984,886,299
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		7,984,886,299

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		6,858,577,259
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,207,696,729
3.	Accrual of discount		212,898
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(25,025)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	384,201,279	
	4.4. Part 4, Column 11	(170,547,230)	213,629,024
5.	Total gain (loss) on disposals, Part 4, Column 19		192,419,566
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		958,854,645
7.	Deduct amortization of premium		834,094
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	96,413	96,413
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		8,512,750,324
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		8,512,750,324

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	172,505,514	172,439,176	172,747,675	172,032,106
Governments	2.	Canada	1,549,703	1,595,897	1,549,103	1,550,000
(Including all obligations guaranteed by governments)	3.	Other Countries	3,499,376	3,553,971	3,499,464	3,535,000
	4.	Totals	177,554,593	177,589,044	177,796,242	177,117,106
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	1,119,243	1,130,019	1,129,971	1,100,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	20,757,423	20,706,224	20,763,627	19,933,020
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	207,399,021	210,363,761	207,838,445	207,399,582
	9.	Canada	7,593,679	7,654,231	7,599,394	7,600,000
	10.	Other Countries	47,019,499	47,695,514	47,014,801	47,293,237
	11.	Totals	262,012,199	265,713,506	262,452,640	262,292,819
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	461,443,458	465,138,793	462,142,480	460,442,945
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	8,020,108,989	8,020,108,989	6,578,929,745	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	1,803,767	1,803,767	1,687,039	
	22.	Other Countries	29,394,079	29,394,079	21,100,179	
	23.	Totals	8,051,306,835	8,051,306,835	6,601,716,963	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	8,051,306,835	8,051,306,835	6,601,716,963	
	26.	Total Stocks	8,051,306,835	8,051,306,835	6,601,716,963	
	27.	Total Bonds and Stocks	8,512,750,293	8,516,445,628	7,063,859,443	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	2,713,226,480	2,713,226,480			
2. Cost of short-term investments acquired	6,204,574,740	6,204,574,740			
3. Accrual of discount	2,053,302	2,053,302			
4. Unrealized valuation increase (decrease)	(277,620)	(277,620)			
5. Total gain (loss) on disposals	43,182	43,182			
6. Deduct consideration received on disposals	5,526,669,787	5,526,669,787			
7. Deduct amortization of premium	811,327	811,327			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,392,138,970	3,392,138,970			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	3,392,138,970	3,392,138,970			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	
2.	Cost paid/(consideration received) on additions:	
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	
3.	Unrealized valuation increase/(decrease):	
	3.1 Section 1, Column 17	
	3.2 Section 2, Column 19	
4.	Total gain (loss) on termination recognized, Section 2, Column 22	
5.	Considerations received/(paid) on terminations, Section 2, Column 15	
6.	Amortization:	
	6.1 Section 1, Column 19	
	6.2 Section 2, Column 21	
7.	Adjustment to the book/adjusted carrying value of hedged item:	
	7.1 Section 1, Column 20	
	7.2 Section 2, Column 23	
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1 Section 1, Column 18	
	8.2 Section 2, Column 20	
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)	
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus				
	3.14 Section 1, Column 18, prior year	700	(700)	(700)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year	700	(700)	(700)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			65,221	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	65,221	65,221		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	333,474,011	333,474,011	
2. Cost of cash equivalents acquired	4,264,108,233	4,256,108,429	7,999,804
3. Accrual of discount	304,472	304,276	196
4. Unrealized valuation increase (decrease)	(6,086)	(6,086)	
5. Total gain (loss) on disposals	662	662	
6. Deduct consideration received on disposals	4,325,217,687	4,317,217,687	8,000,000
7. Deduct amortization of premium			
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other than temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	272,663,605	272,663,605	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	272,663,605	272,663,605	

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity																
5961-Office Building		Washington		12/21/2004		251,528,565		319,710,900	319,710,900	(25,665,145)			25,665,145		18,782,281	(8,107,095)
Various										(730,300)			730,300		8,713	(169,590)
5789-Shopping Center		Washington		05/25/2004		93,827,658		88,773,938	88,773,938	(6,723,759)			6,723,759		10,803,449	(4,725,723)
5959-Office Building		Washington		12/21/2004		543,181,381	(330,000,000)	472,472,366	472,472,366	(52,392,750)			52,392,750		31,144,945	(19,531,361)
5086-Apartment Building		Boca Raton	FL	08/24/2001		59,266,452		84,137,358	84,137,358	(5,379,721)			5,379,721		8,136,004	(3,727,397)
6905 - Apartment Building		Coral Gables	FL	08/01/2012		54,567,057		69,270,259	69,270,259	(4,259,421)			4,259,421		5,245,015	(2,055,175)
6856- Industrial Building		Weston	FL	08/26/2011		87,147,550		86,603,725	86,603,725	(464,708)			464,708		6,241,663	(1,544,561)
6113-Office Building		Tampa	FL	07/21/2005		135,595,739		113,035,005	113,035,005	(2,292,033)			2,292,033		14,191,981	(7,090,626)
4783-Industrial Building		Atlanta	GA	04/04/2000		55,811,415		47,300,000	47,300,000	(3,207,767)			3,207,767		1,438,538	(1,080,240)
6192-Industrial Building		Atlanta	GA	10/12/2005		80,345,625		71,200,000	71,200,000	(8,643,759)			8,643,759		5,004,466	(938,335)
4466-Industrial Building		Joliet	IL	06/30/1998		72,000,846		75,937,443	75,937,443	(7,779,021)			7,779,021		5,986,409	(1,842,488)
5681-Industrial Building		Chicago	IL	12/22/2003		65,492,888		66,885,518	66,885,518	(3,830,528)			3,830,528		6,928,038	(2,698,054)
5889-Industrial Building		Boston	MA	09/30/2004		36,105,834		35,894,711	35,894,711	(5,421,740)			5,421,740		2,696,504	(612,455)
6830- Apartment Building		Medford	MA	04/11/2011		80,698,217		84,838,487	84,838,487	3,111,496			(3,111,496)		6,022,124	(2,394,330)
6375-Office Building		Boston	MA	12/28/2006		413,074,210		392,051,882	392,051,882	(13,692,422)			13,692,422		28,593,769	(11,653,002)
6064-Office Building		Boston	MA	04/27/2005		355,859,308	(185,000,000)	292,229,310	292,229,310	(31,424,448)			31,424,448		20,165,875	(13,207,949)
7035 - Industrial Building		Landover	MD	02/27/2014		34,974,284		35,000,000	35,000,000	(25,716)			25,716		36,388	(439,967)
5054-Industrial Building		Cranbury	NJ	06/25/2001		55,824,098		65,542,929	65,542,929	(10,827,087)			10,827,087		5,046,708	(1,182,035)
6975 - Industrial Building		Teterboro	NJ	06/26/2013		81,115,684		81,000,000	81,000,000	(3,000,397)			3,000,397		5,863,465	(937,107)
6317-Shopping Center		West Windsor	NJ	09/13/2006		125,260,439		98,978,749	98,978,749	(5,450,327)			5,450,327		9,332,813	(4,369,923)
7090 - Office Building		New York	NY	11/18/2014		242,223,954		246,625,680	246,625,680	(4,401,726)			4,401,726		2,041,776	(1,391,015)
6414-Office Building		Phoenix	AZ	01/17/2007		82,902,164		44,505,250	44,505,250	(5,988,193)			5,988,193		5,185,740	(2,587,248)
5642-Industrial Building		Memphis	TN	11/24/2003		23,165,198		16,900,000	16,900,000	100,778			(100,778)		96,210	(899,520)
4954-Industrial Building		Coppell	TX	12/19/2000		162,012,914		182,657,992	182,657,992	(4,997,817)			4,997,817		15,817,794	(4,057,554)
6978 - Apartment Building		Austin	TX	08/16/2013		37,896,133		43,679,713	43,679,713	(3,201,199)			3,201,199		3,534,243	(1,723,945)
7055 - Industrial Building		Houston	TX	06/13/2014		65,391,654		67,000,000	67,000,000	(1,608,346)			1,608,346		2,330,424	(853,701)
7056 - Industrial Building		Houston	TX	06/13/2014		13,474,326		13,000,000	13,000,000	474,326			(474,326)		592,865	(223,645)
6116-Apartment Building		Houston	TX	07/29/2005		41,676,662		56,723,570	56,723,570	(4,766,751)			4,766,751		5,657,705	(2,809,874)
6239-Office Building		Dallas	TX	12/02/2005		325,117,626	(153,000,000)	164,133,093	164,133,093	(46,006,287)			46,006,287		25,356,996	(15,056,618)
6342-Industrial Building		Grapevine	TX	10/05/2006		47,836,351		42,350,000	42,350,000	1,751,320			(1,751,320)		4,232,516	(1,354,241)
6056-Office Building		Tyson's Corner	VA	04/22/2005		70,029,358		45,283,369	45,283,369	(2,406,415)			2,406,415		4,722,901	(1,969,507)
7054 - Shopping Center		Reston	VA	06/11/2014		98,086,678		99,400,000	99,400,000	(1,313,323)			1,313,323		3,314,197	(867,178)
6369-Office Building		Arlington	VA	11/14/2006		93,917,288		86,782,983	86,782,983	(927,476)			927,476		7,560,057	(2,621,838)
4201-Apartment Building		Westlake Village	CA	01/02/1997		15,748,449		39,275,548	39,275,548	(2,639,180)			2,639,180		2,927,133	(922,346)
6907 - Industrial Building		Cerritos	CA	07/17/2012		86,549,374		98,541,562	98,541,562	(10,884,172)			10,884,172		6,167,570	(1,809,252)
6942 - Apartment Building		Pasadena	CA	06/17/2013		125,141,507		128,315,411	128,315,411	(2,901,851)			2,901,851		8,208,191	(3,286,960)
6657-Industrial Building		Rancho Cucamonga	CA	04/04/2008		119,823,979		128,800,000	128,800,000	(9,609,878)			9,609,878		6,460,122	(480,661)
6818- Shopping Center		Valencia	CA	01/28/2011		40,799,852		45,204,041	45,204,041	(4,266,871)			4,266,871		3,201,664	(978,260)
7053 - Apartment Building		Redwood City	CA	05/13/2014		83,218,153		86,006,900	86,006,900	(2,788,747)			2,788,747		2,803,346	(1,138,571)
7075 - Industrial Building		Ontario	CA	08/28/2014		38,149,701		39,600,000	39,600,000	(1,450,299)			1,450,299			(253,560)
6962 - Apartment Building		Woodland Hills	CA	05/16/2013		84,316,984		81,432,319	81,432,319	5,995,658			(5,995,658)		5,402,817	(2,448,723)
7052 - Office Building		Menlo Park	CA	05/21/2014		50,105,639		51,000,000	51,000,000	(894,361)			894,361		2,233,878	(329,760)
5951-Industrial Building		Los Angeles	CA	12/02/2004		28,970,388		36,314,882	36,314,882	(4,259,858)			4,259,858		2,398,089	(741,869)
4694-Office Building		San Francisco	CA	07/22/1999		86,951,374		130,697,472	130,697,472	(17,398,941)			17,398,941		8,708,753	(4,359,712)
5353-Shopping Center		Los Angeles	CA	09/26/2002		77,977,285		116,450,007	116,450,007	(7,704,985)			7,704,985		9,151,157	(2,786,724)
4590-Industrial Building		Ontario	CA	12/17/1998		190,634,588		366,434,800	366,434,800	(35,046,265)			35,046,265		17,436,221	(2,571,857)
4680-Apartment Building		Larkspur	CA	08/17/1999		76,438,129		131,592,133	131,592,133	(33,047,002)			33,047,002		7,658,903	(2,493,256)
5887-Industrial Building		Los Angeles	CA	08/27/2004		97,142,058		105,861,854	105,861,854	(15,555,090)			15,555,090		5,932,326	(2,839,457)
5913-Industrial Building		Oakland	CA	08/27/2004		60,557,986		56,741,082	56,741,082	(8,172,376)			8,172,376		4,722,606	(1,749,859)
5712-Office Building		South Coast Metro	CA	12/31/2003		53,030,946		45,457,508	45,457,508	(1,867,411)			1,867,411		3,863,305	(2,298,782)
5800-Office Building		Westlake Village	CA	05/18/2004		57,629,677		49,339,484	49,339,484	(136,567)			136,567		4,868,430	(2,198,720)
5709-Industrial Building		Fife	WA	12/31/2003		59,959,961		91,307,216	91,307,216	(3,123,436)			3,123,436		6,496,029	(1,558,809)
6920 - Apartment Building		Seattle	WA	09/14/2012		84,779,776		86,100,000	86,100,000	(558,580)			558,580		5,464,569	(1,584,224)
6921 - Apartment Building		Seattle	WA	10/26/2012		55,010,617		54,401,960	54,401,960	474,591			(474,591)		3,325,588	(1,213,172)
6922 - Industrial Building		Fife	WA	09/10/2012		34,435,984		37,213,797	37,213,797	(1,400,000)			1,400,000		2,441,805	(518,732)
5914-Industrial Building		Seattle	WA	08/27/2004		20,666,568		27,066,993	27,066,993	93,453			(93,453)		2,104,262	(509,840)

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
6216-Industrial Building		Fife	WA	11/28/2005		67,073,296		71,491,154	71,491,154	3,965,377			(3,965,377)		4,352,495	(844,876)
6357-Office Building		Richmond	WA	10/03/2006		160,254,432		175,000,000	175,000,000	(17,318,193)			17,318,193		8,556,071	(2,818,139)
6977 - Shopping Center		Denver	CO	08/12/2013		69,551,410		70,603,726	70,603,726	(473,780)			473,780		5,356,942	(1,325,834)
5165-Office Building		Wilton	CT	12/28/2001		173,778,528		142,800,000	142,800,000	7,801,192			(7,801,192)		19,169,834	(8,065,128)
0499999. Properties held for the production of income						6,084,104,199	(668,000,000)	6,182,954,082	6,182,954,082	(424,558,233)			424,558,233		431,524,679	(176,850,381)
0699999 - Totals						6,084,104,199	(668,000,000)	6,182,954,082	6,182,954,082	(424,558,233)			424,558,233		431,524,679	(176,850,381)

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
5961-Office Building	Washington		12/21/2004				319,710,900	6,794,203
Various					(723,868,614)			723,868,613
5789-Shopping Center	Washington		05/25/2004				88,773,938	1,875,579
5959-Office Building	Washington		12/21/2004			(14,800,000)	472,472,366	11,479,862
4063 - Retail	Ocoee	FL	12/28/1995					397,871
6287 - Office	Boca Raton	FL	06/30/2006					357,860
6856- Industrial Building	Weston	FL	08/26/2011				86,603,725	681,567
6905 - Apartment Building	Coral Gables	FL	08/01/2012				69,270,259	1,216,146
5086-Apartment Building	Boca Raton	FL	08/24/2001				84,137,358	849,063
6027 - Retail	Orlando	FL	04/29/2005					695,482
6113-Office Building	Tampa	FL	07/21/2005				113,035,005	3,109,787
4783-Industrial Building	Atlanta	GA	04/04/2000				47,300,000	1,607,545
6192-Industrial Building	Atlanta	GA	10/12/2005				71,200,000	1,187,195
6146 - Multi-Family	Atlanta	GA	08/26/2005					899,089
4466-Industrial Building	Joliet	IL	06/30/1998				75,937,443	1,439,706
5681-Industrial Building	Chicago	IL	12/22/2003				66,885,518	404,125
5889-Industrial Building	Boston	MA	09/30/2004				35,894,711	872,971
6830- Apartment Building	Medford	MA	04/11/2011				84,838,487	334,332
6375-Office Building	Boston	MA	12/28/2006				392,051,882	14,251,360
6064-Office Building	Boston	MA	04/27/2005		(1,450)		292,229,310	7,797,501
7035 - Industrial Building	Landover	MD	02/27/2014		34,974,284		35,000,000	
4758 - Industrial	Mahwah	NJ	12/20/1999					736,775
6975 - Industrial Building	Teterboro	NJ	06/26/2013		(397)		81,000,000	
6317-Shopping Center	West Windsor	NJ	09/13/2006				98,978,749	8,856,819
5054-Industrial Building	Cranbury	NJ	06/25/2001				65,542,929	42,929
7090 - Office Building	New York	NY	11/18/2014		242,223,954		246,625,680	
6414-Office Building	Phoenix	AZ	01/17/2007				44,505,250	(127,347)
5642-Industrial Building	Memphis	TN	11/24/2003				16,900,000	
4954-Industrial Building	Coppell	TX	12/19/2000				182,657,992	760,448
6978 - Apartment Building	Austin	TX	08/16/2013		13,040		43,679,713	1,365,474
7055 - Industrial Building	Houston	TX	06/13/2014		65,245,840		67,000,000	145,814
7056 - Industrial Building	Houston	TX	06/13/2014		13,451,991		13,000,000	22,335
6342-Industrial Building	Grapevine	TX	10/05/2006				42,350,000	
6116-Apartment Building	Houston	TX	07/29/2005				56,723,570	314,232
6239-Office Building	Dallas	TX	12/02/2005			1,600,000	164,133,093	5,006,265
6306 - Multi-Family	Houston	TX	06/23/2006					1,783,177
6056-Office Building	Tyson's Corner	VA	04/22/2005				45,283,369	1,082,369
7054 - Shopping Center	Reston	VA	06/11/2014		98,086,678		99,400,000	
6369-Office Building	Arlington	VA	11/14/2006				86,782,983	532,994
4201-Apartment Building	Westlake Village	CA	01/02/1997				39,275,548	(123,680)
6818- Shopping Center	Valencia	CA	01/28/2011				45,204,041	137,170
6907 - Industrial Building	Cerritos	CA	07/17/2012				98,541,562	1,285,369
6219 - Office	San Francisco	CA	12/14/2005					16,727,650
6657-Industrial Building	Rancho Cucamonga	CA	04/04/2008				128,800,000	190,122
6942 - Apartment Building	Pasadena	CA	06/17/2013				128,315,411	1,369,252
7053 - Apartment Building	Redwood City	CA	05/13/2014		83,218,153		86,006,900	
7075 - Industrial Building	Ontario	CA	08/28/2014		38,149,701		39,600,000	
6962 - Apartment Building	Woodland Hills	CA	05/16/2013		6,444		81,432,319	116,727
7052 - Office Building	Menlo Park	CA	05/21/2014		49,800,464		51,000,000	305,175
4694-Office Building	San Francisco	CA	07/22/1999				130,697,472	1,510,510
5353-Shopping Center	Los Angeles	CA	09/26/2002				116,450,007	707,523
4590-Industrial Building	Ontario	CA	12/17/1998				366,434,800	2,192,613
4680-Apartment Building	Larkspur	CA	08/17/1999				131,592,133	2,185,024
5712-Office Building	South Coast Metro	CA	12/31/2003				45,457,508	2,291,389
5913-Industrial Building	Oakland	CA	08/27/2004				56,741,082	1,242,212
5951-Industrial Building	Los Angeles	CA	12/02/2004				36,314,882	199,111
5800-Office Building	Westlake Village	CA	05/18/2004				49,339,484	466,455
5887-Industrial Building	Los Angeles	CA	08/27/2004				105,861,854	1,729,460
5709-Industrial Building	Fife	WA	12/31/2003				91,307,216	1,667,465
6920 - Apartment Building	Seattle	WA	09/14/2012				86,100,000	534,597
6921 - Apartment Building	Seattle	WA	10/26/2012		(148,594)		54,401,960	1,425,144

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
6922 - Industrial Building	Fife	WA	09/10/2012				37,213,797	13,797
6357-Office Building	Richmond	WA	10/03/2006				175,000,000	8,633,116
5914-Industrial Building	Seattle	WA	08/27/2004				27,066,993	64,988
6216-Industrial Building	Fife	WA	11/28/2005				71,491,154	2,056,532
6319 - Office Building	Kent	WA						(98,775)
6977 - Shopping Center	Denver	CO	08/12/2013				70,603,726	229,946
5165-Office Building	Wilton	CT	12/28/2001				142,800,000	601,192
0199999. Acquired by Purchase					(98,848,507)	(13,200,000)	6,182,954,082	848,302,223
0399999 - Totals					(98,848,507)	(13,200,000)	6,182,954,082	848,302,223

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
6219 - Office	San Francisco		12/18/2014	Rockpoint Fund Investments, LLC		316,330,025	316,330,025	17,415,299			(17,415,299)		250,683,502	306,200,000		55,516,498	55,516,498	18,560,393	(8,258,088)
6306 - Multi-Family	Houston		11/10/2014	San Melia Property Owner LLC, a Delaware LLC				2,534,033			(2,534,033)		101,381,606	111,000,000		9,618,394	9,618,394	11,217,346	(6,408,035)
4063 - Retail	Ocoee	FL	02/13/2014	Inland American Acquisitions Corp		12,453,466	12,453,466	4,725,223			(4,725,223)		8,172,648	12,100,000		3,927,352	3,927,352	139,958	(76,699)
6287 - Office	Boca Raton	FL	07/17/2014	Mainstreet Capital Partners, Inc.	16,173	35,340,346	35,356,519	(43,092,183)			43,092,183		71,247,068	35,000,000		(36,247,068)	(36,247,068)	1,955,258	(1,566,308)
6027 - Retail	Orlando	FL	02/13/2014	Inland American Orlando Suncrest Village, L.L.C		14,510,017	14,510,017	(3,359,090)			3,359,090		17,554,572	14,050,000		(3,504,572)	(3,504,572)	110,700	(67,646)
6146 - Multi-Family	Atlanta	GA	08/15/2014	Glenridge Walk Property Owner LLC, a Deleware limi	11,875	50,537,649	50,549,524	(6,857,127)			6,857,127		47,888,264	50,024,000		2,135,736	2,135,736	2,592,616	(1,161,411)
4758 - Industrial	Mahwah	NJ	04/09/2014	SIR Properties Trust		21,236,775	21,236,775	(1,067,638)			1,067,638		22,204,413	20,500,000		(1,704,413)	(1,704,413)	605,312	(326,993)
4560 - Industrial Building	Fernley	NV														98,775	98,775	(118,371)	(233,144)
0199999. Property Disposed					28,048	450,408,279	450,436,326	(29,701,482)			29,701,482		519,132,073	548,874,000		29,840,702	29,840,702	35,063,211	(18,098,324)
0399999 - Totals					28,048	450,408,279	450,436,326	(29,701,482)			29,701,482		519,132,073	548,874,000		29,840,702	29,840,702	35,063,211	(18,098,324)

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
																			0.000
0199999. Oil and Gas Production - Unaffiliated																			XXX
																			0.000
0299999. Oil and Gas Production - Affiliated																			XXX
																			0.000
0399999. Transportation Equipment - Unaffiliated																			XXX
																			0.000
0499999. Transportation Equipment - Affiliated																			XXX
																			0.000
0599999. Mineral Rights - Unaffiliated																			XXX
																			0.000
0699999. Mineral Rights - Affiliated																			XXX
																			0.000
0799999. Fixed or Variable Rate - Bonds - Unaffiliated																			XXX
																			0.000
0899999. Fixed or Variable Rate - Bonds - Affiliated																			XXX
																			0.000
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated																			XXX
																			0.000
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated																			XXX
																			0.000
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated																			XXX
																			0.000
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated																			XXX
																			0.000
1399999. Joint Venture Interests - Fixed Income - Unaffiliated																			XXX
																			0.000
1499999. Joint Venture Interests - Fixed Income - Affiliated																			XXX
																			0.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated																			XXX
																			0.000
1699999. Joint Venture Interests - Common Stock - Affiliated																			XXX
																			0.000
19099C-91-5	COBALT INDUSTRIAL REIT			DE		L	02/05/2007		987,139	1,102,000	1,102,000	(1,884,200)					314,183		0.000
19699Q-92-6	COLONY REALTY PARTNERS LP			DE		L	06/17/2009		22,785,485	21,044,218	21,044,218	333,352							0.000
20451N-10-1	COMPASS MINERALS INTERNATIONAL			DE		L	06/30/2006		34,281	132,763	132,763	10,367					3,670		0.000
42399X-92-6	HEITMAN VALUE PARTNERS FUND			DE		L	10/07/2008		605,009	298,584	298,584	4,307,160					119,766		0.000
917VCC-90-6	LION GABLES APARTMENT FUND			DE		L	09/15/2009		172,246,760	314,108,169	314,108,169	25,742,347							0.000
	REA Int In CA Treat Towers LP				Equity Office Properties Trust		12/30/2003					268,653							0.000
	REA Int In Colorado Center LLC				TST Colorado Ave / Tishman Speyer		07/30/2004		38,245,620	368,057,681	368,057,681	110,242,387					5,479,654		0.000
	REA Int In GA Prominence In Buckhead LLC				Equity Office Properties Trust		12/30/2003					24,144							0.000
	REA Int In One Boston Place REIT			MD	BRE/One Boston LLC		12/03/2002		31,659,554	208,642,786	208,642,786	894,444					7,499,257		0.000
916LGT-90-8	TRANSWESTERN MEZZ III REALITY			DE		L	09/16/2011		25,509,545	20,913,745	20,913,745	420,142					3,124,918		0.000
	Various									(64,072)	(64,072)	33,018							100.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated									292,073,393	934,235,874	934,235,874	140,391,815					16,541,448		XXX
																			0.000
	50 Fremont Tower LLC				internal transfer		02/19/2013		84,437,810	436,108,639	436,108,639	113,139,073					8,491,421		0.000
	Carolina Apartments LP				Windsor Realty Fund - III LP		08/23/2001		(17,286,931)			(19,378)							99.000
	Louis DC Residential LLC				14th & U Residential LLC		06/04/2014		274,727	183,243,887	183,243,887	3,058,953					(257,045)		100.000
	MDR L and M Apartments LLC				Villa Marina MHRP V LLC		11/12/2013		58,475	170,503,599	170,503,599	3,384,797					2,694,566		0.000
	Marketfair Holdings LLC				Various		09/24/2010		(1,250,101)										100.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	MiMA Investor Member LLC				Whitehall Parallel Global Real Estate LP and MSD 42, LLC		11/13/2012		313,592	305,150,995	305,150,995	8,439,050					9,887,332		0.000
	Pepper Building LP				Various		05/20/2011			51,081,711	51,081,711	2,029,135							0.000
	Quiet Waters Apartments LP				Windsor Realty Fund - III LP		08/23/2001		(19,094,415)			(25,876)					(221,166,000)		99.000
	Seneca Industrial Holdings LLC				Bristol Industrial I, LLC		12/14/2007		5,317,592	78,981,764	78,981,764	5,303,051					2,127,046		0.000
	T-C 401 West 14th Street Member LLC				LVF 401 West 14th LLC		01/08/2014			35,288,450	35,288,450	1,422,631					512,551		0.000
	T-C 425 Park Avenue LLC				Various		05/26/2011			420,002,362	420,002,362	23,703,018					7,395,394		0.000
	T-C 4th & Madison LLC				internal transfer		02/19/2013		18,457,166	254,327,591	254,327,591	13,340,642					11,877,375		0.000
	T-C 55 Second Street LLC				Hines 55 Second Street LP		05/23/2014		486,002	153,919,804	153,919,804	21,475,450					1,761,301		0.000
	T-C 701 Brickell LLC				internal transfer		10/01/2008		50,681,411	318,308,148	318,308,148	48,312,327					11,721,147		0.000
	T-C Charleston Plaza LLC				Charleston Plaza, LLC		12/18/2012			47,325,004	47,325,004	2,223,917					1,328,252		0.000
	T-C FORUM AT CARLSBAD LLC				La Forum at Carlsbad LLC		09/09/2011		1,891,736	108,629,324	108,629,324	4,170,689					3,394,999		0.000
	T-C Five Oaks LLC				Transfer from T-C Four Oaks LLC		08/20/2013		(6,334,323)			(7,994,794)					(779)		100.000
	T-C Foundry Square II Member LLC				405 Howard LLC		09/04/2014		809,673	158,326,369	158,326,369	17,497,717							0.000
	T-C Four Oaks General Partner LLC				Transfer from T-C Four Oaks LLC		12/01/2012		886,436	7,589,819	7,589,819	1,992,724					1,286,827		0.000
	T-C Four Oaks LLC				internal transfer		10/01/2008		44,321,779	358,631,476	358,631,476	45,114,673					16,961,423		0.000
	T-C Mass Court LLC				Massachusetts Court Apartments LLC		08/30/2012		1,259,109	80,366,572	80,366,572	685,830					3,260,092		0.000
	T-C Palatine LLC				1301 N Troy LLC		05/16/2011		1,289,227	43,693,516	43,693,516	(6,834,657)					1,188,622		100.000
	T-C Pepper Building GP LLC				Various		05/20/2011			51,133	51,133	(184,239)							100.000
	T-C Preston Sherry Plaza LLC				internal transfer		10/01/2008										(1)		100.000
	T-C Regents Court LLC				internal transfer		12/01/2008		1,545,966	41,634,856	41,634,856	1,013,113					1,186,849		0.000
	T-C Southside at McEwen Retail LLC				AGL/SLC McEwen No 4, LLC, AGL/SLC McEwen No 5, LLC		06/19/2014			44,935,536	44,935,536	1,570,871					251,353		0.000
	T-C The Caruth LLC				internal transfer		12/01/2008		7,577,517	35,552,172	35,552,172	(3,233,087)					1,509,283		100.000
	T-C The Colorado LLC				internal transfer		11/03/2008		15,108,622	130,057,260	130,057,260	17,241,186					1,400,924		0.000
	T-C The Legacy at Westwood LLC				internal transfer		12/01/2008		6,504,653	87,538,766	87,538,766	6,256,820					1,632,860		0.000
	T-C The Manor LLC				Veranda II Apartments LLC and Veranda II Townhomes LLC		10/24/2014			53,084,553	53,084,553	783,009							100.000
	T-C Valencia Town Center GP LLC				LNR VTC GP		12/20/2012		9,836	33,206	33,206	6,651					3,519		0.000
	T-C Valencia Town Center LP LLC				LNR VTC GP		12/20/2012		4,904,901	114,287,398	114,287,398	3,315,859					1,574,925		0.000
	T-C Walnut Street GP LLC				TIAA-CREF		09/16/2013		1,018	111,436	111,436	17,647					3,728		0.000
	TIAA Florida Mall LLC				Rodamco North America NV		04/30/2002		33,189,477	533,648,238	533,648,238	44,025,698					17,162,333		0.000
	TIAA Miami International Mall LLC				Rodamco North America NV		04/30/2002		7,137,295	119,643,665	119,643,665	5,948,223					5,603,036		0.000
	TREA Florida Retail LLC				Weingarten Realty Investors / Direct		10/11/2006		9,457,701	140,145,038	140,145,038	20,464,440					10,199,270		0.000
	TREA Pacific Plaza LLC				Hines Interests LP		11/20/2007		8,333,823	96,018,826	96,018,826	15,653,807					2,900,091		0.000
	TREA Retail Property Port 2006 LLC				Developers Diversified Realty Corp		02/27/2007		(738,105,668)	448,368,989	448,368,989	88,828,018					21,787,184		100.000
	Teachers REA II LLC				Various		04/28/1998		(101,564,442)	157,304,906	157,304,906	35,612,418					(123,125,898)		100.000
	Teachers REA III LLC				TIAA-CREF		07/23/1998		(363,813)			(5)							1.000
	Teachers REA LLC				Various		04/14/1998		(17,215,686)	1,615,398,127	1,615,398,127	215,977,850					95,465,926		100.000
	The Woodley DC Residential LLC				Wardman West Residential LLC		06/19/2014			199,185,570	199,185,570	(525,284)					(263,054)		100.000
	Various									(4,116)	(4,116)	(2,137,106)					2,137,116		100.000
	Walnut Street Retail Investors LP				T-C Walnut Street GP LLC		09/16/2013		203,600	22,175,834	22,175,834	4,253,683							0.000
1899999. Joint Venture Interests - Real Estate - Affiliated									(596,756,236)	7,050,650,424	7,050,650,424	755,308,543					(98,106,031)		XXX
																			0.000
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated																			XXX
																			0.000
2099999. Joint Venture Interests - Mortgage Loans - Affiliated																			XXX
																			0.000
2199999. Joint Venture Interests - Other - Unaffiliated																			XXX
																			0.000
2299999. Joint Venture Interests - Other - Affiliated																			XXX
																			0.000
2399999. Surplus Debentures, etc - Unaffiliated																			XXX
																			0.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
2499999. Surplus Debentures, etc - Affiliated																			XXX
																			0.000
2599999. Collateral Loans - Unaffiliated																			XXX
																			0.000
2699999. Collateral Loans - Affiliated																			XXX
																			0.000
2799999. Non-collateral Loans - Unaffiliated																			XXX
																			0.000
2899999. Non-collateral Loans - Affiliated																			XXX
																			0.000
2999999. Capital Notes - Unaffiliated																			XXX
																			0.000
3099999. Capital Notes - Affiliated																			XXX
																			0.000
3199999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			XXX
																			0.000
3299999. Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			XXX
																			0.000
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			XXX
																			0.000
3499999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			XXX
																			0.000
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			XXX
																			0.000
3699999. Guaranteed State Low Income Housing Tax Credit - Affiliated																			XXX
																			0.000
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			XXX
																			0.000
3899999. Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			XXX
																			0.000
3999999. All Other Low Income Housing Tax Credit - Unaffiliated																			XXX
																			0.000
4099999. All Other Low Income Housing Tax Credit - Affiliated																			XXX
																			0.000
4199999. Working Capital Finance Investment - Unaffiliated																			XXX
																			0.000
4299999. Any Other Class of Assets - Unaffiliated																			XXX
																			0.000
4399999. Any Other Class of Assets - Affiliated																			XXX
4499999. Total - Unaffiliated									292,073,393	934,235,874	934,235,874	140,391,815					16,541,448		XXX
4599999. Total - Affiliated									(596,756,236)	7,050,650,424	7,050,650,424	755,308,543					(98,106,031)		XXX
4699999 - Totals									(304,682,843)	7,984,886,299	7,984,886,299	895,700,357					(81,564,583)		XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
				Various			13,115			0.000
	REA Int In CA Treat Towers LP			Equity Office Properties Trust	12/30/2003					0.000
	REA Int In Colorado Center LLC			TST Colorado Ave / Tishman Speyer	07/30/2004			589,327	(125,000,000)	50.000
	REA Int In GA Prominence In Buckhead LLC			Equity Office Properties Trust	12/30/2003					0.000
	REA Int In One Boston Place REIT		MD	BRE/One Boston LLC	12/03/2002			34,802		0.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated							13,115	624,129	(125,000,000)	XXX
										0.000
	50 Fremont Tower LLC			internal transfer	02/19/2013		14,540	9,039,525	(201,000,000)	100.000
	Carolina Apartments LP			Windsor Realty Fund - III LP	08/23/2001			(294)		99.000
	Louis DC Residential LLC			14th & U Residential LLC	06/04/2014			180,184,934		0.000
	MDR L and M Apartments LLC			Villa Marina MHRP V LLC	11/12/2013			(1,530,928)		100.000
	Marketfair Holdings LLC			Various	09/24/2010					0.000
	MiMA Investor Member LLC			Whitehall Parallel Global Real Estate LP and MSD 42, LLC	11/13/2012			7,399,738	(267,580,306)	100.000
	Pepper Building LP			Various	05/20/2011			(2,244,048)		100.000
	Quiet Waters Apartments LP			Windsor Realty Fund - III LP	08/23/2001			642		0.000
	Seneca Industrial Holdings LLC			Bristol Industrial I, LLC	12/14/2007			140,238		0.000
	T-C 401 West 14th Street Member LLC			LVF 401 West 14th LLC	01/08/2014			34,618,893	(36,989,052)	100.000
	T-C 425 Park Avenue LLC			Various	05/26/2011			(3,714,031)		100.000
	T-C 4th & Madison LLC			internal transfer	02/19/2013		2,086	(1,992,335)	(199,500,000)	100.000
	T-C 55 Second Street LLC			Hines 55 Second Street LP	05/23/2014			132,444,355	(135,800,000)	100.000
	T-C 701 Brickell LLC			internal transfer	10/01/2008			9,994		0.000
	T-C Charleston Plaza LLC			Charleston Plaza, LLC	12/18/2012			(84,303)	(35,610,301)	100.000
	T-C FORUM AT CARLSBAD LLC			La Forum at Carlsbad LLC	09/09/2011			(489,853)	(94,100,000)	100.000
	T-C Five Oaks LLC			Transfer from T-C Four Oaks LLC	08/20/2013		222	(59,723,890)		100.000
	T-C Foundry Square II Member LLC			405 Howard LLC	09/04/2014		140,209,269	723,470	(55,110,000)	100.000
	T-C Four Oaks General Partner LLC			Transfer from T-C Four Oaks LLC	12/01/2012			1,250,438	(90,605)	100.000
	T-C Four Oaks LLC			internal transfer	10/01/2008			43,095,513	(4,530,273)	100.000
	T-C Mass Court LLC			Massachusetts Court Apartments LLC	08/30/2012			(831,232)	(92,100,000)	100.000
	T-C Palatine LLC			1301 N Troy LLC	05/16/2011			(769,095)	(81,800,000)	100.000
	T-C Pepper Building GP LLC			Various	05/20/2011			184,024		0.000
	T-C Preston Sherry Plaza LLC			internal transfer	10/01/2008			(1)		100.000
	T-C Regents Court LLC			internal transfer	12/01/2008			(57,246)	(40,200,000)	100.000
	T-C Southside at McEwen Retail LLC			AGL/SLC McEwen No 4, LLC, AGL/SLC McEwen No 5, LLC	06/19/2014			43,364,666		0.000
	T-C The Caruth LLC			internal transfer	12/01/2008			391,793	(45,400,000)	100.000
	T-C The Colorado LLC			internal transfer	11/03/2008			6,283,566	(93,000,000)	100.000
	T-C The Legacy at Westwood LLC			internal transfer	12/01/2008			647,565	(47,500,000)	100.000
	T-C The Manor LLC			Veranda II Apartments LLC and Veranda II Townhomes LLC	10/24/2014			52,301,544		0.000
	T-C Valencia Town Center GP LLC			LNR VTC GP	12/20/2012			782	(222,700)	100.000
	T-C Valencia Town Center LP LLC			LNR VTC GP	12/20/2012			402,570	(111,112,900)	100.000
	T-C Walnut Street GP LLC			TIAA-CREF	09/16/2013		13	(1,728)		100.000
	TIAA Florida Mall LLC			Rodamco North America NV	04/30/2002			4,916,797	(189,907,846)	100.000
	TIAA Miami International Mall LLC			Rodamco North America NV	04/30/2002			100	(84,150,000)	100.000
	TREA Florida Retail LLC			Weingarten Realty Investors / Direct	10/11/2006			400		0.000
	TREA Pacific Plaza LLC			Hines Interests LP	11/20/2007			(1,484,454)		100.000
	TREA Retail Property Port 2006 LLC			Developers Diversified Realty Corp	02/27/2007			38,277	(692,089,850)	100.000
	Teachers REA II LLC			Various	04/28/1998			3,125,335	(71,244,720)	100.000
	Teachers REA III LLC			TIAA-CREF	07/23/1998					1.000
	Teachers REA LLC			Various	04/14/1998			92,518,458	(741,449,999)	100.000
	The Woodley DC Residential LLC			Wardman West Residential LLC	06/19/2014			199,710,855		0.000
	Various			0				2,313,895		0.000
	Walnut Street Retail Investors LP			T-C Walnut Street GP LLC	09/16/2013			(1,083,199)		100.000
1899999. Joint Venture Interests - Real Estate - Affiliated							140,226,130	741,101,728	(3,320,488,553)	XXX
4499999. Total - Unaffiliated							13,115	624,129	(125,000,000)	XXX
4599999. Total - Affiliated							140,226,130	741,101,728	(3,320,488,553)	XXX
4699999 - Totals							140,239,245	741,725,857	(3,445,488,553)	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
0199999. Oil and Gas Production - Unaffiliated																		
0299999. Oil and Gas Production - Affiliated																		
0399999. Transportation Equipment - Unaffiliated																		
0499999. Transportation Equipment - Affiliated																		
0599999. Mineral Rights - Unaffiliated																		
0699999. Mineral Rights - Affiliated																		
0799999. Fixed or Variable Rate - Bonds - Unaffiliated																		
0899999. Fixed or Variable Rate - Bonds - Affiliated																		
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated																		
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated																		
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated																		
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated																		
1399999. Joint Venture Interests - Fixed Income - Unaffiliated																		
1499999. Joint Venture Interests - Fixed Income - Affiliated																		
1599999. Joint Venture Interests - Common Stock - Unaffiliated																		
1699999. Joint Venture Interests - Common Stock - Affiliated																		
19099C-91-5	COBALT INDUSTRIAL REIT		DE	Capital Distribution	02/05/2007	12/24/2014	21,813,472							21,813,472	24,351,624		2,538,152	2,538,152	
42399X-92-6	HEITMAN VALUE PARTNERS FUND		DE	Various	10/07/2008	07/07/2014	4,445,779							4,445,779	(1)		(4,445,780)	(4,445,780)	186,840
61599B-97-1	PEARLMARK MEZZ RP			Various	08/30/2014	01/23/2014									90,840		90,840	90,840	
916LGT-90-8	TRANSWESTERN MEZZ III REALITY		DE	Various	09/16/2011	12/31/2014	7,182,453	1,757,952				1,757,952		8,940,405	8,940,408				682,800
1799999. Joint Venture Interests - Real Estate - Unaffiliated							33,441,704	1,757,952				1,757,952		35,199,656	33,382,871		(1,816,788)	(1,816,788)	869,640
	50 Fremont Tower LLC				02/19/2013														
	Carolina Apartments LP				08/23/2001														
	Louis DC Residential LLC				06/04/2014														125,252,809
	MDR L and M Apartments LLC				11/12/2013														
	Marketfair Holdings LLC				09/01/2011														
	MiMA Investor Member LLC				11/13/2012		1,048,765							1,048,765	1,048,765				
	Pepper Building LP				05/20/2011														
	Quiet Waters Apartments LP				08/23/2001														
	REA Int In CA Treat Towers LP				12/30/2003		11,137							11,137	11,137				
	REA Int In Colorado Center LLC				07/30/2004		2,250,527							2,250,527	2,250,527				
	REA Int In GA Prominence In Buckhead LLC				12/30/2003		12,793							12,793	12,793				
	REA Int In One Boston Place REIT		MD		12/03/2002		2,573,086							2,573,086	2,573,086				
	Seneca Industrial Holdings LLC				12/14/2007														

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	T-C 401 West 14th Street Member LLC				01/08/2014		753,074							753,074	753,074				(42,126,984)
	T-C 425 Park Avenue LLC				05/26/2011														
	T-C 4th & Madison LLC				02/19/2013														
	T-C 55 Second Street LLC				05/23/2014														
	T-C 701 Brickell LLC				10/01/2008														
	T-C Charleston Plaza LLC				12/18/2012														
	T-C FORUM AT CARLSBAD LLC				09/09/2011														
	T-C Five Oaks LLC				08/20/2013									15,062,852			15,062,852	15,062,852	
	T-C Foundry Square II Member LLC				09/04/2014		104,087							104,087	104,087				
	T-C Four Oaks General Partner LLC				12/01/2012		1,443,329							1,443,329	1,443,329				
	T-C Four Oaks LLC				09/30/2004		63,779							63,779	63,779				
	T-C Mass Court LLC				08/30/2012														
	T-C Palatine LLC				05/16/2011														
	T-C Pepper Building GP LLC				02/27/2007														
	T-C Preston Sherry Plaza LLC				10/01/2008														
	T-C Regents Court LLC				12/01/2008														
	T-C Southside at McEwen Retail LLC				06/19/2014														
	T-C The Caruth LLC				12/01/2008														
	T-C The Colorado LLC				11/03/2008														
	T-C The Legacy at Westwood LLC				12/01/2008														
	T-C The Manor LLC				10/24/2014														
	T-C Valencia Town Center GP LLC				12/20/2012		5,738							5,738	5,738				
	T-C Valencia Town Center LP LLC				12/20/2012		2,927,509							2,927,509	2,927,509				
	T-C Walnut Street GP LLC				09/16/2013														
	TIAA Florida Mall LLC				04/30/2002		6,202,667							6,202,667	6,202,667				
	TIAA Miami International Mall LLC				04/30/2002		82,747,359							82,747,359	82,747,359				221,166,000
	TREA Florida Retail LLC				11/09/2006		400							364,834	400		364,434	364,434	
	TREA Pacific Plaza LLC				11/20/2007														
	TREA Retail Property Port 2006 LLC				02/27/2007		21,062,929							(12,111,268)	21,062,929		(33,174,197)	(33,174,197)	
	Teachers REA II LLC						21,317,172							21,317,172	21,317,172				
	Teachers REA III LLC				07/23/1998														
	Teachers REA LLC						389,813,080							414,510,176	389,813,080		24,697,095	24,697,095	
	The Woodley DC Residential LLC				06/19/2014														
	Various						97,089							97,089	97,089				
	Walnut Street Retail Investors LP				09/16/2013														
1899999. Joint Venture Interests - Real Estate - Affiliated							532,434,520							539,384,704	532,434,520		6,950,184	6,950,184	304,291,825
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated																			
2099999. Joint Venture Interests - Mortgage Loans - Affiliated																			
2199999. Joint Venture Interests - Other - Unaffiliated																			
2299999. Joint Venture Interests - Other - Affiliated																			
2399999. Surplus Debentures, etc - Unaffiliated																			
2499999. Surplus Debentures, etc - Affiliated																			
2599999. Collateral Loans - Unaffiliated																			
2699999. Collateral Loans - Affiliated																			

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
2799999. Non-collateral Loans - Unaffiliated																			
2899999. Non-collateral Loans - Affiliated																			
2999999. Capital Notes - Unaffiliated																			
3099999. Capital Notes - Affiliated																			
3199999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
3299999. Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
3499999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
3699999. Guaranteed State Low Income Housing Tax Credit - Affiliated																			
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
3899999. Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
3999999. All Other Low Income Housing Tax Credit - Unaffiliated																			
4099999. All Other Low Income Housing Tax Credit - Affiliated																			
4199999. Working Capital Finance Investment - Unaffiliated																			
4299999. Any Other Class of Assets - Unaffiliated																			
4399999. Any Other Class of Assets - Affiliated																			
4499999. Total - Unaffiliated							33,441,704	1,757,952				1,757,952		35,199,656	33,382,871		(1,816,788)	(1,816,788)	869,640
4599999. Total - Affiliated							532,434,520							539,384,704	532,434,520		6,950,184	6,950,184	304,291,825
4699999 - Totals							565,876,224	1,757,952				1,757,952		574,584,360	565,817,391		5,133,396	5,133,396	305,161,465

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
912828-SU-5	UNITED STATES T-BILL				1	166,492,744	100.0700	166,269,208	166,000,000	166,269,208	(25,025)	(198,511)			0.250	0.115	MN	251,128	210,000	12/19/2014	05/15/2015
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						166,492,744	XXX	166,269,208	166,000,000	166,269,208	(25,025)	(198,511)			XXX	XXX	XXX	251,128	210,000	XXX	XXX
36202F-ZU-3	G2 5255				1	353,261	105.2530	356,377	338,591	353,219		(2,785)			3.000	1.760	MON	846	10,158	07/01/2013	12/20/2026
3620A2-XC-5	GN 717175				1	482,491	110.4950	500,663	453,109	482,491		(6,238)			4.500	2.810	MON	1,699	20,390	11/12/2010	06/15/2039
38373A-3P-9	GNR 2009-64 UA EXCH,PAC-1(11)				1	253,664	101.5870	256,532	252,523	253,664		(332)			2.500	2.170	MON	526	6,313	08/05/2011	07/20/2038
38376G-4R-8	GNR 2011-121 A SEQUENTIAL PAYER				1	760,246	100.2100	757,524	755,935	760,246		(648)			2.176	2.010	MON	1,371	16,449	12/19/2013	05/16/2039
38377Y-EE-6	GNR 2011-123 LA SC,PAC(11)				1	507,959	104.0940	496,937	477,392	507,959		(7,561)			3.500	1.240	MON	1,392	16,709	01/03/2012	05/20/2039
38377Y-LQ-1	GNR 2011-124 A SC,PT				1	831,246	104.7900	816,941	779,597	827,208		(3,053)			4.000	1.060	MON	2,599	31,184	12/13/2011	06/16/2039
38377Y-XM-7	GNR 2011-135 KA PAC-1(11)				1	66,842	102.8630	65,543	63,719	66,842		(519)			3.000	1.840	MON	159	1,912	12/30/2011	10/16/2041
38377Q-2P-1	GNR 2011-45 LK EXCH,PAC(11)				1	655,191	104.1190	654,957	629,046	650,259		(4,932)			4.000	1.980	MON	2,097	25,162	04/28/2011	11/20/2039
38378C-FL-6	GNR 2012-10 LA EXCH,AD,PAC-1(11)				1	572,843	103.1580	551,231	534,353	564,457		(4,249)			3.500	1.430	MON	1,559	18,702	03/19/2012	07/20/2040
38378H-QM-1	GNR 2012-108 KA EXCH,AD,PAC(11)				1	1,055,895	96.1510	1,021,815	1,062,712	1,055,886		903			1.500	1.610	MON	1,327	15,941	05/09/2013	08/16/2042
38378C-RL-3	GNR 2012-13 QK EXCH,PAC(11)				1	268,187	102.1770	260,358	254,810	266,970		(1,775)			3.000	1.330	MON	637	7,644	01/27/2012	01/20/2040
38378G-NG-9	GNR 2012-146 PC EXCH,AD,PAC(11)				1	220,046	98.1360	211,064	215,072	220,046		(894)			2.000	1.400	MON	358	4,301	01/03/2013	12/20/2042
38378D-C3-7	GNR 2012-31 PG PAC(11)				1	72,583	99.5420	72,012	72,343	72,582		(36)			2.000	1.860	MON	121	1,447	03/29/2012	01/20/2042
38375C-KL-3	GNR 2012-50 MA EXCH,AD,PAC(11)				1	154,477	103.5750	148,014	142,904	154,477		(2,110)			3.500	0.870	MON	416	5,002	08/13/2012	03/20/2041
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						6,254,931	XXX	6,169,968	6,032,106	6,236,306		(34,229)			XXX	XXX	XXX	15,107	181,314	XXX	XXX
0599999. Total - U.S. Government Bonds						172,747,675	XXX	172,439,176	172,032,106	172,505,514	(25,025)	(232,740)			XXX	XXX	XXX	266,235	391,314	XXX	XXX
21987B-AN-8	CODELCO INC SR UNSECURED		F		1FE	304,500	102.3320	306,997	300,000	303,955		(545)			3.750	3.490	MN	1,781	11,250	01/23/2014	11/04/2020
30216H-AC-3	EXPORT-IMPORT BANK CHINA SR UNSECURED		F		1FE	995,060	99.9680	999,683	1,000,000	995,451		391			2.500	2.600	JJ	10,486		07/24/2014	07/31/2019
50065R-AC-1	KOREA HOUSING FINANCE CO COVERED		F		1FE	1,344,384	97.9620	1,385,031	1,395,000	1,355,687		8,514			1.625	2.640	MS	5,642	23,997	07/31/2014	09/15/2018
68323A-AU-8	ONTARIO (PROVINCE OF) SR UNSECURED		A		1FE	1,549,103	104.7470	1,595,897	1,550,000	1,549,703		131			3.000	3.010	JJ	11,844	44,250	07/07/2011	07/16/2018
731011-AS-1	REPUBLIC OF POLAND SR UNSECURED		F		1FE	613,000	101.8100	610,860	600,000	601,797		(3,245)			3.875	3.300	JJ	10,656	23,250	08/15/2011	07/16/2015
92928B-AA-9	WAHA AEROSPACE BV LOCAL GOVT GUARN		F		1FE	242,520	104.7500	251,400	240,000	242,486		(398)			3.925	3.520	JJ	4,004	9,420	12/15/2010	07/28/2020
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						5,048,567	XXX	5,149,868	5,085,000	5,049,079		4,848			XXX	XXX	XXX	44,413	112,167	XXX	XXX
1099999. Total - All Other Government Bonds						5,048,567	XXX	5,149,868	5,085,000	5,049,079		4,848			XXX	XXX	XXX	44,413	112,167	XXX	XXX
594610-7V-3	MICHIGAN ST				1FE	1,129,971	102.7290	1,130,019	1,100,000	1,119,243		(4,168)			2.600	2.170	MN	3,654	28,600	05/16/2012	05/15/2019
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,129,971	XXX	1,130,019	1,100,000	1,119,243		(4,168)			XXX	XXX	XXX	3,654	28,600	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,129,971	XXX	1,130,019	1,100,000	1,119,243		(4,168)			XXX	XXX	XXX	3,654	28,600	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
452227-FJ-5	ILLINOIS ST SALES TAX REVENUE				1FE	1,209,051	100.2280	1,202,736	1,200,000	1,205,866		(1,243)			2.298	2.180	JD	1,226	27,576	05/16/2012	06/15/2019
649906-WA-8	NEW YORK ST DORM AUTH REVENUES				1FE	400,784	99.8300	399,320	400,000	400,508		(106)			2.230	2.200	JJ	4,460	8,920	05/07/2012	07/01/2019
762197-LX-7	RHODE ISLAND ST HLTH & EDUCTNL				1FE	302,718	100.4660	301,398	300,000	301,581		(542)			1.750	1.550	MN	875	5,250	11/08/2012	11/01/2017
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,912,553	XXX	1,903,454	1,900,000	1,907,955		(1,891)			XXX	XXX	XXX	6,561	41,746	XXX	XXX
312800-DK-0	FG J19106				1	225,183	104.0620	220,903	212,280	225,183		(1,960)			3.000	1.580	MON	531	6,368	11/20/2012	05/01/2027
3137AA-FU-2	FHR 3857 EC EXCH,PAC(11)				1	2,087,995	104.3910	2,079,070	1,991,616	2,087,995		(12,284)			3.500	1.820	MON	5,809	53,862	05/27/2014	08/15/2039
3137AK-V3-2	FHR 3981 PA PAC(11)				1	62,960	102.0120	61,413	60,202	62,960		(376)			3.000	1.620	MON	151	1,806	04/12/2012	04/15/2031
3137B0-UT-9	FHR 4182 C SEQUENTIAL PAYER				1	677,296	103.5400	675,066	651,981	677,272		(2,217)			3.000	1.790	MON	1,630	11,410	05/19/2014	06/15/2037
3137B2-QL-7	FHR 4212 LA PAC(11)				1	1,503,471	103.6340	1,503,654	1,450,925	1,503,390		(3,147)			3.000	2.020	MON	3,627	25,391	05/08/2014	10/15/2039
3137B8-Z3-4	FHR 4316 DA SEQUENTIAL PAYER				1	471,877	103.1450	471,113	456,748	471,668		(355)			3.000	1.580	MON	1,142	1,142	10/29/2014	02/15/2039
3137BB-N9-7	FHR 4358 DA EXCH,SEQ				1	1,533,738	102.3440	1,537,595	1,502,370	1,533,700		(1,695)			3.000	2.310	MON	3,756	18,780	07/23/2014	06/15/2040
3137BC-TN-8	FHR 4376 HA SEQUENTIAL PAYER				1	494,050	102.7350	497,842	484,585	494,030		(265)			3.000	2.450	MON	1,211	3,634	09/08/2014	04/15/2040
31416X-QT-0	FN AB2265				1	211,748	107.8420	208,304	193,157	211,748		(1,841)			4.000	2.250	MON	644	7,726	01/09/2013	02/01/2041
3138A2-CK-3	FN AH0973				1	412,419	106.8940	414,675	387,931	412,419		(4,570)			4.000	2.100	MON	1,293	14,224	01/06/2014	12/01/2025
3138EA-EF-0	FN AK5533				1	76,062	106.5270	75,286	70,674	76,062		(706)			3.500	1.750	MON	206	2,474	05/21/2012	03/01/2027
3138EH-TA-0	FN AL1444				1	396,601	104.3000	388,478	372,460	396,601		(4,262)			3.000	1.380	MON	931	11,174	02/15/2013	02/01/2027
3138EK-VV-4	FN AL3327				1	662,328	102.8820	671,863	653,043	662,328		(1,430)			2.500	2.040	MON	1,361	16,326	08/19/2013	04/01/2023
3138W6-5D-4	FN AR8943				1	219,657	102.8780	216,247	210,198	219,433		(1,799)			2.500	1.030	MON	438	5,255	03/11/2013	03/01/2023
3138WB-KF-1	FN AS2093				1	452,049	104.5860	453,540	433,653	451,495		(2,990)			3.000	1.650	MON	1,084	8,673	04/08/2014	03/01/2024
31417Y-TE-7	FN MA0548				1	355,178	105.7640	356,339	336,919	355,178		(6,022)			3.500	0.810	MON	977	11,792	09/17/2013	10/01/2020
31418A-B3-1	FN MA0957				1	1,048,514	104.3680	1,053,681	1,009,576	1,048,514		(9,949)			3.000	1.410	MON	2,524	30,287	08/05/2013	01/01/2022
31418A-EC-8	FN MA1030				1	585,712	104.3710	585,865	561,330	585,712		(5,917)			3.000	1.290	MON	1,403	16,840	10/03/2013	04/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31418A-H7-6	FN MA1153			2	1	155,552	104.3710	156,436	149,885	155,552		(1,254)			3.000	1.640	MON	375	4,497	07/17/2013	08/01/2022
31418A-QY-7	FN MA1370			2	1	331,298	102.8720	333,622	324,305	331,298		(1,314)			2.500	1.780	MON	676	8,108	10/16/2013	03/01/2023
31418A-RU-4	FN MA1398			2	1	251,928	102.8710	250,927	243,924	251,859		(1,420)			2.500	1.440	MON	508	6,098	06/03/2013	04/01/2023
3136A5-LA-2	FNR 2012-35 PL AD,PAC(11)			2	1	166,688	96.8080	161,672	167,001	166,688		54			2.000	2.010	MON	278	3,340	04/27/2012	11/25/2041
3136AG-WH-1	FNR 2013-100 CA EXCH,SEQ			2	1	974,439	106.8810	973,359	910,691	974,192		(1,410)			4.000	2.150	MON	3,036	6,071	10/06/2014	03/25/2039
3136AC-U5-8	FNR 2013-15 EP EXCH,AD,PAC(11)			2	1	1,060,358	105.1550	1,051,992	1,000,412	1,060,358					3.500	2.360	MON	2,918		12/16/2014	08/25/2042
3136AD-DA-4	FNR 2013-23 NH EXCH,PT			2	1	865,157	99.5810	843,202	846,746	865,157		(2,831)			2.000	1.480	MON	1,409	16,935	04/03/2013	03/25/2028
3136AJ-CR-5	FNR 2014-2 KA EXCH,PT			2	1	1,681,952	105.5280	1,678,436	1,590,498	1,681,952		(19,355)			4.000	2.080	MON	5,302	53,017	02/19/2014	02/25/2044
3136AJ-C7-9	FNR 2014-26 KA SEQUENTIAL PAYER			2	1	1,886,864	106.9480	1,882,190	1,759,910	1,886,724		(2,558)			4.000	1.950	MON	5,866	14,270	10/28/2014	04/25/2039
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						18,851,074	XXX	18,802,770	18,033,020	18,849,468		(91,873)			XXX	XXX	XXX	49,086	359,500	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						20,763,627	XXX	20,706,224	19,933,020	20,757,423		(93,764)			XXX	XXX	XXX	55,647	401,246	XXX	XXX
00287Y-AK-5	ABBVIE INC SR UNSECURED				2FE	1,179,908	99.6640	1,171,058	1,175,000	1,178,653		(913)			2.000	1.910	MN	3,590	23,500	12/03/2012	11/06/2018
00507X-AC-9	ACTIVISION BLIZZARD EQUIPMENT,COMPANY AS			13	2FE	899,250	99.7500	897,750	900,000	898,813		(437)			2.739	2.810	MON	81	10,734	10/17/2014	10/11/2020
00101J-AE-6	ADT CORP SR UNSECURED				3FE	1,410,825	96.7500	1,354,500	1,400,000	1,406,659		(2,536)			2.250	2.050	JJ	14,525	31,500	05/03/2013	07/15/2017
00130H-BV-6	AES CORP/VA SR UNSECURED			1	3FE	249,375	97.5000	243,750	250,000	249,497		122			3.233	3.320	MJSD	696	4,375	05/15/2014	06/01/2019
00817Y-AL-2	AETNA INC SR UNSECURED			1	2FE	124,399	99.2190	124,025	125,000	124,651		118			1.500	1.590	MN	240	1,875	11/02/2012	11/15/2017
00912X-AM-6	AIR LEASE CORP SR UNSECURED			1	2FE	998,020	100.5000	1,005,000	1,000,000	998,240		220			3.875	3.900	AO	9,688	21,528	03/04/2014	04/01/2021
26824K-AA-2	AIRBUS GROUP FINANCE BV COMPANY GUARNT		F		1FE	2,977,091	98.6690	3,058,748	3,100,000	2,990,361		11,124			2.700	3.170	AO	17,205	83,700	10/10/2013	04/17/2023
009363-AP-7	AIRGAS INC SR UNSECURED			1	2FE	299,673	98.2410	294,723	300,000	299,759		48			2.375	2.390	FA	2,692	7,125	02/11/2013	02/15/2020
020002-AZ-4	ALLSTATE CORP SR UNSECURED				1FE	2,483,703	100.4870	2,512,180	2,500,000	2,485,865		1,419			3.150	3.220	JD	3,500	78,750	07/03/2013	06/15/2023
02364W-BC-8	AMERICA MOVIL SAB DE CV COMPANY GUARNT		F		1FE	398,976	101.3720	405,488	400,000	399,663		193			2.375	2.420	MS	2,982	9,500	01/19/2012	09/08/2016
025537-AF-8	AMERICAN ELECTRIC POWER SR UNSECURED			1	2FE	699,732	100.0250	700,180	700,000	699,839		51			1.650	1.650	JD	513	11,550	11/29/2012	12/15/2017
0258M0-DC-0	AMERICAN EXPRESS CREDIT SR UNSECURED				1FE	1,003,372	102.9410	1,029,411	1,000,000	1,001,293		(727)			2.800	2.720	MS	7,933	28,000	01/18/2012	09/19/2016
02666Q-G6-4	AMERICAN HONDA FINANCE SR UNSECURED				1FE	995,283	101.4720	1,014,720	1,000,000	999,262		1,000			2.500	2.600	MS	6,944	25,000	12/13/2010	09/21/2015
03040W-AK-1	AMERICAN WATER CAP CORP SR UNSECURED			1	2FE	996,010	105.2870	1,052,873	1,000,000	996,342		314			3.850	3.890	MS	12,833	30,051	11/08/2013	03/01/2024
03076C-AG-1	AMERIPRISE FINANCIAL INC SR UNSECURED				1FE	199,312	102.2710	204,543	200,000	199,331		19			3.700	3.740	AO	2,117		09/15/2014	10/15/2024
03073E-AL-9	AMERISOURCEBERGEN CORP SR UNSECURED				1FE	498,575	100.0460	500,231	500,000	498,646		71			3.400	3.430	MN	2,172	8,169	05/19/2014	05/15/2024
031162-BQ-2	AMGEN INC SR UNSECURED				2FE	2,194,720	101.3120	2,214,211	2,200,000	2,197,144		860			2.125	2.230	MN	3,948	38,250	05/21/2012	05/15/2017
032095-AC-5	AMPHENOL CORP SR UNSECURED			1	2FE	1,497,690	100.6950	1,510,430	1,500,000	1,498,093		403			2.550	2.580	JJ	16,044	19,125	01/23/2014	01/30/2019
034863-AM-2	ANGLO AMERICAN CAPITAL COMPANY GUARNT		F		2FE	1,195,772	100.3360	1,205,773	1,200,000	1,196,346		422			4.125	4.180	AO	9,991	25,875	04/08/2014	04/15/2021
03523T-BP-2	ANHEUSER-BUSCH INBEV WOR COMPANY GUARNT				1FE	2,267,017	97.1880	2,334,936	2,374,000	2,271,264		9,238			2.500	3.460	JJ	24,461	67,788	09/30/2013	07/15/2022
94973V-BC-0	ANTHEM INC SR UNSECURED				2FE	754,030	99.9710	749,788	750,000	752,419		(771)			1.875	1.760	JJ	6,484	14,063	10/19/2012	01/15/2018
037735-CQ-8	APPALACHIAN POWER CO SR UNSECURED				2FE	747,953	100.9880	757,415	750,000	749,839		395			3.400	3.450	MN	2,621	25,500	05/19/2010	05/24/2015
037833-AK-6	APPLE INC SR UNSECURED				1FE	1,776,170	97.2000	1,846,800	1,900,000	1,789,853		11,159			2.400	3.180	MN	7,347	45,600	10/07/2013	05/03/2023
044209-AK-0	ASHLAND INC SR UNSECURED			1	3FE	1,003,149	101.0000	1,010,000	1,000,000	1,002,963		(516)			3.875	3.770	AO	8,181	38,750	02/03/2014	04/15/2018
00206R-BF-8	AT&T INC SR UNSECURED				1FE	1,057,072	100.3970	1,067,990	1,050,000	1,052,469		(1,439)			1.700	1.650	JD	7,990	23,800	06/21/2012	06/01/2017
05070G-AE-8	AUDATEX NORTH AMERICA IN COMPANY GUARNT			1	3FE	521,250	103.0000	515,000	500,000	517,548		(3,412)			6.000	5.100	JD	1,333	30,000	11/06/2013	06/15/2021
05329W-AK-8	AUTONATION INC COMPANY GUARNT				2FE	1,314,750	109.6710	1,323,526	1,200,000	1,295,424		(19,239)			5.500	4.060	FA	24,900	56,000	02/10/2014	02/01/2020
053332-AP-7	AUTOZONE INC SR UNSECURED			1	2FE	696,129	98.3510	688,458	700,000	696,733		340			3.125	3.180	JJ	10,087	26,493	04/18/2013	07/15/2023
BL1193-13-7	AVAGO TECHNOLOGIES CAYMAN COMPANY ASSETS		F	13	2FE	1,331,609	99.5420	1,327,193	1,333,300	1,333,300		1,680			3.750	2.410	RES	2,616	26,673	07/10/2014	12/16/2021
BL1582-77-6	B/E AEROSPACE INC COMPANY ASSETS,			3	3FE	500,000	99.4000	497,000	500,000	500,000					4.000	4.000	MON			12/15/2014	12/16/2021
05523U-AK-6	BAE SYSTEMS HOLDINGS INC COMPANY GUARNT				2FE	299,109	102.5080	307,524	300,000	299,126		17			3.800	3.830	AO	2,660		09/30/2014	10/07/2024
05990G-AB-1	BANCO DE CREDITO DEL PER NOTES		F		1FE	616,831	99.5000	638,790	642,000	620,035		3,203			2.750	3.960	JJ	8,435		10/19/2012	01/09/2018
06051G-ET-2	BANK OF AMERICA CORP SR UNSECURED				1FE	399,770	99.9240	401,154	400,000	399,912		66			2.000	2.010	JJ	1,969	6,500	01/09/2013	01/11/2018
06406H-CS-6	BANK OF NEW YORK MELLON SR UNSECURED			1	1FE	1,745,383	104.5780	1,804,211	1,750,000	1,746,542		462			3.650	3.690	FA	15,703	40,375	01/28/2014	02/04/2024
06415C-AA-7	BANK OF NOVA SCOTIA COVERED		A		1FE	399,812	101.8460	407,387	400,000	399,943		35			2.150	2.150	FA	3,536	8,600	07/26/2011	08/03/2016
064159-FL-5	BANK OF NOVA SCOTIA SR UNSECURED		A		1FE	3,395,642	100.0410	3,411,467	3,400,000	3,394,528		(125)			2.800	2.830	JJ	42,121	10,200	07/14/2014	07/21/2021
06741C-AB-0	BARCLAYS BANK PLC COVERED		F		1FE	199,042	102.0220	204,044	200,000	199,534		190			2.250	2.350	MN	638	4,500	05/02/2012	05/10/2017
071813-BL-2	BAXTER INTERNATIONAL INC SR UNSECURED			1	1FE	2,126,795	100.7640	2,196,657	2,180,000	2,133,653		4,659			3.200	3.490	JD	3,100	69,760	08/09/2013	06/15/2023
07274E-AF-0	BAYER US FINANCE LLC COMPANY GUARNT				1FE	1,599,200	100.8130	1,613,008	1,600,000	1,599,224		24			3.000	3.000	AO	11,067		10/01/2014	10/08/2021
05533U-AA-6	BBVA BANCOMER SA TEXAS SR UNSECURED		F		1FE	207,750	103.0000	206,000	200,000	203,509		(2,852)			4.500	2.980	MS	2,775	9,000	06/26/2013	03/10/2016
073730-AG-8	BEAM INC SR UNSECURED			1	2FE	399,048	98.3010	393,204	400,000	399,182		87			3.250	3.270	JD	578	13,000	06/03/2013	06/15/2023
084664-BN-0	BERKSHIRE HATHAWAY FIN COMPANY GUARNT				1FE	249,450	101.7980	254,497	250,000	249,895		107			2.450	2.490	JD	272	6,125	12/07/2010	12/15/2015
084670-BB-3	BERKSHIRE HATHAWAY INC SR UNSECURED				1FE	1,169,484	102.0830	1,160,478	1,150,000	1,150,285		(4,394)			2.200	2.230	FA	12,657	32,800	08/10/2011	08/15/2016
05541V-AD-8	BG ENERGY CAPITAL PLC COMPANY GUARNT		F		1FE	1,001,948	102.5010	1,025,010	1,000,000	1,000,747		(402)			2.875	2.830	AO	6,573	28,750	10/11/2011	10/15/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
055451-AU-2	BHP BILLITON FIN USA LTD COMPANY GUARNT		F		1FE	799,016	105.2740	842,196	800,000	799,120		83			3.850	3.860	MS	7,786	30,800	09/25/2013	09/30/2023
097014-AM-6	BOEING CAPITAL CORP SR UNSECURED			1	1FE	2,003,770	104.0520	2,081,056	2,000,000	2,002,112		(578)			2.900	2.860	FA	21,911	58,000	08/02/2011	08/15/2018
10112R-AV-6	BOSTON PROPERTIES LP SR UNSECURED			1	2FE	1,447,549	97.6430	1,524,145	1,500,000	1,453,543		4,454			3.125	4.140	MS	14,947	53,886	09/13/2013	09/01/2023
05565Q-CB-2	BP CAPITAL MARKETS PLC COMPANY GUARNT		F		1FE	1,827,458	93.1720	1,865,511	1,900,000	1,837,918		6,910			2.500	3.510	MN	13,216	54,500	07/15/2013	11/06/2022
105340-AL-7	BRANDYWINE OPER PARTNERS COMPANY GUARNT			1	2FE	205,264	107.4950	214,990	200,000	203,094		(878)			4.950	4.420	AO	2,090	9,900	05/18/2012	04/15/2018
111021-AK-7	BRITISH TELECOM PLC SR UNSECURED		F		2FE	1,498,530	99.8560	1,497,846	1,500,000	1,498,777		247			2.350	2.370	FA	13,415	17,625	02/11/2014	02/14/2019
12803W-2A-0	CAIXA ECONOMICA FEDERAL SR UNSECURED		F		2FE	720,377	94.3750	684,219	725,000	722,139		956			2.375	2.510	MN	2,631	17,219	05/02/2013	11/06/2017
133131-AT-9	CAMDEN PROPERTY TRUST SR UNSECURED			1	2FE	471,745	97.5440	487,724	500,000	475,698		2,595			2.950	3.650	JD	656	14,750	06/12/2013	12/15/2022
134429-AV-1	CAMPBELL SOUP CO SR UNSECURED				1FE	949,869	103.3950	982,259	950,000	950,084		(33)			3.050	3.040	JJ	13,361	28,975	04/18/2011	07/15/2017
140420-NH-9	CAPITAL ONE BANK USA NA SR UNSECURED			1	1FE	999,910	99.2750	992,758	1,000,000	999,939		29			2.250	2.250	FA	8,625	11,250	02/10/2014	02/13/2019
14040H-AX-3	CAPITAL ONE FINANCIAL CO SR UNSECURED				2FE	1,795,522	102.8440	1,851,205	1,800,000	1,798,587		882			3.150	3.200	JJ	26,145	56,700	07/18/2011	07/15/2016
14149Y-AX-6	CARDINAL HEALTH INC SR UNSECURED				2FE	998,400	99.3530	993,536	1,000,000	998,980		307			1.700	1.730	MS	5,006	17,000	02/19/2013	03/15/2018
14170T-AM-3	CAREFUSION CORP SR UNSECURED			1	2FE	1,499,760	103.1990	1,547,985	1,500,000	1,499,762		2			3.875	3.870	MN	7,427	27,932	05/16/2014	05/15/2024
14912L-4M-0	CATERPILLAR FINANCIAL SE SR UNSECURED				1FE	750,000	101.1470	758,603	750,000	750,000					2.750	2.750	JD	401	20,625	06/17/2010	06/24/2015
12505M-AC-0	CBS OUTDOOR AMERICAS CAP COMPANY ASSETS,			13	3FE	997,500	97.4460	974,460	1,000,000	999,309		1,809			2.482	2.480	AO	5,167	21,583	01/17/2014	01/31/2021
14987B-AD-5	CC HOLDINGS GS V LLC/CRO SR SECURED				2FE	1,003,099	100.8860	1,008,867	1,000,000	1,002,076		(672)			2.381	2.300	JD	1,058	23,810	12/24/2012	12/15/2017
151020-AG-9	CELGENE CORP SR UNSECURED				2FE	498,930	100.3520	501,762	500,000	499,430		210			1.900	1.940	FA	3,589	9,500	08/06/2012	08/15/2017
12527G-AC-7	CF INDUSTRIES INC COMPANY GUARNT				2FE	416,471	97.7540	406,947	400,000	409,538		(2,681)			3.450	3.460	JD	2,009	17,225	05/20/2013	06/01/2023
165167-CM-7	CHESAPEAKE ENERGY CORP COMPANY GUARNT			1	3FE	500,000	98.0000	490,000	500,000	500,000					3.480	3.480	JAJO	3,771	8,413	04/10/2014	04/15/2019
166764-AH-3	CHEVRON CORP SR UNSECURED			1	1FE	1,689,550	101.8670	1,731,741	1,700,000	1,690,921		913			3.191	3.260	JD	1,055	54,247	07/01/2013	06/24/2023
12543D-AR-1	CHS/COMMUNITY HEALTH SYS SR SECURED			1	3FE	1,043,750	103.5000	1,035,000	1,000,000	1,028,073		(11,022)			5.125	3.840	FA	19,361	51,250	01/23/2014	08/15/2018
17275R-AP-7	CISCO SYSTEMS INC SR UNSECURED				1FE	998,180	101.8290	1,018,291	1,000,000	998,377		197			2.900	2.920	MS	9,425	14,581	02/24/2014	03/04/2021
20030N-BL-4	COMCAST CORP COMPANY GUARNT			1	1FE	999,120	102.1600	1,021,604	1,000,000	999,145		25			3.375	3.380	FA	12,750		08/05/2014	02/15/2025
202795-JC-5	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1FE	1,367,780	100.7470	1,383,330	1,370,000	1,368,192		412			2.150	2.190	JJ	12,319	18,264	01/06/2014	01/15/2019
EJ3582-92-5	CON'L RUBBER CRP AMERICA SR SECURED			1	2FE	363,875	103.5920	362,573	350,000	358,833		(3,061)			4.500	3.510	MS	4,638	15,750	04/26/2013	09/15/2019
205887-BQ-4	CONAGRA FOODS INC SR UNSECURED				2FE	500,000	99.3330	496,669	500,000	500,000					1.900	1.900	JJ	4,117	9,500	01/15/2013	01/25/2018
210518-CV-6	CONSUMERS ENERGY CO 1ST MORTGAGE			1	1FE	1,001,065	103.2550	1,032,555	1,000,000	1,000,953		(71)			3.375	3.360	FA	12,750	34,313	08/06/2013	08/15/2023
223033Q-AP-5	COVIDIEN INTL FINANCE SA COMPANY GUARNT		F	1	1FE	1,906,226	98.1340	1,934,735	1,950,000	1,913,099		3,970			2.950	3.360	JD	2,506	56,400	07/01/2013	06/15/2023
22818V-AB-3	CROWN AMER/CAP CORP III COMPANY GUARNT			1	3FE	318,000	105.2500	315,750	300,000	313,222		(3,380)			6.250	4.860	FA	7,813	18,750	07/24/2013	02/01/2021
12630U-AD-8	CSC HOLDINGS LLC COMPANY ASSETS,			13	3FE	611,017	97.6430	599,182	613,645	611,973		1,494			2.733	2.810	MON	1,709	16,024	02/04/2014	04/17/2020
126408-GZ-0	CSX CORP SR UNSECURED			1	2FE	499,620	104.8390	524,196	500,000	499,682		54			3.700	3.700	MN	3,083	18,963	10/17/2013	11/01/2023
126650-CF-5	CVS HEALTH CORP SR UNSECURED			1	2FE	2,770,265	100.9700	2,776,631	2,750,000	2,770,966		(119)			3.375	3.240	FA	28,974	24,375	10/17/2014	08/12/2024
23331A-BJ-7	D.R. HORTON INC COMPANY GUARNT			1	3FE	992,500	99.0000	990,000	1,000,000	993,115		615			3.750	3.930	MS	12,500	19,479	08/04/2014	03/01/2019
233851-AK-0	DAIMLER FINANCE NA LLC COMPANY GUARNT				1FE	2,490,898	103.1460	2,545,937	2,500,000	2,495,730		1,641			2.950	2.980	JJ	21,000	53,725	01/04/2012	01/11/2017
235851-AL-6	DANAHER CORP SR UNSECURED				1FE	848,640	102.2570	869,185	850,000	849,598		264			2.300	2.330	JD	434	19,550	06/20/2011	06/23/2016
23918Y-AC-2	DAVITA HEALTHCARE PARTNE COMPANY ASSETS,			13	3FE	717,762	98.7730	713,755	722,622	718,071		316			3.500	3.650	MON	70	7,107	10/06/2014	06/24/2021
24023C-AB-2	DBS BANK LTD/SINGAPORE SR UNSECURED		F		1FE	804,256	102.1850	817,480	800,000	802,028		(908)			2.350	2.220	FA	6,423	18,800	06/25/2012	02/28/2017
24023K-AA-6	DBS GROUP HOLDINGS LTD SR UNSECURED		F		1FE	299,226	99.7900	299,372	300,000	299,293		67			2.246	2.300	JJ	3,088		07/15/2014	07/16/2019
L2324E-AB-7	DELOS FINANCE SARL COMPANY ASSETS,		F	13	3FE	497,500	98.9580	494,790	500,000	500,000		2,500			2.985	2.940	MJSD	97	14,194	02/27/2014	03/06/2021
25156P-AP-8	DEUTSCHE TELEKOM INT FIN COMPANY GUARNT		F		2FE	2,527,226	102.4930	2,562,325	2,500,000	2,508,207		(6,226)			3.125	2.860	AO	17,361	78,125	10/27/2011	04/11/2016
25243Y-AU-3	DIAGEO CAPITAL PLC COMPANY GUARNT		F	1	1FE	997,550	97.2270	972,275	1,000,000	997,934		239			2.625	2.650	AO	4,521	26,250	04/24/2013	04/29/2023
25459H-BH-7	DIRECTV HOLDINGS/FING COMPANY GUARNT				2FE	1,098,178	99.3400	1,113,253	1,100,000	1,098,849		345			1.750	1.850	JJ	11,492	28,875	01/14/2013	01/15/2018
25470D-AB-5	DISCOVERY COMMUNICATIONS COMPANY GUARNT				2FE	748,883	101.1380	758,535	750,000	749,917		194			3.700	3.720	JD	2,313	27,750	05/26/2010	06/01/2015
25470X-AP-0	DISH DBS CORP COMPANY GUARNT				3FE	1,517,937	102.1250	1,544,125	1,500,000	1,504,525		(5,131)			4.250	4.240	AO	25,101	71,375	04/02/2013	04/01/2018
260543-CD-3	DOW CHEMICAL CO/THE SR UNSECURED				2FE	1,304,566	101.7240	1,322,412	1,300,000	1,301,239		(1,082)			2.500	2.410	FA	12,278	32,500	08/05/2011	02/15/2016
26138E-AQ-2	DR PEPPER SNAPPLE GROUP COMPANY GUARNT				2FE	621,632	97.6930	610,586	625,000	622,587		449			2.000	2.080	JJ	5,764	12,500	11/15/2012	01/15/2020
23338V-AB-2	DTE ELECTRIC CO GENL REF MORT			1	1FE	1,593,456	105.0710	1,681,136	1,600,000	1,594,253		603			3.650	3.690	MS	17,196	61,320	08/20/2013	03/15/2024
277432-AM-2	EASTMAN CHEMICAL CO SR UNSECURED				2FE	803,156	101.5610	812,489	800,000	801,593		(635)			2.400	2.310	JD	1,600	19,200	06/13/2012	06/01/2017
278865-AP-5	ECOLAB INC SR UNSECURED				2FE	898,803	99.1030	908,528	900,000	899,448		234			1.450	1.460	JD	1,230	19,250	12/10/2012	12/08/2017
26875P-AF-8	EOG RESOURCES INC SR UNSECURED				1FE	748,463	100.9670	757,259	750,000	749,876		291			2.950	2.990	JD	1,844	22,125	05/17/2010	06/01/2015
29444U-AL-0	EQUINIX INC SR UNSECURED			1	4FE	200,500	99.5000	199,000	200,000	200,392		(67)			4.875	4.820	AO	2,438	9,750	03/01/2013	04/01/2020
26884T-AF-9	ERAC USA FINANCE LLC COMPANY GUARNT				2FE	300,548	102.6650	307,995	300,000	300,256		(111)			2.750	2.700	MS	2,429	8,250	03/13/2012	03/15/2017
30219G-AH-1	EXPRESS SCRIPTS HOLDING COMPANY GUARNT				2FE	997,590	98.9290	989,292	1,000,000	997,848		258			2.250	2.300	JD	1,000	11,875	06/02/2014	06/15/2019
313747-AT-4	FEDERAL REALTY INVS TRST SR UNSECURED			1	1FE	866,664	96.3200	866,880	900,000	871,287		2,939			2.750	3.180	JD	2,063	24,750	05/31/2013	06/01/2023
31428X-AY-2	FEDEX CORP COMPANY GUARNT				2FE	2,395,480	106.4380	2,518,334	2,400,000	2,395,944		387			4.000	4.020	JJ	39,169	52,133	01/06/2014	01/15/2024
33829T-AA-4	FIVE CORNERS FUNDING TRS SR UNSECURED				2FE	1,499,995	105.7420	1,586,132	1,500,000	1,499,995					4.419	4.410	MN	8,470	64,444	11/19/2013	11/15/2023
33938E-AQ-0	FLEXTRONICS INTL LTD COMPANY GUARNT		F		3FE	700,000	101.5000	710,500	700,000	700,000					4.625	4.620	FA	12,231	32,375	08/28/2013	02/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
340711-AR-1	FLORIDA GAS TRANSMISSION SR UNSECURED				2FE	749,865	101.3800	760,350	750,000	750,000					4.000	3.990	JJ	13,833	30,000	07/08/2010	07/15/2015
345397-VQ-3	FORD MOTOR CREDIT CO LLC SR UNSECURED				2FE	802,463	103.1840	759,284	745,000	749,854		(15,441)			5.625	4.930	MS	11,188	50,775	08/25/2011	09/15/2015
35671D-AW-5	FREEPORT-MCMORAN INC SR UNSECURED				2FE	592,303	100.1650	600,990	600,000	596,390		1,604			2.150	2.430	MS	4,300	12,900	06/06/2012	03/01/2017
35802X-AA-1	FRESENIUS MED CARE US COMPANY GUARNT				3FE	1,017,000	110.5000	994,500	900,000	995,925		(21,075)			6.500	3.410	MS	17,225	58,500	02/11/2014	09/15/2018
361448-AK-9	GATX CORP SR UNSECURED				2FE	1,099,372	103.1720	1,134,896	1,100,000	1,099,897		64			3.500	3.500	JJ	17,753	38,500	09/15/2011	07/15/2016
36160B-AA-3	GDF SUEZ SR UNSECURED		F		1FE	597,996	100.3700	602,220	600,000	598,355		186			2.875	2.910	AO	3,881	17,250	03/04/2013	10/10/2022
369668-AA-6	GECC/LJ VP HOLDINGS LLC SR UNSECURED				1FE	249,700	106.2390	265,598	250,000	249,804		40			3.800	3.810	JD	343	9,500	04/25/2012	06/18/2019
36962G-6P-4	GENERAL ELEC CAP CORP SR SECURED				1FE	399,688	99.8310	399,324	400,000	399,778		42			2.100	2.110	JD	467	8,400	12/05/2012	12/11/2019
36962G-5H-3	GENERAL ELEC CAP CORP SR UNSECURED				1FE	1,896,251	103.9880	1,950,335	1,900,000	1,895,073		(75)			3.350	3.340	AO	18,093	58,000	10/13/2011	10/17/2016
369604-BG-7	GENERAL ELECTRIC CO SR UNSECURED				1FE	1,485,915	103.3040	1,549,572	1,500,000	1,486,879		964			3.375	3.480	MS	15,469	25,313	03/06/2014	03/11/2024
370334-BV-5	GENERAL MILLS INC SR UNSECURED				2FE	702,051	99.1590	694,119	700,000	701,975		(76)			2.200	2.130	AO	2,994		10/16/2014	10/21/2019
37045V-AD-2	GENERAL MOTORS CO SR UNSECURED				3FE	407,922	102.0000	408,000	400,000	407,183		(739)			3.500	2.990	AO	3,461	7,000	12/16/2013	10/02/2018
375558-AT-0	GILEAD SCIENCES INC SR UNSECURED				1FE	189,688	103.7650	197,154	190,000	189,878		61			3.050	3.080	JD	483	5,795	12/06/2011	12/01/2016
377372-AH-0	GLAXOSMITHKLINE CAP INC COMPANY GUARNT				1FE	497,234	98.7400	493,704	500,000	497,681		246			2.800	2.860	MS	4,006	14,000	03/21/2013	03/18/2023
98417E-AU-4	GLENCORE FINANCE CANADA COMPANY GUARNT		A		2FE	1,660,841	101.1710	1,691,704	1,650,000	1,654,531		(2,183)			2.700	2.730	AO	21,565	54,900	10/18/2012	10/25/2017
38148F-AB-5	GOLDMAN SACHS GROUP INC SR UNSECURED				1FE	3,404,229	99.6340	3,389,063	3,400,000	3,394,016		(3,467)			2.550	2.590	AO	22,022	15,375	10/20/2014	10/23/2019
38869P-AK-0	GRAPHIC PACKAGING INTL COMPANY GUARNT			1	3FE	100,000	100.7500	100,750	100,000	100,000					4.750	4.750	AO	1,003	4,750	03/25/2013	04/15/2021
404122-AQ-6	HCA INC COMPANY ASSETS,			13	3FE	1,479,406	99.0750	1,476,843	1,491,225	1,482,131		2,093			2.669	2.900	MON	120	20,152	04/25/2012	02/02/2016
05607X-AA-1	HEATHROW FUNDING LTD SR SECURED		F		1FE	199,856	100.0600	200,120	200,000	199,976		49			2.500	2.520	JD	83	5,000	06/18/2012	06/25/2015
428236-BP-7	HEWLETT-PACKARD CO SR UNSECURED				2FE	1,261,042	102.6770	1,283,471	1,250,000	1,254,001		(2,262)			3.000	2.800	MS	11,042	37,500	10/04/2011	09/15/2016
431282-AN-2	HIGHWOODS REALTY LP SR UNSECURED			1	2FE	792,329	99.3820	795,061	800,000	792,920		591			3.200	3.350	JD	1,138	14,080	05/20/2014	06/15/2021
40419V-AJ-1	HJ HEINZ CO COMPANY ASSETS,			13	3FE	1,185,053	99.2680	1,175,409	1,184,076	1,184,413		(680)			2.735	2.740	MJSD	67	26,168	10/06/2014	06/05/2020
437076-BC-5	HOME DEPOT INC SR UNSECURED			1	1FE	2,584,984	106.8090	2,777,050	2,600,000	2,586,567		1,265			3.750	3.810	FA	36,833	90,729	09/18/2013	02/15/2024
44328M-AB-0	HSBC BANK PLC SR UNSECURED		F		1FE	749,385	101.4230	760,673	750,000	749,948		103			3.500	3.510	JD	219	26,250	06/21/2010	06/28/2015
446438-RG-0	HUNTINGTON NATIONAL BANK SR UNSECURED			1	1FE	1,497,630	99.3920	1,490,880	1,500,000	1,498,009		379			2.200	2.230	AO	8,250	18,883	02/26/2014	04/01/2019
44923Q-AB-0	HYUNDAI CAPITAL AMERICA COMPANY GUARNT				2FE	207,000	104.4790	208,959	200,000	203,409		(1,323)			4.000	3.260	JD	511	8,000	03/08/2012	06/08/2017
459200-HP-9	IBM CORP SR UNSECURED				1FE	2,176,888	102.1760	2,231,128	2,185,000	2,179,424		1,020			3.375	3.410	FA	28,083	66,833	08/09/2013	08/01/2023
45112E-AF-6	ICICI BANK LTD/DUBAI SR UNSECURED		F		2FE	498,265	100.6300	503,153	500,000	498,347		82			3.500	3.570	MS	5,007		09/11/2014	03/18/2020
44969C-AT-7	IMS HEALTH INC COMPANY ASSETS,			13	3FE	688,568	97.5000	668,762	685,909	686,847		(1,735)			3.500	3.490	JAJO	2,034	17,496	12/04/2012	03/17/2021
BL1423-89-8	INA BETEILIGUNGSGESELLSC COMPANY ASSETS,		F	13	3FE	700,076	99.8500	698,950	700,000	700,037		(39)			4.250	4.140	MON	83	6,972	09/04/2014	05/15/2020
458140-AL-4	INTEL CORP SR UNSECURED				1FE	174,815	99.8530	174,744	175,000	174,890		36			1.350	1.370	JD	105	2,363	12/04/2012	12/15/2017
461070-AH-7	INTERSTATE POWER & LIGHT SR UNSECURED				1FE	747,705	101.2170	759,128	750,000	749,791		448			3.300	3.360	JD	1,100	24,750	06/10/2010	06/15/2015
459745-GP-4	INTL LEASE FINANCE CORP SR UNSECURED				3FE	702,625	100.0000	700,000	700,000	701,777		(499)			3.875	3.790	AO	5,726	27,125	04/05/2013	04/15/2018
46132F-AB-6	INVESCO FINANCE PLC COMPANY GUARNT		F		1FE	992,840	104.8540	1,048,541	1,000,000	993,610		670			4.000	4.080	JJ	16,778	28,667	11/06/2013	01/30/2024
462613-AE-0	IPALCO ENTERPRISES INC SR SECURED				3FE	702,000	105.5000	685,750	650,000	664,913		(11,270)			7.250	5.320	AO	11,781	47,125	11/01/2011	04/01/2016
465685-AJ-4	ITC HOLDINGS CORP SR UNSECURED			1	2FE	597,996	101.4060	608,437	600,000	598,098		102			3.650	3.690	JD	973	11,619	05/28/2014	06/15/2024
466313-AE-3	JABIL CIRCUIT INC SR UNSECURED				2FE	614,950	107.1250	578,475	540,000	564,530		(15,038)			7.750	4.650	JJ	19,298	41,850	12/07/2011	07/15/2016
24422E-RR-2	JOHN DEERE CAPITAL CORP SR UNSECURED				1FE	1,187,971	100.8920	1,177,986	1,175,000	1,174,786		(2,963)			2.250	2.290	AO	9,251	31,000	04/12/2012	04/17/2019
48126E-AA-5	JPMORGAN CHASE & CO SR UNSECURED				1FE	3,008,947	100.9510	3,065,384	3,000,000	3,002,756		(1,887)			2.000	2.010	FA	38,356	83,000	08/27/2012	08/15/2017
485161-AQ-6	KANSAS CITY SOUTHERN MEX SR UNSECURED		F	1	2FE	966,510	95.9570	959,572	1,000,000	966,750		240			2.350	3.020	MN	3,003		12/11/2014	05/15/2020
49446R-AL-3	KIMCO REALTY CORP SR UNSECURED			1	2FE	998,000	101.3580	1,013,584	1,000,000	998,181		181			3.200	3.230	MN	5,333	16,622	04/14/2014	05/01/2021
500630-CD-8	KOREA DEVELOPMENT BANK SR UNSECURED		F		1FE	299,940	99.5050	298,516	300,000	299,943		3			2.500	2.500	MS	2,292		09/02/2014	03/11/2020
50064Y-AB-9	KOREA HYDRO & NUCLEAR PO SR UNSECURED		F		1FE	98,000	101.4700	101,471	100,000	99,680		439			3.125	3.580	MS	911	3,125	01/04/2011	09/16/2015
50076Q-AY-2	KRAFT FOODS GROUP INC SR UNSECURED				2FE	999,300	101.6490	1,016,495	1,000,000	999,610		155			2.250	2.260	JD	1,625	22,500	06/04/2012	06/05/2017
501044-CM-1	KROGER CO/THE COMPANY GUARNT				2FE	781,635	102.1480	766,110	750,000	754,826		(6,275)			3.900	3.020	AO	7,313	29,250	06/17/2010	10/01/2015
50540R-AH-5	LAB CORP OF AMER HLDGS SR UNSECURED				2FE	998,450	102.6260	1,026,260	1,000,000	999,626		263			3.125	3.150	MN	3,993	31,250	11/16/2010	05/15/2016
50188F-AB-1	LG&E AND KU ENERGY LLC SR UNSECURED				2FE	996,120	100.8780	1,008,780	1,000,000	999,205		893			2.125	2.210	MN	2,715	21,250	11/08/2010	11/15/2015
534187-BD-0	LINCOLN NATIONAL CORP SR UNSECURED				2FE	1,939,283	103.7470	2,006,842	1,950,000	1,941,336		973			4.000	4.090	MS	17,433	82,250	08/13/2013	09/01/2023
539830-AX-7	LOCKHEED MARTIN CORP SR UNSECURED				1FE	260,020	101.8270	264,750	260,000	260,011		(6)			2.125	2.120	MS	1,627	5,525	09/22/2011	09/15/2016
552081-AG-6	LYONDELLBASELL IND NV SR UNSECURED		F	1	2FE	987,143	109.0760	1,063,495	975,000	983,059		(1,778)			5.000	4.770	AO	10,292	48,750	05/03/2012	04/15/2019
55608J-AF-5	MACQUARIE GROUP LTD SR UNSECURED		F		1FE	996,000	102.3870	1,023,871	1,000,000	996,812		754			3.000	3.080	JD	2,333	30,000	11/25/2013	12/03/2018
56585A-AG-7	MARATHON PETROLEUM CORP SR UNSECURED			1	2FE	697,487	98.0000	686,002	700,000	697,558		71			3.625	3.660	MS	8,176		09/02/2014	09/15/2024
57629W-BV-1	MASSMUTUAL GLOBAL FUNDIN SR SECURED				1FE	1,994,500	104.1260	2,082,520	2,000,000	1,994,837		337			3.600	3.630	AO	16,400	36,000	04/02/2014	04/09/2024
581557-AG-8	MCKESSON CORP SR UNSECURED			1	2FE	1,604,719	95.5130	1,577,647	1,608,000	1,606,511		538			2.850	2.860	MS	14,979	48,260	03/05/2013	03/15/2023
585055-BL-9	MEDTRONIC INC SR UNSECURED				1FE	2,494,645	101.2670	2,511,502	2,500,000	2,494,858		133			3.150	3.180	MS	3,438	13,750	12/01/2014	03/15/2022
58933Y-AF-2	MERCK & CO INC SR UNSECURED				1FE	1,597,068	99.3050	1,613,810	1,600,000	1,599,068		512			2.800	2.800	MN	12,382	39,300	05/15/2013	05/18/2023
59217G-BF-5	MET LIFE GLOB FUNDING I SECURED				1FE	1,395,038	100.3780	1,397,286	1,400,000	1,396,757		930			2.300	2.320	AO	8,805	18,900	04/07/2014	04/10/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
59217G-AG-4	MET LIFE GLOB FUNDING I SR SECURED				1FE	2,197,090	105.9190	2,301,842	2,200,000	2,198,978		493			3.650	3.660	JD	11,874	74,375	06/07/2011	06/14/2018
609207-AB-1	MONDELEZ INTERNATIONAL SR UNSECURED			1	2FE	1,300,112	104.6260	1,314,869	1,295,000	1,299,924		(188)			4.000	4.010	FA	15,786	10,833	01/09/2014	02/01/2024
61166W-AT-8	MONSANTO CO SR UNSECURED				1FE	998,150	99.6800	996,800	1,000,000	998,277		127			2.750	2.770	JJ	13,750		06/26/2014	07/15/2021
61746B-DR-4	MORGAN STANLEY SR UNSECURED				1FE	1,295,083	99.6310	1,297,939	1,300,000	1,295,790		549			2.375	2.460	JJ	12,262	5,250	07/17/2014	07/23/2019
63254A-AB-4	NATIONAL AUSTRALIA BK LT SR UNSECURED		F		1FE	299,457	103.0310	309,094	300,000	299,756		107			2.750	2.780	MS	2,567	8,250	03/01/2012	03/09/2017
637417-AG-1	NATIONAL RETAIL PROP INC SR UNSECURED			1	2FE	1,506,090	101.9860	1,529,804	1,500,000	1,505,826		(264)			3.900	3.850	JD	2,600	34,288	05/08/2014	06/15/2024
63946B-AB-6	NBCUNIVERSAL MEDIA LLC COMPANY GUARNT				1FE	756,099	101.0220	757,667	750,000	750,586		(1,738)			3.650	3.400	AO	4,639	27,375	06/03/2010	04/30/2015
628783-AR-3	NBTY INC COMPANY ASSETS,			13	4FE	923,934	96.9170	900,309	928,948	926,719		2,030			2.734	2.850	MON	90	32,965	03/28/2013	10/01/2017
666807-BG-6	NORTHROP GRUMMAN CORP SR UNSECURED				2FE	584,118	100.7530	604,519	600,000	586,159		1,352			3.250	3.560	FA	8,125	22,804	07/08/2013	08/01/2023
66989H-AC-2	NOVARTIS CAPITAL CORP COMPANY GUARNT				1FE	761,798	100.7760	755,820	750,000	750,810		(2,545)			2.900	2.550	AO	4,048	21,750	06/03/2010	04/24/2015
N5945L-AK-1	NXP BV COMPANY ASSETS,		F	13	3FE	937,261	98.2500	930,524	947,099	937,608		366			2.735	2.970	MJSD	86	6,963	10/06/2014	01/11/2020
674599-BZ-7	OCCIDENTAL PETROLEUM COR SR UNSECURED				1FE	1,399,160	101.6230	1,422,728	1,400,000	1,399,840		144			2.500	2.510	FA	14,583	35,000	12/13/2010	02/01/2016
68235P-AE-8	ONE GAS INC SR UNSECURED			1	1FE	600,000	104.3750	626,251	600,000	600,000					3.610	3.600	FA	9,025		01/13/2014	02/01/2024
68268N-AH-6	ONEOK PARTNERS LP COMPANY GUARNT			1	2FE	568,244	99.4410	561,846	565,000	566,841		(718)			2.000	1.860	AO	2,825	11,300	12/19/2012	10/01/2017
68389X-AU-9	ORACLE CORP SR UNSECURED			1	1FE	1,832,190	102.2070	1,902,575	1,825,000	1,831,235		(681)			3.400	3.420	JJ	30,345	50,609	06/30/2014	07/08/2024
704549-AK-0	PEABODY ENERGY CORP COMPANY GUARNT				3FE	1,095,125	90.7500	979,500	1,000,000	1,043,884		(17,830)			6.000	4.820	MN	10,442	68,250	04/19/2013	11/15/2018
709629-AK-5	PENTAIR FINANCE SA COMPANY GUARNT		F		2FE	601,674	99.8790	599,275	600,000	601,050		(376)			1.875	1.800	MS	3,313	11,250	12/05/2012	09/15/2017
714264-AF-5	PERNOD-RICARD SA SR UNSECURED		F		2FE	450,587	102.3140	460,416	450,000	450,259		(122)			2.950	2.920	JJ	6,121	13,275	01/18/2012	01/15/2017
71647N-AC-3	PETROBRAS GLOBAL FINANCE COMPANY GUARNT		F		2FE	502,000	95.5150	477,575	500,000	501,399		(601)			2.000	1.790	MN	1,139	5,000	05/20/2014	05/20/2016
71645W-AT-8	PETROBRAS INTL FIN CO COMPANY GUARNT		F		2FE	714,164	98.1300	686,910	700,000	703,665		(3,308)			3.875	3.370	JJ	11,603	27,125	11/17/2011	01/27/2016
71654Q-BJ-0	PETROLEOS MEXICANOS COMPANY GUARNT		F		2FE	716,300	101.2500	708,750	700,000	712,531		(3,301)			3.500	2.960	JJ	11,093	24,800	12/19/2013	07/18/2018
717081-DH-3	PFIZER INC SR UNSECURED				1FE	1,397,669	101.1260	1,415,764	1,400,000	1,398,031		202			3.000	3.010	JD	1,867	42,000	06/13/2013	06/15/2023
718546-AJ-3	PHILLIPS 66 COMPANY GUARNT				2FE	609,449	103.2780	619,670	600,000	605,162		(2,121)			2.950	2.560	MN	2,950	17,700	04/30/2012	05/01/2017
69349L-AK-4	PNC BANK NA SUBORDINATED			1	1FE	398,212	97.7190	390,876	400,000	398,509		167			2.950	3.000	JJ	4,949	11,800	03/25/2013	01/30/2023
73744G-AF-9	POST HOLDINGS INC COMPANY ASSETS,			13	3FE	990,025	99.3440	988,473	995,000	995,000		4,981			3.750	0.090	JD	3,117	18,145	05/28/2014	06/02/2021
74251V-AG-7	PRINCIPAL FINANCIAL GROU COMPANY GUARNT				2FE	1,454,789	100.0790	1,451,159	1,450,000	1,452,822		(950)			1.850	1.780	MN	3,428	26,825	11/20/2012	11/15/2017
744320-BJ-3	PRUDENTIAL FINANCIAL INC SR UNSECURED				2FE	776,280	102.6120	769,590	750,000	753,892		(5,300)			4.750	4.000	MS	10,292	35,625	06/04/2010	09/17/2015
744560-AW-6	PUB SVC ELEC & GAS 1ST MORTGAGE				1FE	748,665	100.7320	755,490	750,000	749,911		264			2.700	2.730	MN	3,375	20,250	05/17/2010	05/01/2015
744482-BL-3	PUB SVC NEW HAMP 1ST MORTGAGE			1	1FE	996,340	103.2670	1,032,672	1,000,000	996,710		332			3.500	3.540	MN	5,833	33,736	11/06/2013	11/01/2023
69368H-AC-7	PVH CORP COMPANY ASSETS,			13	3FE	957,676	99.9270	956,371	957,070	957,579		(325)			2.733	2.750	MON	86	22,584	03/13/2014	02/13/2020
747262-AE-3	QVC INC SR SECURED			1	2FE	107,250	104.7500	104,750	100,000	104,073		(1,293)			7.375	5.790	AO	1,557	7,375	12/23/2011	10/15/2020
21688A-AA-0	RABOBANK NEDERLAND NY SR UNSECURED		F		1FE	497,140	100.7440	503,724	500,000	497,666		526			2.250	2.370	JJ	5,219	5,625	01/07/2014	01/14/2019
75951A-AA-6	RELIANCE STAND LIFE II SR SECURED				1FE	3,510,850	100.4610	3,516,135	3,500,000	3,509,553		(1,297)			2.500	2.430	AO	16,285	43,750	05/08/2014	04/24/2019
767201-AP-1	RIO TINTO FIN USA LTD COMPANY GUARNT		F		1FE	547,084	101.8390	560,118	550,000	548,966		583			2.250	2.360	MS	3,472	12,375	09/26/2011	09/20/2016
772739-AJ-7	ROCK-TENN CO COMPANY GUARNT				2FE	344,016	106.4420	341,681	321,000	340,096		(3,920)			4.450	4.920	MS	4,762	14,285	01/24/2014	03/01/2019
774477-AJ-2	ROCKWOOD SPECIALTIES GRO COMPANY GUARNT			1	3FE	908,000	103.2500	929,250	900,000	905,893		(1,399)			4.625	4.430	AO	8,788	41,625	06/06/2013	10/15/2020
78355H-JW-0	RYDER SYSTEM INC SR UNSECURED			1	2FE	1,703,593	100.1370	1,717,657	1,700,000	1,700,549		(772)			2.550	2.520	JD	13,546	38,888	02/19/2014	06/01/2019
81726J-AD-3	SENSATA TECHNOLOGIES BV COMPANY ASSETS,		F	13	2FE	990,019	99.8500	996,004	997,500	990,304		296			3.500	3.670	JAJO	2,041		10/08/2014	10/14/2021
828807-CM-7	SIMON PROPERTY GROUP LP SR UNSECURED			1	1FE	2,804,812	99.3660	2,863,080	2,850,000	2,812,684		4,574			1.500	1.590	FA	20,549	59,725	01/02/2013	02/01/2018
78440P-AD-0	SK TELECOM CO LTD SR UNSECURED		F		1FE	979,620	99.7820	997,828	1,000,000	984,115		4,426			2.125	2.620	MN	3,542	21,250	02/04/2014	05/01/2018
111013-AL-2	SKY PLC COMPANY GUARNT		F		2FE	298,860	100.6120	301,836	300,000	298,888		28			3.750	3.790	MS	3,281		09/09/2014	09/16/2024
85571N-AB-5	STARZ LLC/STARZ FIN CORP COMPANY GUARNT			1	3FE	208,000	100.7500	201,500	200,000	206,167		(1,833)			5.000	3.780	MS	2,944	10,000	02/18/2014	09/15/2019
857004-AB-1	STATE GRID OVERSEAS INV COMPANY GUARNT		F		1FE	1,004,035	100.4200	1,004,201	1,000,000	1,003,685		(350)			2.750	2.650	MN	4,125	13,750	07/18/2014	05/07/2019
857477-AM-5	STATE STREET CORP SR UNSECURED				1FE	1,097,360	105.0650	1,155,722	1,100,000	1,097,608		223			3.700	3.720	MN	4,635	40,813	11/14/2013	11/20/2023
85771P-AK-8	STATOIL ASA COMPANY GUARNT		F		1FE	399,208	97.1430	388,573	400,000	399,340		65			2.650	2.670	JJ	4,888	12,367	05/08/2013	01/15/2024
865622-BM-5	SUMITOMO MITSUI BANKING COMPANY GUARNT		F		1FE	2,281,218	99.0490	2,370,029	2,275,000	2,280,422		(523)			2.250	2.290	JJ	35,434	62,213	07/08/2014	07/11/2019
86787E-AN-7	SUNTRUST BANK SR UNSECURED			1	2FE	1,195,836	97.5640	1,170,772	1,200,000	1,196,476		396			2.750	2.780	MN	5,500	33,000	04/26/2013	05/01/2023
86960B-AA-0	SVENSKA HANDELSBANKEN AB BANK GUARANTEED		F		1FE	999,910	103.2910	1,032,917	1,000,000	999,997		2			3.125	3.120	JJ	14,670	31,250	07/05/2011	07/12/2016
87089H-AA-1	SWISS RE TREASURY (US) COMPANY GUARNT				1FE	944,530	98.1540	981,542	1,000,000	950,832		5,272			2.875	3.590	JD	1,997	28,750	10/16/2013	12/06/2022
87165B-AC-7	SYNCHRONY FINANCIAL SR UNSECURED			1	2FE	1,023,176	102.1480	1,047,026	1,025,000	1,023,261		86			3.750	3.770	FA	14,521		08/06/2014	08/15/2021
878742-AX-3	TECK RESOURCES LIMITED COMPANY GUARNT		A		2FE	499,652	97.0090	485,050	500,000	499,797		62			2.500	2.510	FA	5,208	12,500	08/01/2012	02/01/2018
881609-AY-7	TESORO CORP COMPANY GUARNT			1	3FE	306,750	103.2500	309,750	300,000	303,963		(1,373)			4.250	3.720	AO	3,188	12,750	11/20/2012	10/01/2017
883203-BT-7	TEXTRON INC SR UNSECURED				2FE	1,497,540	102.6580	1,539,879	1,500,000	1,497,869		329			3.650	3.670	MS	18,250	32,090	01/23/2014	03/01/2021
883556-BB-7	THERMO FISHER SCIENTIFIC SR UNSECURED				2FE	3,307,457	99.2130	3,400,561	3,300,000	3,302,738		(1,482)			1.850	1.670	JJ	41,250	78,671	08/29/2012	01/15/2018
887317-AJ-4	TIME WARNER INC COMPANY GUARNT				2FE	749,108	101.3970	760,481	750,000	749,910		163			3.150	3.170	JJ	10,894	23,625	07/07/2010	07/15/2015
887389-AH-7	TIMKEN CO SR UNSECURED			1	2FE	989,010	99.8440	998,449	1,000,000	989,346		336			3.875	4.000	MS	14,101		08/13/2014	09/01/2024
89153V-AL-3	TOTAL CAPITAL INTL SA COMPANY GUARNT		F		1FE	2,697,358	103.6110	2,796,087	2,700,000	2,697,530		267			3.750	3.830	AO	40,891	88,436	01/08/2014	04/10/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
89233P-5E-2	TOYOTA MOTOR CREDIT CORP SR UNSECURED				1FE	149,222	101.8130	152,720	150,000	149,727		155			2.000	2.100	MS	883	3,000	09/08/2011	09/15/2016
89352H-AK-5	TRANS-CANADA PIPELINES SR UNSECURED		A	1	1FE	1,643,447	100.1150	1,658,624	1,650,000	1,644,880		645			3.750	3.820	AO	9,156	60,094	10/02/2013	10/16/2023
89364M-AX-2	TRANSDIGM INC COMPANY ASSETS,			13	3FE	578,665	98.0710	566,805	577,954	577,954		(644)			3.255	2.610	MJSD	60	21,974	12/11/2012	02/28/2020
89378T-AB-9	TRANSNET SOC LTD SR UNSECURED		F		2FE	506,630	102.6720	513,361	500,000	501,806		(1,562)			4.500	4.160	FA	8,813	22,500	01/19/2012	02/10/2016
BL1291-45-1	TRONOX PIGMENTS BV COMPANY ASSETS,		F	13	3FE	391,769	98.1670	386,129	393,339	393,342		1,570			4.000	4.030	MJSD	44	12,146	03/13/2013	03/19/2020
87264M-AJ-8	TRW AUTOMOTIVE INC COMPANY GUARNT				2FE	202,750	100.5000	201,000	200,000	202,210		(307)			4.500	4.290	MS	3,000	9,000	03/04/2013	03/01/2021
872882-AC-9	TSMC GLOBAL LTD COMPANY GUARNT		F		1FE	699,531	98.1520	687,064	700,000	699,694		91			1.625	1.630	AO	2,781	11,375	03/27/2013	04/03/2018
87305Q-CE-9	TTX CO SR UNSECURED				1FE	899,991	105.6510	950,859	900,000	899,999		4			4.125	4.120	AO	9,281	37,847	09/19/2013	10/01/2023
902133-AR-8	TYCO ELECTRONICS GROUP S COMPANY GUARNT		F	1	1FE	1,508,310	101.9300	1,528,958	1,500,000	1,508,035		(275)			3.450	3.380	FA	21,706		08/04/2014	08/01/2024
911365-AY-0	UNITED RENTALS NORTH AM SECURED			1	3FE	311,250	104.2500	312,750	300,000	307,522		(2,722)			5.750	4.690	JJ	7,954	17,250	06/25/2013	07/15/2018
913017-BU-2	UNITED TECHNOLOGIES CORP SR UNSECURED				1FE	124,893	101.3070	126,634	125,000	124,948		21			1.800	1.810	JD	188	2,250	05/24/2012	06/01/2017
91324P-CC-4	UNITEDHEALTH GROUP INC SR UNSECURED				1FE	2,167,516	99.3550	2,185,821	2,200,000	2,172,034		2,903			2.875	3.040	MS	18,624	63,250	07/01/2013	03/15/2023
91159H-HG-8	US BANCORP SR UNSECURED			1	1FE	1,398,488	105.1220	1,471,708	1,400,000	1,398,605		117			3.700	3.710	JJ	21,727	25,900	01/27/2014	01/30/2024
92343V-CC-6	VERIZON COMMUNICATIONS SR UNSECURED				2FE	2,021,576	102.2040	2,151,825	2,025,000	2,021,919		274			3.450	3.450	MS	25,576	68,556	03/10/2014	03/15/2021
92553P-AM-4	VIACOM INC SR UNSECURED			1	2FE	1,308,003	96.8330	1,312,225	1,300,000	1,304,543		(1,349)			3.125	3.000	JD	1,528	34,375	04/03/2013	06/15/2022
G9368P-AP-9	VIRGIN MEDIA INVESTMENT HLD COMPANY ASSE		E	13	3FE	993,438	98.0610	980,610	1,000,000	995,380		1,732			2.978	3.000	JAJO	6,563	9,455	10/06/2014	06/07/2020
931142-DH-3	WAL-MART STORES INC SR UNSECURED			1	1FE	928,273	98.5000	922,132	921,000	921,046		(1,646)			2.550	2.570	AO	6,315	25,829	04/04/2013	04/11/2023
94106L-AX-7	WASTE MANAGEMENT INC COMPANY GUARNT				2FE	301,837	102.2970	306,892	300,000	300,642		(373)			2.600	2.460	MS	2,600	7,800	08/29/2011	09/01/2016
961214-BP-7	WESTPAC BANKING CORP SR UNSECURED		F		1FE	1,002,147	102.1260	1,022,926	1,005,000	1,004,618		572			3.000	3.020	JD	7,103	30,150	12/02/2010	12/09/2015
966387-AG-7	WHITING PETROLEUM CORP COMPANY GUARNT			1	3FE	897,525	93.5000	819,060	876,000	893,360		(3,865)			5.000	4.440	MS	12,897	44,165	12/16/2013	03/15/2019
97381H-AN-7	WINDSTREAM CORP COMPANY ASSETS,			13	3FE	196,000	98.6670	193,387	196,000	196,000					3.500	3.500	MON	286	6,958	01/10/2013	01/23/2020
92936M-AC-1	WPP FINANCE 2010 COMPANY GUARNT		F		2FE	895,626	101.6810	915,133	900,000	896,295		409			3.625	3.680	MS	10,331	32,625	06/14/2013	09/07/2022
98212B-AC-7	WPX ENERGY INC SR UNSECURED				3FE	792,713	101.0000	808,000	800,000	796,520		1,566			5.250	5.470	JJ	19,367	42,000	04/05/2012	01/15/2017
92938K-AD-1	WR GRACE & CO-CONN COMPANY ASSETS,			1	3FE	991,250	100.0000	993,105	1,000,000	991,305		56			0.000	0.140	MON			12/09/2014	02/03/2021
984121-CF-8	XEROX CORPORATION SR UNSECURED				2FE	2,257,431	102.7500	2,311,895	2,250,000	2,253,698		(1,611)			2.950	2.870	MS	19,544	66,375	07/13/2012	03/15/2017
98978V-AG-8	ZOETIS INC SR UNSECURED				2FE	499,757	99.1000	495,501	500,000	499,826		56			1.875	1.880	FA	3,906	9,375	11/04/2013	02/01/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						248,636,984	XXX	251,964,816	248,750,687	248,295,327		(91,870)			XXX	XXX	XXX	2,027,579	6,213,437	XXX	XXX
004375-ED-9	ACCR 2005-3 A1 FLT,STEP,IRC			2	1FM	142,944	99.6200	153,091	153,674	145,758		6,142			0.409	12.630	MON	12	615	05/02/2012	09/25/2035
225470-TY-9	CSMC 2006-CF1 A1 FLT,STEP,IRC,AS			2	1FM	63,556	99.5720	63,924	64,198	63,609		420			0.479	1.910	MON	6	303	12/07/2012	11/25/2035
46626L-EJ-5	JPMAC 2005-OPT2 A3 FLT,STEP,IRC			2	1FM	6,553	99.9620	6,969	6,971	6,748		357			0.409	17.000	MON	1	28	07/06/2011	12/25/2035
57643L-JF-4	MABS 2005-HE1 M2 MEZ,FLT,STEP			2	1FM	125,217	99.9540	126,424	126,482	125,506		821			0.844	2.610	MON	21	1,062	01/08/2013	05/25/2035
68383N-AE-3	OPMAC 2005-1 A4 FLT,STEP,IRC			2	1FM	4,008	100.0150	4,192	4,191	4,008		683			0.569	2.710	MON		25	03/08/2012	02/25/2035
76110H-RV-3	RALI 2004-QS4 A1 SEQ,AS			2	1FM	46,312	101.5450	45,686	44,991	46,312		(1,038)			4.350	2.590	MON	163	1,957	04/02/2012	03/25/2034
759950-CT-3	RAMC 2004-2 AF4 STEP,AFC,AS			23	1FM	107,425	101.3880	107,241	105,772	106,638		(645)			5.392	4.760	MON	475	5,208	07/26/2011	07/25/2034
81375W-JE-7	SABR 2006-OP1 A2C FLT,STEP			2	1FM	341,373	98.5200	352,747	358,044	350,409		4,099			0.469	3.640	MON	33	1,651	05/16/2012	10/25/2035
86358E-LS-3	SAIL 2004-8 A8 FLT,STEP,IRC			2	1FM	183,779	98.7950	185,269	187,529	184,457		401			1.169	1.370	MON	43	2,196	04/11/2013	09/25/2034
86358E-TF-3	SAIL 2005-5 M1 MEZ,FLT,STEP,IRC			2	1FM	64,813	100.0550	78,605	78,561	76,890		1,283			0.799	4.160	MON	12	625	11/16/2011	06/25/2035
81745F-AA-4	SEMT 2012-3 A1 CSTR,AFC			23	1FM	59,744	101.5540	59,014	58,110	59,459		(281)			3.500	3.060	MON	169	2,034	06/25/2012	07/25/2042
81744N-AA-8	SEMT 2012-6 A1 CSTR,AFC			23	1FM	313,003	97.3290	298,097	306,275	312,367		(945)			2.500	2.040	MON	638	7,656	11/16/2012	12/25/2042
85171V-AA-3	SLFMT 2012-1A A AFC,SEQ			23	1FM	69,230	101.4890	70,262	69,230	69,230		(13)			2.667	2.480	MON	154	1,846	04/11/2012	09/25/2057
85171W-AA-1	SLFMT 2012-2A A AFC,SEQ			23	1FM	182,923	101.3400	185,396	182,943	182,954		(60)			2.220	2.100	MON	338	4,061	07/31/2012	10/25/2057
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,710,880	XXX	1,736,917	1,746,971	1,734,345		11,224			XXX	XXX	XXX	2,065	29,267	XXX	XXX
126191-AA-3	CMM 2012-9W57 A SEQUENTIAL PAYER			2	1FM	204,563	101.9360	203,873	200,000	202,021		(994)			2.364	1.870	MON	328	4,729	05/07/2012	02/10/2029
22545M-AD-9	CSMC 2006-C4 A3 SEQUENTIAL PAYER			2	1FM	340,072	105.2520	327,206	310,878	323,224		(7,478)			5.467	0.710	MON	1,416	17,074	06/04/2012	09/15/2039
233050-AN-3	DBUBS 2011-LC1A A1 SEQUENTIAL PAYER			2	1FM	587,698	102.4470	594,191	579,998	583,149		(1,471)			3.742	3.230	MON	1,809	21,704	07/19/2011	11/10/2046
36192L-AA-3	GSMS 2012-SHOP A SEQUENTIAL PAYER			2	1FM	102,000	102.5090	102,509	100,000	101,318		(294)			2.933	2.620	MON	244	2,933	07/23/2012	06/05/2031
90269C-AB-6	UBSBB 2012-C2 A2 SEQUENTIAL PAYER			2	1FM	101,998	101.2130	101,213	100,000	100,986		(420)			2.113	1.680	MON	176	2,113	06/28/2012	05/10/2063
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,336,331	XXX	1,328,992	1,290,876	1,310,698		(10,657)			XXX	XXX	XXX	3,973	48,553	XXX	XXX
05377R-AL-8	AESOP 2010-5A A SEQUENTIAL PAYER			2	1FE	1,133,563	102.2940	1,145,696	1,120,000	1,127,529		(3,308)			3.150	2.550	MON	1,078	35,280	02/27/2013	03/20/2017
05377R-AZ-7	AESOP 2012-2A A SEQUENTIAL PAYER			2	1FE	129,341	102.5580	128,198	125,000	127,516		(722)			2.802	1.630	MON	107	3,503	06/15/2012	05/20/2018
03064T-AD-5	AMCAR 2011-5 B SUBORDINATED BOND			2	1FE	137,351	100.1960	137,639	137,369	137,386		(32)			2.450	2.450	MON	215	3,366	10/26/2011	12/08/2016
03063X-AE-5	AMCAR 2012-4 B SUBORDINATED BOND			2	1FE	848,210	100.3120	852,655	850,000	849,146		621			1.310	1.380	MON	711	11,135	06/26/2013	11/08/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
03064J-AC-9	AMCAR 2013-2 A3 SEQUENTIAL PAYER			2	1FE	799,188	100.0170	800,137	800,000	799,581		378			0.650	0.690	MON	332	5,200	12/11/2013	12/08/2017
02005A-CS-5	AMOT 2012-4 A SEQUENTIAL PAYER			2	1FE	1,113,137	99.6470	1,096,100	1,100,000	1,107,306		(2,772)			1.720	1.210	MON	829	18,914	11/29/2012	07/15/2019
02005A-CW-6	AMOT 2012-5 A SEQUENTIAL PAYER			2	1FE	704,469	99.2440	694,711	700,000	703,253		(672)			1.540	1.340	MON	479	10,780	02/25/2013	09/15/2019
126802-BV-8	CABMT 2011-4A A1 SOFT BULLET MATURITY			2	1FE	205,266	101.4350	202,871	200,000	203,898		(871)			1.900	1.490	MON	169	3,800	06/06/2013	10/15/2019
14041N-DX-6	COMET 2007-A7 A7 SEQ,SB			2	1FE	789,031	111.2570	778,802	700,000	785,215		(3,817)			5.750	3.660	MON	1,789	6,708	10/14/2014	07/15/2020
29366A-AA-2	ELL 2011-A A1 SEQUENTIAL PAYER			2	1FE	503,878	100.5220	499,835	497,238	502,659		(1,384)			2.040	1.710	JD	845	6,622	07/31/2014	09/01/2023
34528Q-AS-3	FORDF 2010-3 B SUB,SB			2	1FE	268,848	100.4960	251,241	250,000	250,658		(5,451)			4.640	2.480	MON	516	11,600	09/29/2011	02/15/2017
34528Q-BQ-6	FORDF 2012-2 B SUBORDINATED BOND			2	1FE	305,391	101.7840	305,354	300,000	303,312		(1,638)			2.320	1.780	MON	309	6,960	09/20/2013	01/15/2019
34528Q-BY-9	FORDF 2012-5 A SEQUENTIAL PAYER			2	1FE	201,875	99.4520	198,905	200,000	201,022		(380)			1.490	1.300	MON	132	2,980	10/02/2012	09/15/2019
42805R-AV-1	HERTZ 2009-2A A2 SEQUENTIAL PAYER			2	1FE	53,492	100.5590	50,280	50,000	50,000		(2,196)			5.290	5.280	MON	44	2,682	05/28/2013	03/25/2016
42805R-AZ-2	HERTZ 2010-1A A2 SEQUENTIAL PAYER			2	1FE	529,770	102.5960	512,985	500,000	518,504		(8,409)			3.740	0.450	MON	312	19,075	10/08/2013	02/25/2017
42805R-BL-2	HERTZ 2013-1A A1 SEQUENTIAL PAYER			2	1FE	232,679	99.7710	232,468	233,000	232,795		74			1.120	1.180	MON	43	2,784	05/28/2013	08/25/2017
80282V-AD-4	SDART 2012-2 B SUBORDINATED BOND			2	1FE	68,351	100.0540	67,753	67,716	67,821		(787)			2.090	1.390	MON	63	1,415	09/03/2013	08/15/2016
80281C-AE-5	SDART 2013-5 B SUBORDINATED BOND			2	1FE	799,837	100.3190	802,558	800,000	799,905		62			1.550	1.550	MON	551	12,400	11/14/2013	10/15/2018
83149U-AB-7	SLMA 2011-B A2 SEQUENTIAL PA			2	1FE	538,109	104.8320	524,162	500,000	515,297		(11,485)			3.740	1.530	MON	831	18,700	05/21/2013	02/15/2029
78446V-AB-5	SLMA 2012-A A2 SEQUENTIAL PA			2	1FE	154,881	105.1240	157,687	150,000	154,727		(56)			3.830	3.430	MON	255	5,745	07/03/2012	01/17/2045
82651N-AA-7	SRFC 2010-3A A SEQUENTIAL PAYER			2	1FE	123,950	101.2770	125,546	123,962	123,980		(104)			3.510	3.490	MON	133	4,351	10/14/2010	11/20/2025
981464-CJ-7	WFNMT 2010-A A SEQ,SB			2	1FE	727,918	101.5140	710,604	700,000	710,348		(17,570)			3.960	0.730	MON	1,232	20,790	03/31/2014	04/15/2019
981464-CS-7	WFNMT 2011-B A SEQ,SB			2	1FE	299,911	102.2450	306,738	300,000	299,971		18			2.450	2.450	MON	327	7,350	11/03/2011	08/17/2020
981464-DX-5	WFNMT 2013-B A SOFT BULLET MATURITY			2	1FE	99,999	99.8550	99,856	100,000	100,000					0.910	0.910	MON	40	910	05/14/2013	03/16/2020
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						10,768,445	XXX	10,682,781	10,504,285	10,671,829		(60,501)			XXX	XXX	XXX	11,342	223,050	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						262,452,640	XXX	265,713,506	262,292,819	262,012,199		(151,804)			XXX	XXX	XXX	2,044,959	6,514,307	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						423,220,819	XXX	426,417,365	422,835,687	422,640,812	(25,025)	(291,592)			XXX	XXX	XXX	2,333,335	6,605,950	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						26,816,885	XXX	26,709,655	25,812,097	26,820,119		(114,878)			XXX	XXX	XXX	66,258	570,081	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,336,331	XXX	1,328,992	1,290,876	1,310,698		(10,657)			XXX	XXX	XXX	3,973	48,553	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						10,768,445	XXX	10,682,781	10,504,285	10,671,829		(60,501)			XXX	XXX	XXX	11,342	223,050	XXX	XXX
8399999 - Total Bonds						462,142,480	XXX	465,138,793	460,442,945	461,443,458	(25,025)	(477,628)			XXX	XXX	XXX	2,414,908	7,447,634	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
153527-20-5				1,891.000	18,059	9.550	18,059	24,810				5,295		5,295		L	06/28/2013
682430-10-6	1-800-FLOWERS.COM INC			1,264.000	10,415	8.240	10,415	12,343				3,577		3,577		L	06/30/2003
336901-10-3	1ST SOURCE CORP			810.000	27,791	34.310	27,791	14,691		575		1,920		1,920		L	12/17/2002
90214J-10-1	2U INC	LS		462.000	9,083	19.660	9,083	7,145				1,938		1,938		L	06/27/2014
88554D-20-5	3D SYSTEMS CORP	LS		4,845.000	159,255	32.870	159,255	105,045				(282,996)		(282,996)		L	06/27/2014
88579Y-10-1	3M CO			28,100.000	4,617,392	164.320	4,617,392	1,232,801		96,102		676,367		676,367		L	12/15/2003
282914-10-0	8X8 INC			3,853.000	35,293	9.160	35,293	18,541				(2,083)		(2,083)		L	06/27/2014
002121-10-1	A10 NETWORKS INC			527.000	2,298	4.360	2,298	6,549				(4,251)		(4,251)		L	06/27/2014
000360-20-6	AAON INC			1,914.000	42,854	22.390	42,854	7,089		338		2,086		2,086		L	07/17/2014
000361-10-5	AAR CORP			1,829.000	50,810	27.780	50,810	23,192		549		(421)		(421)		L	10/14/2003
002535-30-0	AARON RENTS INC			2,942.000	89,937	30.570	89,937	26,864	68	247		3,442		3,442		L	06/28/2013
002567-10-5	ABAXIS INC			1,018.000	57,853	56.830	57,853	19,642		305		17,113		17,113		L	06/25/2004
002824-10-0	ABBOTT LABORATORIES			64,641.000	2,910,138	45.020	2,910,138	877,381		56,884		432,448		432,448		L	10/19/2009
00287Y-10-9	ABBVIE INC			68,661.000	4,493,176	65.440	4,493,176	1,013,275		113,977		867,188		867,188		L	01/02/2013
G00349-10-3	ABENGOA YIELD PLC		F	1,364.000	37,264	27.320	37,264	48,526		404		(11,261)		(11,261)		L	09/30/2014
002896-20-7	ABERCROMBIE & FITCH CO	LS		3,193.000	91,448	28.640	91,448	61,368		2,554		(13,634)		(13,634)		L	06/30/2006
003654-10-0	ABIOMED INC			1,811.000	68,927	38.060	68,927	28,566				20,501		20,501		L	06/27/2008
000957-10-0	ABM INDUSTRIES INC			2,600.000	74,490	28.650	74,490	33,142	416	1,612		156		156		L	12/17/2002
003830-10-6	ABRAXAS PETROLEUM CORP	LS		4,200.000	12,348	2.940	12,348	12,839				(1,428)		(1,428)		L	06/24/2011
003881-30-7	ACACIA RESEARCH - ACACIA TECHN	LS		2,247.000	38,064	16.940	38,064	33,492		1,124		5,393		5,393		L	06/22/2012
00404A-10-9	ACADIA HEALTHCARE CO INC			1,625.000	99,466	61.210	99,466	35,344				22,555		22,555		L	06/28/2013
004225-10-8	ACADIA PHARMACEUTICALS INC	LS		3,490.000	110,808	31.750	110,808	64,453				24,280		24,280		L	06/27/2014
004239-10-9	ACADIA REALTY TRUST			130,989.000	4,195,578	32.030	4,195,578	2,918,179	70,734	117,455		924,658		924,658		L	06/20/2014
00430H-10-2	ACCELERATE DIAGNOSTICS			988.000	18,957	19.187	18,957	16,875				(212)		(212)		L	06/27/2014
00434H-10-8	ACCELERON PHARMA INC	LS		716.000	27,895	38.960	27,895	24,673				3,222		3,222		L	06/27/2014
G1151C-10-1	ACCENTURE PLC		R	27,301.000	2,438,252	89.310	2,438,252	1,129,217		53,237		193,564		193,564		L	07/29/2011
00081T-10-8	ACCO BRANDS CORP			5,555.000	50,051	9.010	50,051	52,078				12,721		12,721		L	05/01/2012
004397-10-5	ACCURAY INC	LS		3,073.000	23,201	7.550	23,201	56,989				(3,565)		(3,565)		L	06/14/2011
00439T-20-6	ACCURIDE CORP			2,045.000	8,875	4.340	8,875	24,349				1,247		1,247		L	06/24/2011
H0023R-10-5	ACE LTD		F	14,409.000	1,655,306	114.880	1,655,306	766,318	9,536	36,887		163,542		163,542		L	06/25/2010
00444T-10-0	ACELRX PHARMACEUTICALS	LS		961.000	6,468	6.730	6,468	8,905				(4,401)		(4,401)		L	06/28/2013
004446-10-0	ACETO CORP			1,483.000	32,181	21.700	32,181	10,060		356		(4,909)		(4,909)		L	06/27/2008
00448Q-20-1	ACHILLION PHARMACEUTICALS	LS		4,428.000	54,243	12.250	54,243	34,325				39,542		39,542		L	06/28/2013
004498-10-1	ACI WORLDWIDE INC			5,487.000	110,673	20.170	110,673	37,512				(8,212)		(8,212)		L	07/11/2014
00484M-10-6	ACORDA THERAPEUTICS INC			1,860.000	76,018	40.870	76,018	46,693				21,706		21,706		L	06/10/2009
G0083B-10-8	ACTAVIS PLC			10,987.000	2,828,164	257.410	2,828,164	1,308,279				789,238		789,238		L	06/27/2014
00507W-10-7	ACTINIUM PHARMACEUTICALS INC			877.000	5,166	5.890	5,166	6,067				(902)		(902)		L	06/27/2014
00507V-10-9	ACTIVISION BLIZZARD INC			21,863.000	440,539	20.150	440,539	292,055		2,310		8,616		8,616		L	06/27/2014
005094-10-7	ACTUA CORP			1,945.000	35,924	18.470	35,924	15,258				(311)		(311)		L	06/25/2004
00508X-20-3	ACTUANT CORP			2,508.000	68,318	27.240	68,318	41,846		100		(23,575)		(23,575)		L	06/28/2013
00508B-10-2	ACTUATE CORP			2,448.000	16,157	6.600	16,157	9,874				(2,717)		(2,717)		L	06/30/2006
00508Y-10-2	ACUITY BRANDS INC			1,904.000	266,693	140.070	266,693	50,810		990		58,548		58,548		L	12/17/2002
005125-10-9	ACXIOM CORP			3,414.000	69,202	20.270	69,202	74,737				(51,016)		(51,016)		L	06/27/2014
006351-30-8	ADAMS RESOURCES & ENERGY			99.000	4,945	49.950	4,945	6,818		87		(1,836)		(1,836)		L	06/28/2013
006739-10-6	ADDUS HOMECARE CORP			255.000	6,189	24.270	6,189	5,032				464		464		L	06/28/2013
00724F-10-1	ADOBE SYSTEMS INC			21,368.000	1,553,454	72.700	1,553,454	386,452				273,938		273,938		L	06/24/2005
00101J-10-6	ADT CORP	LS		7,582.000	274,696	36.230	274,696	177,892		6,066		(32,148)		(32,148)		L	10/01/2012
00738A-10-6	ADTRAN INC			1,804.000	39,327	21.800	39,327	57,730		649		(9,399)		(9,399)		L	06/25/2004
00751Y-10-6	ADVANCE AUTO PARTS INC			3,092.000	492,494	159.280	492,494	93,569	186	742		150,271		150,271		L	06/26/2009
00790R-10-4	ADVANCED DRAINAGE SYSTEMS INC			880.000	20,222	22.980	20,222	18,433	35			1,790		1,790		L	09/30/2014
00770C-10-1	ADVANCED EMISSIONS SOLUTIONS			856.000	19,508	22.790	19,508	11,317				(3,702)		(3,702)		L	03/17/2014
007973-10-0	ADVANCED ENERGY INDUSTRIES INC			1,955.000	46,334	23.700	46,334	41,087				1,642		1,642		L	06/24/2011
007903-10-7	ADVANCED MICRO DEVICES INC	LS		27,659.000	73,850	2.670	73,850	467,212				(33,191)		(33,191)		L	06/28/2013
007974-10-8	ADVENT SOFTWARE INC			2,284.000	69,982	30.640	69,982	39,447	297	500		(8,261)		(8,261)		L	06/27/2014

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
00762W-10-7	ADVISORY BOARD CO/THE			1,661.000	81,356	48.980	81,356	42,053				(24,400)		(24,400)		L	06/22/2012
00766T-10-0	AECOM TECHNOLOGY CORP			6,576.000	199,713	30.370	199,713	117,593				81,017		81,017		L	10/15/2014
00767E-10-2	AEGERION PHARMACEUTICALS INC	LS		1,318.000	27,599	20.940	27,599	32,384				(65,926)		(65,926)		L	06/28/2013
00770F-10-4	AEGION CORP			1,808.000	33,647	18.610	33,647	34,682				(5,930)		(5,930)		L	06/26/2009
001031-10-3	AEP INDUSTRIES INC			226.000	13,142	58.150	13,142	7,551				1,202		1,202		L	06/30/2006
00771V-10-8	AERIE PHARMACEUTICALS INC			456.000	13,311	29.190	13,311	12,117				1,194		1,194		L	06/27/2014
007865-10-8	AEROPOSTALE INC			3,935.000	9,129	2.320	9,129	57,430				(26,640)		(26,640)		L	06/22/2012
008073-10-8	AEROVIRONMENT INC			831.000	22,645	27.250	22,645	21,669				(1,562)		(1,562)		L	06/22/2012
00130H-10-5	AES CORP/THE			28,400.000	391,068	13.770	391,068	613,502	723	4,957		(21,016)		(21,016)		L	03/10/2005
00817Y-10-8	AETNA INC			15,263.000	1,355,813	88.830	1,355,813	161,838		13,737		308,923		308,923		L	05/07/2013
008252-10-8	AFFILIATED MANAGERS GROUP INC			2,314.000	491,123	212.240	491,123	127,606				(10,737)		(10,737)		L	06/24/2011
00826T-10-8	AFFYMETRIX INC	LS		3,307.000	32,640	9.870	32,640	115,519				4,299		4,299		L	06/25/2004
001055-10-2	AFLAC INC			19,367.000	1,183,130	61.090	1,183,130	368,105		29,051		(110,586)		(110,586)		L	11/26/2003
001228-10-5	AG MORTGAGE INVESTMENT TRUST			755.000	14,020	18.570	14,020	15,895	453	1,812		2,212		2,212		L	06/22/2012
001084-10-2	AGCO CORP	LS		3,786.000	171,127	45.200	171,127	54,157		1,666		(52,966)		(52,966)		L	06/24/2011
00847G-70-5	AGENUS INC			2,830.000	11,235	3.970	11,235	9,619				1,616		1,616		L	06/27/2014
00846U-10-1	AGILENT TECHNOLOGIES INC			14,713.000	602,350	40.940	602,350	404,063		7,768		650		650		L	12/15/2003
00847J-10-5	AGILYSYS INC			1,059.000	13,333	12.590	13,333	15,487				(1,408)		(1,408)		L	12/17/2002
00847X-10-4	AGIOS PHARMACEUTICALS INC	LS		590.000	66,104	112.040	66,104	20,438				47,145		47,145		L	06/27/2014
001204-10-6	AGL RESOURCES INC			5,260.000	286,723	54.510	286,723	117,141		10,310		38,293		38,293		L	12/12/2011
008492-10-0	AGREE REALTY CORP			32,175.000	1,000,321	31.090	1,000,321	800,514	14,479	54,698		66,602		66,602		L	03/04/2013
001282-10-2	AH BELO CORP A			835.000	8,667	10.380	8,667	9,113	1,879	426		(553)		(553)		L	06/27/2014
00912X-30-2	AIR LEASE CORP			4,494.000	154,189	34.310	154,189	109,806	180	430		5,938		5,938		L	06/27/2014
009128-30-7	AIR METHODS CORP			1,872.000	82,424	44.030	82,424	25,898				(26,770)		(26,770)		L	06/22/2012
009158-10-6	AIR PRODUCTS & CHEMICALS INC			9,134.000	1,317,397	144.230	1,317,397	330,600	7,033	27,585		296,398		296,398		L	10/30/2003
00922R-10-5	AIR TRANSPORT SERVICES GROUP I			2,669.000	22,847	8.560	22,847	11,818				1,254		1,254		L	06/24/2011
G0129K-10-4	AIRCASTLE LTD		R	2,801.000	59,857	21.370	59,857	71,635		2,297		6,190		6,190		L	06/27/2008
009363-10-2	AIRGAS INC			3,280.000	377,790	115.180	377,790	120,531		6,549		11,744		11,744		L	06/27/2014
001547-10-8	AK STEEL HOLDING CORP	LS		5,809.000	34,505	5.940	34,505	90,301				(13,128)		(13,128)		L	06/26/2009
00971T-10-1	AKAMAI TECHNOLOGIES INC			7,535.000	474,404	62.960	474,404	311,606				118,902		118,902		L	09/30/2010
00972D-10-5	AKEBIA THERAPEUTICS INC	LS		353.000	4,109	11.640	4,109	10,089				(5,980)		(5,980)		L	06/27/2014
009728-10-6	AKORN INC			2,860.000	103,532	36.200	103,532	11,364				33,090		33,090		L	06/30/2006
011311-10-7	ALAMO GROUP INC			374.000	18,117	48.440	18,117	7,739		105		(4,582)		(4,582)		L	06/27/2008
011659-10-9	ALASKA AIR GROUP INC			5,896.000	352,345	59.760	352,345	53,701		2,948		136,050		136,050		L	07/10/2014
012348-10-8	ALBANY INTERNATIONAL CORP			1,351.000	51,324	37.990	51,324	30,238	216	838		2,783		2,783		L	12/17/2002
012423-10-9	ALBANY MOLECULAR RESEARCH INC	LS		1,060.000	17,257	16.280	17,257	12,577				6,572		6,572		L	06/28/2013
012653-10-1	ALBEMARLE CORP			3,438.000	206,727	60.130	206,727	59,918	945	3,661		(11,208)		(11,208)		L	06/27/2008
013817-10-1	ALCOA INC			51,724.000	816,722	15.790	816,722	1,148,889		6,085		255,416		255,416		L	04/30/2014
014339-10-5	ALDER BIOPHARMACEUTICALS INC			367.000	10,676	29.090	10,676	6,865				3,811		3,811		L	06/27/2014
01449J-10-5	ALERE INC			3,513.000	133,494	38.000	133,494	164,970				6,323		6,323		L	06/27/2008
014491-10-4	ALEXANDER & BALDWIN INC			2,153.000	84,527	39.260	84,527	20,741		352		(5,069)		(5,069)		L	06/27/2014
014752-10-9	ALEXANDER'S INC			4,653.000	2,034,199	437.180	2,034,199	1,810,459		60,489		498,709		498,709		L	03/08/2013
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIE			135,607.000	12,033,765	88.740	12,033,765	9,878,388	100,349	378,447		3,377,776		3,377,776		L	01/23/2014
015351-10-9	ALEXION PHARMACEUTICALS INC			8,476.000	1,568,314	185.030	1,568,314	102,355				439,591		439,591		L	06/27/2014
016230-10-4	ALICO INC			136.000	6,804	50.030	6,804	3,989	8	49		1,518		1,518		L	12/17/2002
016255-10-1	ALIGN TECHNOLOGY INC			3,602.000	201,388	55.910	201,388	47,305				(4,374)		(4,374)		L	06/27/2014
016259-10-3	ALIMERA SCIENCES INC			818.000	4,532	5.540	4,532	3,990				679		679		L	06/28/2013
G01767-10-5	ALKERMES PLC		F	6,379.000	373,554	58.560	373,554	133,006				109,421		109,421		L	06/27/2014
017175-10-0	ALLEGHANY CORP			722.000	334,647	463.500	334,647	230,748				45,876		45,876		L	06/22/2012
01741R-10-2	ALLEGHENY TECHNOLOGIES INC			4,793.000	166,653	34.770	166,653	115,763		3,451		(4,122)		(4,122)		L	05/10/2011
01748X-10-2	ALLEGIANT TRAVEL CO			482.000	72,459	150.330	72,459	39,950	1,205	1,085		21,637		21,637		L	06/28/2013
G0176J-10-9	ALLEGION PLC W/I			4,471.000	247,962	55.460	247,962	102,830		1,431		50,388		50,388		L	12/02/2013
018490-10-2	ALLERGAN INC/UNITED STATES			12,879.000	2,737,947	212.590	2,737,947	317,854		2,576		1,307,347		1,307,347		L	06/24/2005
018522-30-0	ALLETE INC			1,847.000	101,844	55.140	101,844	73,440		3,620		9,715		9,715		L	06/22/2012

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
018581-10-8	ALLIANCE DATA SYSTEMS CORP			2,525.000	722,276	286.050	722,276	176,941				53,281		53,281		L	12/08/2014
018680-30-6	ALLIANCE FIBER OPTIC PRODUCT			548.000	7,951	14.510	7,951	5,481		82		(296)		(296)		L	06/28/2013
018606-30-1	ALLIANCE IMAGING INC			253.000	5,310	20.990	5,310	3,955				(949)		(949)		L	06/28/2013
018772-10-3	ALLIANCE ONE INTERNATIONAL INC			3,943.000	6,230	1.580	6,230	29,290				(5,796)		(5,796)		L	12/17/2002
018802-10-8	ALLIANT ENERGY CORP			4,814.000	319,746	66.420	319,746	138,381		9,821		71,343		71,343		L	06/28/2013
018804-10-4	ALLIANT TECHSYSTEMS INC			1,338.000	155,543	116.250	155,543	54,695		1,713		(7,265)		(7,265)		L	06/22/2012
H01531-10-4	ALLIED WORLD ASSURANCE CO		F	4,268.000	161,843	37.920	161,843	71,777	960	3,343		1,352		1,352		L	05/23/2014
01973R-10-1	ALLISON TRANSMISSION HOLDING			5,956.000	201,908	33.900	201,908	171,405		1,988		23,328		23,328		L	06/27/2014
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION			8,310.000	106,119	12.770	106,119	151,703				(22,354)		(22,354)		L	06/24/2011
020002-10-1	ALLSTATE CORP/THE			18,602.000	1,306,791	70.250	1,306,791	536,384	5,288	20,276		292,237		292,237		L	11/26/2003
02005N-10-0	ALLY FINANCIAL INC			11,926.000	281,692	23.620	281,692	288,406				(6,714)		(6,714)		L	06/27/2014
020409-10-8	ALMOST FAMILY INC			380.000	11,001	28.950	11,001	9,646				(1,284)		(1,284)		L	06/27/2008
020430-10-7	ALNYLAM PHARMACEUTICALS INC			2,939.000	285,083	97.000	285,083	67,123				96,593		96,593		L	06/27/2014
020520-10-2	ALON USA ENERGY INC			783.000	9,921	12.670	9,921	22,521		415		(3,030)		(3,030)		L	06/30/2006
G6331P-10-4	ALPHA & OMEGA SEMICONDUCTOR		F	844.000	7,469	8.850	7,469	7,770				962		962		L	06/22/2012
021441-10-0	ALTERA CORP			13,830.000	510,880	36.940	510,880	287,694		9,128		60,990		60,990		L	11/13/2003
02153X-10-8	ALTISOURCE ASSET MANAGEMENT CO	LS	E	63.000	19,538	310.127	19,538	49,661				(30,123)		(30,123)		L	06/27/2014
L0175J-10-4	ALTISOURCE PORTFOLIO SOLUTIONS	LS		646.000	21,828	33.790	21,828	73,810				(51,981)		(51,981)		L	06/27/2014
02153W-10-0	ALTISOURCE RESIDENTIAL CORP			2,533.000	49,140	19.400	49,140	55,620		3,860		(21,974)		(21,974)		L	06/27/2014
02208R-10-6	ALTRA HOLDINGS INC			1,234.000	35,033	28.390	35,033	20,693	148	543		(7,194)		(7,194)		L	06/27/2008
02209S-10-3	ALTRIA GROUP INC			85,782.000	4,226,479	49.270	4,226,479	704,341	44,858	168,133		933,308		933,308		L	03/15/2005
148411-10-1	AM CASTLE & CO	LS		799.000	6,376	7.980	6,376	10,864				(5,425)		(5,425)		L	06/26/2009
00163U-10-6	AMAG PHARMACEUTICALS INC	LS		1,109.000	47,266	42.620	47,266	46,669				20,350		20,350		L	06/25/2010
023135-10-6	AMAZON.COM INC			16,238.000	5,039,463	310.350	5,039,463	1,080,686				(1,418,328)		(1,418,328)		L	06/27/2014
023139-88-4	AMBAC FINANCIAL GROUP INC			1,969.000	48,241	24.500	48,241	52,870				(4,792)		(4,792)		L	06/27/2014
G037AX-10-1	AMBARELLA INC	LS	F	1,258.000	63,806	50.720	63,806	27,218				22,321		22,321		L	06/27/2014
02318Y-10-8	AMBER ROAD INC	LS		384.000	3,924	10.220	3,924	6,365				(2,440)		(2,440)		L	06/27/2014
00165C-10-4	AMC ENTERTAINMENT HLDS-CL A			1,130.000	29,583	26.180	29,583	27,398		678		2,185		2,185		L	03/31/2014
00164V-10-3	AMC NETWORKS INC			2,403.000	153,239	63.770	153,239	6,606				(10,429)		(10,429)		L	06/28/2013
G02602-10-3	AMDOCS LTD		R	6,978.000	325,559	46.655	325,559	261,909	1,082	4,152		37,786		37,786		L	06/25/2010
023436-10-8	AMEDISYS INC			1,533.000	44,994	29.350	44,994	35,177				22,566		22,566		L	09/30/2004
027745-10-8	AMER NATL BNKSHS/DANVILLE VA			374.000	9,279	24.810	9,279	8,505		344		(539)		(539)		L	06/22/2012
023586-10-0	AMERCO INC			250.000	71,065	284.260	71,065	15,558		212		9,811		9,811		L	06/27/2014
023608-10-2	AMEREN CORP			10,710.000	494,052	46.130	494,052	451,007		17,243		106,779		106,779		L	06/30/2006
02361E-10-8	AMERESCO INC CL A			909.000	6,363	7.000	6,363	12,740				(2,418)		(2,418)		L	06/24/2011
03062T-10-5	AMERICA'S CAR-MART INC			367.000	19,590	53.380	19,590	6,413				4,092		4,092		L	06/27/2008
02376R-10-2	AMERICAN AIRLS GROUP INC COM			31,236.000	1,675,187	53.630	1,675,187	1,131,552		6,247		451,482		451,482		L	06/27/2014
024013-10-4	AMERICAN ASSETS TRUST INC			56,961.000	2,267,617	39.810	2,267,617	1,373,888		50,838		475,224		475,224		L	01/23/2014
024061-10-3	AMERICAN AXLE & MANUFACTURING			2,359.000	53,290	22.590	53,290	24,258				5,048		5,048		L	06/22/2012
024835-10-0	AMERICAN CAMPUS COMMUNITIES IN			237,345.000	9,816,589	41.360	9,816,589	9,629,922		356,018		2,148,490		2,148,490		L	01/23/2014
02503X-10-5	AMERICAN CAPITAL AGENCY CORP			15,422.000	336,662	21.830	336,662	466,875	3,393	46,883		39,172		39,172		L	04/30/2013
02504A-10-4	AMERICAN CAPITAL MORTGAGE IN			1,755.000	33,064	18.840	33,064	40,947	1,141	4,563		2,422		2,422		L	06/22/2012
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC			7,658.000	106,293	13.880	106,293	92,790		3,829		(3,982)		(3,982)		L	06/25/2010
025537-10-1	AMERICAN ELECTRIC POWER CO INC			21,172.000	1,285,564	60.720	1,285,564	688,575		42,979		295,985		295,985		L	06/26/2009
025676-20-6	AMERICAN EQUITY INVESTMENT LIF			2,880.000	84,067	29.190	84,067	32,445		576		8,093		8,093		L	06/30/2006
025816-10-9	AMERICAN EXPRESS CO			39,087.000	3,636,654	93.040	3,636,654	930,118		38,305		90,291		90,291		L	06/26/2009
025932-10-4	AMERICAN FINANCIAL GROUP INC/O			2,871.000	174,327	60.720	174,327	63,463		5,484		8,613		8,613		L	06/30/2006
02665T-30-6	AMERICAN HOMES 4 RENT - A			337,244.000	5,743,265	17.030	5,743,265	5,621,822		57,433		129,584		129,584		L	08/26/2014
026874-78-4	AMERICAN INTERNATIONAL GROUP I			62,418.000	3,496,032	56.010	3,496,032	2,411,652		31,209		309,593		309,593		L	06/28/2013
028591-10-5	AMERICAN NATIONAL INSURANCE CO			355.000	40,562	114.260	40,562	39,143		1,093		(99)		(99)		L	03/31/2008
02913V-10-3	AMERICAN PUBLIC EDUCATION INC			812.000	29,938	36.870	29,938	31,499				(5,359)		(5,359)		L	06/26/2009
02916P-10-3	AMERICAN RAILCAR INDUSTRIES IN	LS		440.000	22,660	51.500	22,660	15,220		704		2,530		2,530		L	06/30/2006
02917R-10-8	AMERICAN REALTY CAPITAL HEALTH			3,136.000	37,318	11.900	37,318	33,796		1,066		3,522		3,522		L	06/27/2014
02917T-10-4	AMERICAN REALTY CAPITAL PROP			34,306.000	310,469	9.050	310,469	463,833		126,833		(150,426)		(150,426)		L	06/27/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
02927E-30-3	AMERICAN RESIDENTIAL PROPERTY	LS		41,688.000	732,458	17.570	732,458	731,281				15,807		15,807		L	06/27/2014
029429-10-7	AMERICAN SCIENCE & ENGINEERING			373.000	19,359	51.900	19,359	16,042		746		(7,464)		(7,464)		L	06/24/2005
029683-10-9	AMERICAN SOFTWARE INC			764.000	6,960	9.110	6,960	4,584		306		(581)		(581)		L	06/26/2009
029899-10-1	AMERICAN STATES WATER CO			1,754.000	66,056	37.660	66,056	35,873		1,458		15,663		15,663		L	06/28/2013
03027X-10-0	AMERICAN TOWER REIT INC			868,886.000	85,889,381	98.850	85,889,381	57,598,510	340,605	884,739		16,394,398		16,394,398		L	07/07/2014
030371-10-8	AMERICAN VANGUARD CORP	LS		1,339.000	15,559	11.620	15,559	23,374	27	268		(16,965)		(16,965)		L	06/22/2012
030420-10-3	AMERICAN WATER WORKS CO INC			7,523.000	400,976	53.300	400,976	165,646		9,103		83,054		83,054		L	06/24/2011
030506-10-9	AMERICAN WOODMARK CORP			475.000	19,209	40.440	19,209	9,122				432		432		L	12/17/2002
03076C-10-6	AMERIPRISE FINANCIAL INC			8,182.000	1,082,070	132.250	1,082,070	181,456		18,491		140,730		140,730		L	07/31/2009
03076K-10-8	AMERIS BANCORP			1,244.000	31,896	25.640	31,896	14,789	62	124		5,635		5,635		L	06/25/2010
03071H-10-0	AMERISAFE INC			915.000	38,759	42.360	38,759	16,795		1,812		110		110		L	06/22/2007
03073E-10-5	AMERISOURCEBERGEN CORP			9,745.000	878,609	90.160	878,609	130,149		9,696		193,438		193,438		L	11/13/2003
031001-10-0	AMES NATIONAL CORP			387.000	10,039	25.940	10,039	7,978		271		1,374		1,374		L	06/27/2008
031100-10-0	AMETEK INC			10,645.000	560,246	52.630	560,246	30,642		3,513		(426)		(426)		L	12/17/2002
031162-10-0	AMGEN INC			32,896.000	5,240,004	159.290	5,240,004	1,315,050		80,266		1,484,596		1,484,596		L	06/27/2008
031652-10-0	AMKOR TECHNOLOGY INC			3,751.000	26,632	7.100	26,632	70,376				(263)		(263)		L	06/27/2014
001744-10-1	AMN HEALTHCARE SERVICES INC			2,008.000	39,357	19.600	39,357	47,152				9,839		9,839		L	06/30/2006
032037-10-3	AMPCO-PITTSBURGH CORP			475.000	9,144	19.250	9,144	13,606		342		(95)		(95)		L	06/30/2006
032095-10-1	AMPHENOL CORP			13,512.000	727,081	53.810	727,081	119,255	1,689	5,743		124,581		124,581		L	10/10/2014
03209T-10-9	AMPIO PHARMACEUTICALS INC	LS		1,806.000	6,195	3.430	6,195	14,789				(7,605)		(7,605)		L	06/27/2014
03216B-20-8	AMREIT INC.			800.000	21,232	26.540	21,232	13,871		640		7,792		7,792		L	09/30/2013
03232P-40-5	AMSURG CORP			1,528.000	83,627	54.730	83,627	33,094				13,462		13,462		L	06/26/2009
032359-30-9	AMTRUST FINANCIAL SERVICES INC			1,327.000	74,644	56.250	74,644	20,020	332	982		31,264		31,264		L	06/22/2007
03236M-10-1	AMYRIS INC	LS		885.000	1,823	2.060	1,823	26,649				(2,859)		(2,859)		L	06/24/2011
032420-10-1	ANACOR PHARMACEUTICALS INC	LS		1,178.000	37,991	32.250	37,991	6,583				18,224		18,224		L	06/28/2013
032511-10-7	ANADARKO PETROLEUM CORP			21,812.000	1,799,490	82.500	1,799,490	471,800		21,594		69,362		69,362		L	06/26/2009
032654-10-5	ANALOG DEVICES INC			13,502.000	749,631	55.520	749,631	428,070		19,983		61,974		61,974		L	11/26/2003
032657-20-7	ANALOGIC CORP			558.000	47,212	84.610	47,212	26,040	56	167		(2,204)		(2,204)		L	06/24/2005
034164-10-3	ANDERSONS INC			1,284.000	68,232	53.140	68,232	15,906	180	565		(8,098)		(8,098)		L	02/19/2014
034754-10-1	ANGIE'S LIST INC	LS		1,936.000	12,061	6.230	12,061	31,317				(17,269)		(17,269)		L	06/28/2013
03475V-10-1	ANGIODYNAMICS INC			1,310.000	24,903	19.010	24,903	30,309				2,384		2,384		L	06/22/2007
00182C-10-3	ANI PHARMACEUTICALS INC			292.000	16,466	56.390	16,466	10,188				6,278		6,278		L	06/27/2014
035255-10-8	ANIKA THERAPEUTICS INC			566.000	23,059	40.740	23,059	7,503				1,460		1,460		L	06/22/2012
035290-10-5	ANIXTER INTERNATIONAL INC			1,193.000	105,533	88.460	105,533	36,081		5,965		(1,646)		(1,646)		L	06/24/2011
035623-10-7	ANN INC			2,149.000	78,396	36.480	78,396	30,617				(172)		(172)		L	06/24/2005
035710-40-9	ANNALY CAPITAL MANAGEMENT INC			39,655.000	428,671	10.810	428,671	692,258	11,897	47,586		33,310		33,310		L	06/22/2012
036620-10-5	ANSYS INC			3,853.000	315,946	82.000	315,946	32,444				(20,036)		(20,036)		L	08/01/2008
036642-10-6	ANTARES PHARMA INC	LS		5,177.000	13,305	2.570	13,305	13,565				(9,888)		(9,888)		L	06/28/2013
03674X-10-6	ANTERO RESOURCES CORP	LS		2,348.000	95,282	40.580	95,282	144,610				(54,767)		(54,767)		L	06/27/2014
036752-10-3	ANTHEM INC COM			12,013.000	1,509,674	125.670	1,509,674	324,133		21,023		399,793		399,793		L	02/01/2006
037347-10-1	ANWORTH MORTGAGE ASSET CORP			6,519.000	34,225	5.250	34,225	68,246	913	3,260		6,780		6,780		L	10/19/2009
831865-20-9	AO SMITH CORP			3,330.000	187,845	56.410	187,845	27,929		1,998		8,225		8,225			12/17/2002
00184X-10-5	AOL INC			3,546.000	163,719	46.170	163,719	123,225				(1,596)		(1,596)		L	12/10/2009
G0408V-10-2	AON PLC		F	12,660.000	1,200,548	94.830	1,200,548	339,068		11,711		138,500		138,500		L	10/04/2010
037411-10-5	APACHE CORP			16,806.000	1,053,232	62.670	1,053,232	551,635		15,966		(391,076)		(391,076)		L	11/22/2010
03748R-10-1	APARTMENT INVESTMENT & MANAGEM			331,215.000	12,304,637	37.150	12,304,637	8,623,862		344,464		3,708,118		3,708,118		L	01/23/2014
G0471F-10-9	APCO ARGENTINA INC		F	460.000	6,454	14.030	6,454	9,824				(718)		(718)		L	06/22/2007
037598-10-9	APOGEE ENTERPRISES INC			1,353.000	57,327	42.370	57,327	16,886		541		8,740		8,740		L	12/17/2002
03762U-10-5	APOLLO COMMERCIAL REAL ESTATE			1,693.000	27,697	16.360	27,697	27,922	677	2,709		186		186		L	06/28/2013
037604-10-5	APOLLO GROUP INC			4,416.000	150,630	34.110	150,630	150,993				29,985		29,985		L	06/26/2009
03763V-10-2	APOLLO RESIDENTIAL MORTGAGE			1,475.000	23,261	15.770	23,261	24,299	664	2,449		1,460		1,460		L	06/28/2013
037833-10-0	APPLE INC			260,282.000	28,729,927	110.380	28,729,927	1,085,683		480,406		7,866,094		7,866,094		L	06/09/2014
03820J-10-0	APPLIED GENETIC TECHNOLOGIES			216.000	4,540	21.020	4,540	5,437				(897)		(897)		L	06/27/2014
03820C-10-5	APPLIED INDUSTRIAL TECHNOLOGIE			1,512.000	68,932	45.590	68,932	19,594		1,512		(5,292)		(5,292)		L	06/28/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
038222-10-5	APPLIED MATERIALS INC			52,997.000	1,320,685	24.920	1,320,685	795,712		21,199		383,168		383,168		L	12/15/2003
03822W-40-6	APPLIED MICRO CIRCUITS CORP			3,483.000	22,709	6.520	22,709	226,160				(20,819)		(20,819)		L	06/27/2014
03823U-10-2	APPLIED OPTOELECTRONICS INC	LS		654.000	7,338	11.220	7,338	14,985				(7,647)		(7,647)		L	06/27/2014
03834A-10-3	APPROACH RESOURCES INC	LS		1,605.000	10,256	6.390	10,256	40,136				(20,705)		(20,705)		L	06/28/2013
038336-10-3	APTARGROUP INC			2,862.000	191,296	66.840	191,296	27,719		3,120		(2,776)		(2,776)		L	12/17/2002
03836W-10-3	AQUA AMERICA INC			7,726.000	206,284	26.700	206,284	66,510		4,898		24,028		24,028		L	07/20/2009
03852U-10-6	ARAMARK HOLDINGS CORP			1,550.000	48,283	31.150	48,283	44,820		366		3,463		3,463		L	03/31/2014
00191G-10-3	ARC DOCUMENT SOLUTIONS INC			2,166.000	22,137	10.220	22,137	49,476				4,332		4,332		L	06/27/2008
03937C-10-5	ARCBEST CORP			1,342.000	62,229	46.370	62,229	30,792		201		17,030		17,030		L	12/17/2002
G0450A-10-5	ARCH CAPITAL GROUP LTD		R	5,565.000	328,892	59.100	328,892	135,300				(2,689)		(2,689)		L	06/27/2014
039380-10-0	ARCH COAL INC			9,903.000	17,627	1.780	17,627	176,812		99		(26,441)		(26,441)		L	10/31/2011
039483-10-2	ARCHER-DANIELS-MIDLAND CO			28,114.000	1,461,928	52.000	1,461,928	412,332		26,989		241,780		241,780		L	06/24/2005
039670-10-4	ARCTIC CAT INC			653.000	23,182	35.500	23,182	6,169		310		(14,026)		(14,026)		L	06/25/2010
Y0207T-10-0	ARDMORE SHIPPING CORP	LS	F	224.000	2,681	11.970	2,681	3,063		45		(382)		(382)		L	06/27/2014
040047-10-2	ARENA PHARMACEUTICALS INC	LS		9,609.000	33,343	3.470	33,343	57,907				(22,869)		(22,869)		L	06/22/2012
04013V-10-8	ARES COMMERCIAL REAL ESTATE			1,288.000	14,786	11.480	14,786	17,887	322	606		(1,474)		(1,474)		L	06/27/2014
04010E-10-9	ARGAN INC			420.000	14,129	33.640	14,129	5,615		294		2,554		2,554		L	06/26/2009
G0464B-10-7	ARGO GROUP INTERNATIONAL HOLDI		R	1,367.000	75,827	55.470	75,827	43,665		943		12,276		12,276		L	06/27/2008
04033A-10-0	ARIAD PHARMACEUTICALS INC	LS		4,440.000	30,503	6.870	30,503	38,566				(8,063)		(8,063)		L	02/28/2014
040413-10-6	ARISTA NETWORKS INC	LS		233.000	14,157	60.760	14,157	20,580				(6,423)		(6,423)		L	09/30/2014
041356-20-5	ARLINGTON ASSET INVESTMENT	LS		727.000	19,345	26.610	19,345	16,914	636	2,545		160		160		L	06/28/2013
04208T-10-8	ARMADA HOFFLER PROPERTIES INC			46,649.000	442,699	9.490	442,699	500,028	7,464	29,855		9,796		9,796		L	09/25/2013
042315-10-1	ARMOUR RESIDENTIAL REIT INC			17,114.000	62,980	3.680	62,980	116,873		10,268		(5,648)		(5,648)		L	02/28/2013
04247X-10-2	ARMSTRONG WORLD INDUSTRIES INC			1,962.000	100,297	51.120	100,297	106,307				(10,873)		(10,873)		L	09/30/2014
04269X-10-5	ARRAY BIOPHARMA INC	LS		5,359.000	25,348	4.730	25,348	40,981				(1,501)		(1,501)		L	06/28/2013
04270V-10-6	ARRIS GROUP INC			5,392.000	162,784	30.190	162,784	73,949				31,408		31,408		L	12/21/2007
042735-10-0	ARROW ELECTRONICS INC			4,051.000	234,512	57.890	234,512	103,992				14,746		14,746		L	06/25/2004
042744-10-2	ARROW FINANCIAL CORP			608.000	16,714	27.490	16,714	10,105		599		882		882		L	09/17/2014
042797-20-9	ARROWHEAD RESEARCH CORP	LS		2,299.000	16,967	7.380	16,967	32,981				(16,014)		(16,014)		L	06/27/2014
043113-20-8	ARTESIAN RESOURCES CORP			366.000	8,268	22.590	8,268	6,016		310		(132)		(132)		L	06/26/2009
363576-10-9	ARTHUR J GALLAGHER & CO			6,929.000	326,217	47.080	326,217	173,285		9,161		1,656		1,656			06/27/2014
04316A-10-8	ARTISAN PARTNERS ASSET MANAGEM			1,215.000	61,394	50.530	61,394	64,525		2,931		(12,066)		(12,066)		L	06/27/2014
043176-10-6	ARUBA NETWORKS INC			3,825.000	69,539	18.180	69,539	48,568				1,071		1,071		L	06/22/2012
043436-10-4	ASBURY AUTOMOTIVE GROUP INC			1,365.000	103,631	75.920	103,631	21,928				30,276		30,276		L	06/22/2012
04351G-10-1	ASCENA RETAIL GROUP INC			5,511.000	69,218	12.560	69,218	36,383				(47,395)		(47,395)		L	11/27/2009
043632-10-8	ASCENT MEDIA CORP			692.000	36,628	52.930	36,628	17,042				(22,580)		(22,580)		L	09/18/2008
044102-10-1	ASHFORD HOSPITALITY PRIME, INC			42,099.000	722,419	17.160	722,419	845,251	2,105	7,830		(23,063)		(23,063)		L	06/27/2014
044103-10-9	ASHFORD HOSPITALITY TRUST INC			231,438.000	2,425,470	10.480	2,425,470	2,294,328	27,773	73,312		395,433		395,433		L	12/22/2014
044104-10-7	ASHFORD INC			35.000	3,290	94.000	3,290	2,004				1,286		1,286		L	11/13/2014
044209-10-4	ASHLAND INC			3,027.000	362,514	119.760	362,514	92,264		4,117		68,773		68,773		L	11/14/2008
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD		R	2,894.000	126,670	43.770	126,670	80,894		2,257		7,119		7,119		L	06/22/2007
045327-10-3	ASPEN TECHNOLOGY INC			4,286.000	150,096	35.020	150,096	54,485				(29,059)		(29,059)		L	06/24/2011
045487-10-5	ASSOCIATED BANC-CORP			7,538.000	140,433	18.630	140,433	130,175		2,789		9,272		9,272		L	02/26/2010
045604-10-5	ASSOCIATED ESTATES REALTY CORP			133,746.000	3,104,245	23.210	3,104,245	2,136,421	28,087	102,261		956,869		956,869		L	01/23/2014
04621X-10-8	ASSURANT INC			3,041.000	208,096	68.430	208,096	121,831		3,223		6,264		6,264		L	06/30/2006
G0585R-10-6	ASSURED GUARANTY LTD		R	7,819.000	203,216	25.990	203,216	161,287		3,440		18,766		18,766		L	06/25/2010
046224-10-1	ASTEC INDUSTRIES INC			729.000	28,657	39.310	28,657	19,481		292		496		496		L	06/28/2013
046265-10-4	ASTORIA FINANCIAL CORP			4,208.000	56,219	13.360	56,219	52,551		673		(1,978)		(1,978)		L	06/26/2009
046433-10-8	ASTRONICS CORP			698.000	38,595	55.294	38,595	11,485				7,804		7,804		L	06/27/2014
00206R-10-2	AT&T INC			224,363.000	7,536,353	33.590	7,536,353	5,459,428		411,489		(353,028)		(353,028)		L	04/30/2014
03874P-10-1	ATANA THERAPEUTICS INC			1,104.000	19,673	17.820	19,673	16,456				3,217		3,217		L	06/27/2014
04685W-10-3	ATHENAHEALTH INC	LS		1,670.000	243,319	145.700	243,319	63,824				19,322		19,322		L	06/27/2014
048780-86-3	ATLANTIC POWER CORP		A	5,498.000	14,900	2.710	14,900	80,224	65	1,545		(4,233)		(4,233)		L	06/22/2012
049079-20-5	ATLANTIC TELE-NETWORK INC			490.000	33,119	67.590	33,119	12,892	142	539		5,400		5,400		L	06/25/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS I			1,180.000	58,174	49.300	58,174	59,243				9,617		9,617		L	06/25/2010
G06207-11-5	ATLAS FINANCIAL HOLDINGS INC	LS	F	493.000	8,046	16.320	8,046	7,196				850		850		L	06/27/2014
049513-10-4	ATMEL CORP			18,162.000	152,470	8.395	152,470	150,299				10,262		10,262		L	06/22/2007
049560-10-5	ATMOS ENERGY CORP			4,152.000	231,432	55.740	231,432	106,389		6,228		42,849		42,849		L	06/24/2005
04963C-20-9	ATRICURE INC			1,229.000	24,531	19.960	24,531	18,451				1,581		1,581		L	06/27/2014
049904-10-5	ATRION CORP			86.000	29,241	340.010	29,241	8,073		239		3,763		3,763		L	06/27/2008
050095-10-8	ATWOOD OCEANICS INC			2,302.000	65,308	28.370	65,308	50,626				(57,596)		(57,596)		L	06/24/2011
05070J-10-2	AUDIENCE INC	LS		308.000	1,355	4.400	1,355	6,435				(2,230)		(2,230)		L	06/22/2012
05211J-10-2	AUSPEX PHARMACEUTICALS INC			358.000	18,788	52.480	18,788	8,106				10,682		10,682		L	06/27/2014
052769-10-6	AUTODESK INC			9,955.000	597,897	60.060	597,897	84,202				96,862		96,862		L	06/25/2004
053015-10-3	AUTOMATIC DATA PROCESSING INC			20,726.000	1,727,927	83.370	1,727,927	559,444	10,271	39,794		258,620		258,620		L	11/26/2003
05329W-10-2	AUTONATION INC			2,882.000	174,102	60.410	174,102	107,257				21,444		21,444		L	06/27/2014
053332-10-2	AUTOZONE INC			1,396.000	864,278	619.110	864,278	312,805				197,073		197,073		L	06/22/2012
05334D-10-7	AUXILIUM PHARMACEUTICALS INC	LS		2,455.000	84,415	34.385	84,415	45,988				33,498		33,498		L	06/27/2008
00234P-10-2	AV HOMES INC			454.000	6,615	14.570	6,615	11,599				(1,634)		(1,634)		L	06/25/2010
Y0486S-10-4	AVAGO TECHNOLOGIES		F	10,685.000	1,074,765	100.590	1,074,765	321,819		13,133		509,675		509,675		L	06/22/2012
053484-10-1	AVALONBAY COMMUNITIES INC			291,226.000	47,583,416	163.390	47,583,416	38,213,083	337,822	1,298,210		13,005,076		13,005,076		L	09/19/2014
05348P-40-1	AVANIR PHARMACEUTICALS INC			6,354.000	107,700	16.950	107,700	18,220				86,351		86,351		L	06/24/2011
053611-10-9	AVERY DENNISON CORP			4,122.000	213,849	51.880	213,849	226,566		5,523		6,966		6,966		L	06/26/2009
N07831-10-5	AVG TECHNOLOGIES		F	1,528.000	30,163	19.740	30,163	29,925				2,271		2,271		L	06/27/2014
053774-10-5	AVIS BUDGET GROUP INC			4,667.000	309,562	66.330	309,562	95,995				120,922		120,922		L	06/28/2013
05379B-10-7	AVISTA CORP			2,754.000	97,354	35.350	97,354	48,918		3,498		19,719		19,719		L	02/01/2006
05381L-10-1	AVIV REIT INC			82,862.000	2,857,082	34.480	2,857,082	2,347,264		62,126		510,657		510,657		L	12/19/2014
053807-10-3	AVNET INC			5,645.000	242,848	43.020	242,848	153,709		3,500		(6,153)		(6,153)		L	06/28/2013
054303-10-2	AVON PRODUCTS INC			18,832.000	176,832	9.390	176,832	400,541		4,520		(147,455)		(147,455)		L	06/26/2009
002444-10-7	AVX CORP			2,062.000	28,868	14.000	28,868	26,089		655		658		658		L	06/27/2014
G0750C-10-8	AXALTA COATING SUSTEMS LTD		R	2,240.000	58,285	26.020	58,285	60,339				(2,054)		(2,054)		L	12/19/2014
054540-10-9	AXCELIS TECHNOLOGIES INC			5,359.000	13,719	2.560	13,719	9,482				643		643		L	06/25/2010
05463D-10-0	AXIALL CORP			3,223.000	136,881	42.470	136,881	111,812	516	2,063		(16,018)		(16,018)		L	01/31/2013
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD		R	4,657.000	237,926	51.090	237,926	183,900	1,351	5,030		16,393		16,393		L	06/22/2007
002474-10-4	AZZ INC			1,128.000	52,926	46.920	52,926	16,498		643		(2,188)		(2,188)		L	06/22/2007
05508R-10-6	B&G FOODS INC			2,348.000	70,205	29.900	70,205	41,643	798	3,170		(9,415)		(9,415)		L	06/22/2012
05615F-10-2	BABCOCK & WILCOX COMPANY			4,672.000	141,562	30.300	141,562	183,794		1,869		(18,174)		(18,174)		L	08/02/2010
056525-10-8	BADGER METER INC			653.000	38,756	59.350	38,756	13,562		483		3,167		3,167		L	06/26/2009
057224-10-7	BAKER HUGHES INC			18,847.000	1,056,751	56.070	1,056,751	571,660		12,062		15,266		15,266		L	04/28/2010
057665-20-0	BALCHEM CORP			1,365.000	90,964	66.640	90,964	11,999	410	355		10,838		10,838		L	06/24/2005
057755-20-9	BALDWIN & LYONS INC			422.000	10,879	25.780	10,879	7,793		422		(650)		(650)		L	12/17/2002
058498-10-6	BALL CORP			5,972.000	407,111	68.170	407,111	45,823		3,105		98,598		98,598		L	09/15/2008
Y0553W-10-3	BALTIC TRADING LTD	LS	F	2,213.000	5,555	2.510	5,555	12,854		44		(7,299)		(7,299)		L	06/27/2014
05990K-10-6	BANC OF CALIFORNIA INC	LS		1,300.000	14,911	11.470	14,911	15,838	156	304		(344)		(344)		L	06/27/2014
05945F-10-3	BANCFIRST CORP			333.000	21,109	63.390	21,109	14,693	113	423		2,441		2,441		L	06/28/2013
P16994-13-2	BANCO LATINOAMERICANO DE EXPOR		R	1,517.000	45,662	30.100	45,662	28,891	584	2,124		3,155		3,155		L	06/22/2007
073295-10-7	BANCORP INC			3,505.000	50,402	14.380	50,402	25,315		1,227		(7,746)		(7,746)		L	12/01/2011
05969A-10-5	BANCORP INC/DE			1,514.000	16,487	10.890	16,487	14,049				(10,628)		(10,628)		L	06/28/2013
059692-10-3	BANCORPSOUTH INC			4,426.000	99,629	22.510	99,629	81,377	332	996		(12,880)		(12,880)		L	12/17/2002
063750-10-3	BANK MUTUAL CORP			2,688.000	18,440	6.860	18,440	28,492		403		(403)		(403)		L	06/25/2004
060505-10-4	BANK OF AMERICA CORP			454,266.000	8,126,819	17.890	8,126,819	10,882,023		54,512		1,053,897		1,053,897		L	03/30/2012
062540-10-9	BANK OF HAWAII CORP			1,629.000	96,616	59.310	96,616	37,568		2,932		277		277		L	06/28/2013
062896-10-5	BANK OF KENTUCKY FINL CORP			291.000	14,047	48.270	14,047	7,209		210		3,309		3,309		L	06/24/2011
063425-10-2	BANK OF MARIN BANCORP			288.000	15,146	52.590	15,146	8,394		230		2,650		2,650		L	06/26/2009
064058-10-0	BANK OF NEW YORK MELLON CORP/T			49,267.000	1,998,762	40.570	1,998,762	1,362,167		32,516		277,373		277,373		L	06/26/2009
063904-10-6	BANK OF THE OZARKS INC			3,526.000	133,706	37.920	133,706	55,906		1,360		27,096		27,096		L	06/27/2014
06643P-10-4	BANKFINANCIAL CORP			1,044.000	12,382	11.860	12,382	17,016		84		2,819		2,819		L	06/30/2006
06647F-10-2	BANKRATE INC			2,964.000	36,843	12.430	36,843	53,489				(16,099)		(16,099)		L	06/27/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
06652K-10-3	BANKUNITED INC			2,795.000	80,971	28.970	80,971	77,352	587	1,702		(11,625)		(11,625)		L	06/27/2014
06652V-20-8	BANNER CORPORATION			824.000	35,448	43.020	35,448	13,938	148	569		(1,483)		(1,483)		L	06/24/2011
067383-10-9	BARD CR INC			3,271.000	545,014	166.620	545,014	82,089		2,813		106,896		106,896		L	12/15/2003
067774-10-9	BARNES & NOBLE INC			1,708.000	39,660	23.220	39,660	35,393				14,125		14,125		L	06/28/2013
067806-10-9	BARNES GROUP INC			2,453.000	90,786	37.010	90,786	38,628		1,104		(3,189)		(3,189)		L	06/22/2007
068323-10-4	BARRACUDA NETWORKS INC			330.000	11,827	35.840	11,827	11,199				628		628		L	03/31/2014
068463-10-8	BARRETT BUSINESS SERVICES INC			383.000	10,494	27.400	10,494	4,239		291		(25,025)		(25,025)		L	06/26/2009
06985P-10-0	BASIC ENERGY SERVICES INC			1,205.000	8,447	7.010	8,447	32,225				(10,568)		(10,568)		L	06/22/2007
071813-10-9	BAXTER INTERNATIONAL INC			23,378.000	1,713,374	73.290	1,713,374	704,959	12,296	47,224		87,434		87,434		L	03/31/2006
073271-10-8	BAZAARVOICE INC	LS		2,221.000	17,857	8.040	17,857	25,232				267		267		L	06/28/2013
054937-10-7	BB&T CORP			30,645.000	1,191,784	38.890	1,191,784	827,625		28,884		47,159		47,159		L	06/27/2014
05540P-10-0	BBX CAPITAL CORP A			316.000	5,198	16.450	5,198	4,078				269		269		L	06/28/2013
073302-10-1	BE AEROSPACE INC			4,244.000	246,237	58.020	246,237	60,118				(21,157)		(21,157)		L	06/22/2007
073685-10-9	BEACON ROOFING SUPPLY INC			2,092.000	58,158	27.800	58,158	44,158				(26,108)		(26,108)		L	06/28/2013
07556Q-88-1	BEAZER HOMES USA INC			971.000	18,799	19.360	18,799	68,105				(4,913)		(4,913)		L	06/22/2012
075571-10-9	BEBE STORES INC			1,533.000	3,357	2.190	3,357	16,002		123		(4,798)		(4,798)		L	06/30/2006
075887-10-9	BECTON DICKINSON & CO			8,365.000	1,164,073	139.160	1,164,073	260,057		18,696		239,825		239,825		L	11/26/2003
075896-10-0	BED BATH & BEYOND INC			7,799.000	594,050	76.170	594,050	194,079				(26,219)		(26,219)		L	06/27/2014
077347-30-0	BEL FUSE INC			674.000	18,427	27.340	18,427	25,317		189		4,064		4,064		L	12/17/2002
077454-10-6	BELDEN INC			1,931.000	152,182	78.810	152,182	71,083	97	386		16,143		16,143		L	12/17/2002
G1154H-10-7	BELMOND LTD		R	4,377.000	54,143	12.370	54,143	139,866				(11,993)		(11,993)		L	06/25/2010
081437-10-5	BEMIS CO INC			4,338.000	196,121	45.210	196,121	70,736		4,685		18,437		18,437		L	06/24/2005
08160H-10-1	BENCHMARK ELECTRONICS INC			2,361.000	60,064	25.440	60,064	38,675				4,881		4,881		L	06/27/2014
08173R-10-4	BENEFICIAL MUTUAL BANCORP INC			1,295.000	15,890	12.270	15,890	17,059				(984)		(984)		L	06/27/2014
08180D-10-6	BENEFITFOCUS INC	LS		190.000	6,240	32.840	6,240	10,875				(4,731)		(4,731)		L	12/20/2013
084670-70-2	BERKSHIRE HATHAWAY INC			78,809.000	11,833,171	150.150	11,833,171	6,490,975				2,483,905		2,483,905		L	07/31/2014
084680-10-7	BERKSHIRE HILLS BANCORP INC			1,072.000	28,580	26.660	28,580	29,876		772		(654)		(654)		L	06/22/2012
08579W-10-3	BERRY PLASTICS GROUP INC			3,785.000	119,417	31.550	119,417	88,555				26,858		26,858		L	06/27/2014
086516-10-1	BEST BUY CO INC			12,679.000	494,227	38.980	494,227	288,608		9,064		(9,712)		(9,712)		L	06/27/2014
05541T-10-1	BGC PARTNERS INC			7,666.000	70,144	9.150	70,144	84,315		3,000		19,613		19,613		L	06/27/2014
08915P-10-1	BIG 5 SPORTING GOODS CORP			824.000	12,055	14.630	12,055	21,621		330		(4,277)		(4,277)		L	06/25/2004
089302-10-3	BIG LOTS INC			2,673.000	106,973	40.020	106,973	43,296		1,363		20,662		20,662		L	12/17/2002
08986R-10-1	BIGLARI HOLDINGS INC.			81.000	32,360	399.506	32,360	20,241				(3,879)		(3,879)		L	09/12/2014
06846N-10-4	BILL BARRETT CORP	LS		2,221.000	25,297	11.390	25,297	76,963				(34,181)		(34,181)		L	06/25/2010
09057N-10-2	BIO PATH HOLDINGS INC	LS		3,319.000	8,829	2.660	8,829	9,656				(827)		(827)		L	06/27/2014
09073M-10-4	BIO TECHNE CORP			1,792.000	165,581	92.400	165,581	69,560		2,240		(4,068)		(4,068)		L	06/22/2012
090572-20-7	BIO-RAD LABORATORIES INC			710.000	85,598	120.560	85,598	35,829				(1,609)		(1,609)		L	06/27/2014
09057G-60-2	BIO-REFERENCE LABS INC			1,119.000	35,953	32.130	35,953	9,262				7,374		7,374		L	06/26/2009
09058V-10-3	BIOCRYST PHARMACEUTICALS INC	LS		3,132.000	38,085	12.160	38,085	39,201				(1,116)		(1,116)		L	06/27/2014
09060J-10-6	BIODELIVERY SCIENCES INTL	LS		1,429.000	17,177	12.020	17,177	5,800				8,760		8,760		L	06/28/2013
09062X-10-3	BIOGEN IDEC INC			10,226.000	3,471,216	339.450	3,471,216	419,675				610,492		610,492		L	06/24/2005
09061G-10-1	BIOMARIN PHARMACEUTICAL INC			6,368.000	575,667	90.400	575,667	108,761				128,188		128,188		L	06/28/2013
09063H-10-7	BIOMED REALTY TRUST INC			435,648.000	9,383,858	21.540	9,383,858	8,453,371	113,268	562,390		1,473,191		1,473,191		L	01/23/2014
09069N-10-8	BIOSCRIP INC	LS		2,663.000	18,614	6.990	18,614	19,600				(1,092)		(1,092)		L	06/28/2013
090672-10-6	BIOTELEMETRY INC			1,148.000	11,514	10.030	11,514	8,171				3,343		3,343		L	06/27/2014
09066L-10-5	BIOTIME INC	LS		1,108.000	4,133	3.730	4,133	7,765				144		144		L	06/25/2010
09180C-10-6	BJ'S RESTAURANTS INC			1,195.000	60,001	50.210	60,001	21,128				22,884		22,884		L	06/22/2012
091826-10-7	BLACK BOX CORP			755.000	18,045	23.900	18,045	36,081	76	287		(4,455)		(4,455)		L	12/17/2002
09202G-10-1	BLACK DIAMOND INC			715.000	6,256	8.750	6,256	5,332				(3,275)		(3,275)		L	06/24/2011
092113-10-9	BLACK HILLS CORP			1,970.000	104,489	53.040	104,489	47,089		3,073		1,044		1,044		L	06/25/2004
09227Q-10-0	BLACKBAUD INC			2,030.000	87,818	43.260	87,818	48,032		939		11,607		11,607		L	06/27/2014
09238E-10-4	BLACKHAWK NETWORK HOLDINGS	LS		2,216.000	85,981	38.800	85,981	54,243				30,671		30,671		L	04/21/2014
09247X-10-1	BLACKROCK INC			5,508.000	1,969,440	357.560	1,969,440	1,027,761		42,522		226,324		226,324		L	07/31/2012
094235-10-8	BLOOMIN' BRANDS INC			3,391.000	83,961	24.760	83,961	73,372				3,753		3,753		L	06/27/2014

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
095180-10-5	BLOUNT INTERNATIONAL INC			2,508.000	44,066	17.570	44,066	38,701				7,775		7,775		L	06/25/2010
095229-10-0	BLUCORA INC			2,003.000	27,742	13.850	27,742	33,799				(30,666)		(30,666)		L	06/25/2004
095573-10-1	BLUE HILLS BANCORP INC			1,165.000	15,821	13.580	15,821	15,280				540		540		L	09/30/2014
09578R-10-3	BLUE NILE INC			645.000	23,226	36.010	23,226	20,825				(7,147)		(7,147)		L	06/24/2005
09609G-10-0	BLUEBIRD BIO INC			846.000	77,595	91.720	77,595	33,331				44,264		44,264		L	06/27/2014
05566T-10-1	BNC BANCORP			812.000	13,975	17.210	13,975	9,270		162		57		57		L	06/28/2013
096761-10-1	BOB EVANS FARMS INC			1,085.000	55,530	51.180	55,530	19,711		1,345		640		640		L	12/17/2002
097023-10-5	BOEING CO			31,516.000	4,096,450	129.980	4,096,450	1,407,981		92,027		(205,169)		(205,169)		L	06/22/2012
05566U-10-8	BOFI HOLDINGS INC			559.000	43,496	77.810	43,496	13,900				(347)		(347)		L	06/28/2013
09739C-10-2	BOINGO WIRELESS INC			769.000	5,898	7.670	5,898	8,656				969		969		L	06/22/2012
09739D-10-0	BOISE CASCADE CO			559.000	20,767	37.150	20,767	14,199				4,288		4,288		L	06/28/2013
05561Q-20-1	BOK FINANCIAL CORP			900.000	54,036	60.040	54,036	50,451		1,260		(5,576)		(5,576)		L	06/27/2014
09776J-10-1	BON-TON STORES INC/THE		LS	447.000	3,312	7.410	3,312	4,571		89		(3,965)		(3,965)		L	06/25/2010
097793-10-3	BONANZA CREEK ENERGY INC			1,448.000	34,752	24.000	34,752	48,930				(32,645)		(32,645)		L	06/27/2014
099502-10-6	BOOZ ALLEN HAMILTON HOLDING			3,300.000	87,549	26.530	87,549	65,472		5,726		20,992		20,992		L	06/27/2014
099724-10-6	BORGWARNER INC			9,927.000	545,489	54.950	545,489	62,295		5,063		(9,530)		(9,530)		L	06/25/2004
100557-10-7	BOSTON BEER CO INC			387.000	112,052	289.540	112,052	3,469				18,479		18,479		L	12/17/2002
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDI			3,543.000	47,724	13.470	47,724	59,925		1,134		3,012		3,012		L	06/26/2009
101121-10-1	BOSTON PROPERTIES INC			321,319.000	41,350,542	128.690	41,350,542	32,667,432	1,654,793	1,521,625		9,020,171		9,020,171		L	01/23/2014
101137-10-7	BOSTON SCIENTIFIC CORP			58,350.000	773,138	13.250	773,138	709,051				71,771		71,771		L	06/26/2009
101388-10-6	BOTTOMLINE TECHNOLOGIES INC			1,713.000	43,305	25.280	43,305	27,212				(18,637)		(18,637)		L	06/24/2011
101405-10-8	BOULDER BRANDS INC			2,588.000	28,623	11.060	28,623	19,316				(12,422)		(12,422)		L	06/27/2008
103304-10-1	BOYD GAMING CORP			3,388.000	43,299	12.780	43,299	27,961				4,649		4,649		L	06/27/2014
104674-10-6	BRADY CORP			2,120.000	57,961	27.340	57,961	41,483		1,664		(7,611)		(7,611)		L	06/22/2007
105368-20-3	BRANDYWINE REALTY TRUST			405,150.000	6,474,297	15.980	6,474,297	4,993,108		218,640		696,110		696,110		L	08/05/2014
10567B-10-9	BRAVO BRIO RESTAURANT GROUP			987.000	13,729	13.910	13,729	19,997				(2,329)		(2,329)		L	06/24/2011
108035-10-6	BRIDGE BANCORP INC			354.000	9,470	26.750	9,470	9,500		326		266		266		L	06/26/2009
108030-10-7	BRIDGE CAPITAL HOLDINGS			475.000	10,631	22.380	10,631	4,934				874		874		L	06/24/2011
10807M-10-5	BRIDGEPOINT EDUCATION INC			877.000	9,928	11.320	9,928	18,375				(5,604)		(5,604)		L	06/24/2011
109043-10-9	BRIGGS & STRATTON CORP			2,200.000	44,924	20.420	44,924	60,362		1,078		(2,948)		(2,948)		L	06/24/2005
109194-10-0	BRIGHT HORIZONS FAMILY SOLUT			1,362.000	64,028	47.010	64,028	54,721				8,261		8,261		L	06/27/2014
10921T-10-1	BRIGHTCOVE			1,247.000	9,702	7.780	9,702	12,849				(7,931)		(7,931)		L	06/28/2013
109641-10-0	BRINKER INTERNATIONAL INC			2,939.000	172,490	58.690	172,490	35,585		3,057		36,297		36,297		L	12/17/2002
109696-10-4	BRINKS CO			2,034.000	49,650	24.410	49,650	31,619		814		(19,791)		(19,791)		L	06/28/2013
110122-10-8	BRISTOL-MYERS SQUIBB CO			71,585.000	4,225,663	59.030	4,225,663	2,416,427	26,486	103,082		420,920		420,920		L	12/15/2003
110394-10-3	BRISTOW GROUP INC			1,469.000	96,646	65.790	96,646	33,883		1,777		(13,618)		(13,618)		L	06/25/2010
11120U-10-5	BRIXMOR PROPERTY GROUP INC			240,403.000	5,971,611	24.840	5,971,611	5,380,758		89,355		578,950		578,950		L	12/19/2014
111320-10-7	BROADCOM CORP			23,113.000	1,001,486	43.330	1,001,486	946,893		11,094		316,186		316,186		L	02/28/2011
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS			5,333.000	246,278	46.180	246,278	77,158	1,440	4,710		35,341		35,341		L	06/27/2014
11133B-40-9	BROADSOFT INC			1,345.000	39,032	29.020	39,032	53,380				2,260		2,260		L	06/22/2012
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS			19,255.000	227,979	11.840	227,979	706,554	674	1,348		57,187		57,187		L	06/24/2011
112463-10-4	BROOKDALE SENIOR LIVING INC			7,272.000	266,664	36.670	266,664	177,651				75,932		75,932		L	07/31/2014
11373M-10-7	BROOKLINE BANCORP INC			3,533.000	35,436	10.030	35,436	37,229		1,201		1,625		1,625		L	01/11/2012
114340-10-2	BROOKS AUTOMATION INC			3,308.000	42,177	12.750	42,177	117,950		1,191		7,476		7,476		L	03/05/2004
115236-10-1	BROWN & BROWN INC			5,294.000	174,226	32.910	174,226	61,003		2,171		8,047		8,047		L	12/30/2009
115736-10-0	BROWN SHOE CO INC			1,976.000	63,528	32.150	63,528	14,245	138	553		7,924		7,924		L	12/17/2002
115637-20-9	BROWN-FORMAN CORP			6,581.000	578,075	87.840	578,075	201,419		7,798		80,749		80,749		L	06/25/2010
116794-10-8	BRUKER CORP			5,008.000	98,257	19.620	98,257	54,747				(751)		(751)		L	06/28/2013
117043-10-9	BRUNSWICK CORP/DE			4,089.000	209,602	51.260	209,602	65,764		1,840		21,263		21,263		L	06/22/2012
117665-10-9	BRYN MAWR BANK CORP			630.000	19,719	31.300	19,719	13,336		466		706		706		L	06/28/2013
118440-10-6	BUCKLE INC/THE		LS	1,023.000	53,728	52.520	53,728	15,204		2,128		(41)		(41)		L	06/26/2009
119848-10-9	BUFFALO WILD WINGS INC			859.000	154,946	180.380	154,946	14,757				28,502		28,502		L	06/26/2009
120076-10-4	BUILD-A-BEAR WORKSHOP INC			512.000	10,291	20.100	10,291	6,419				3,873		3,873		L	06/27/2014
12008R-10-7	BUILDERS FIRSTSOURCE INC			2,524.000	17,340	6.870	17,340	26,247				(681)		(681)		L	01/07/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G16962-10-5	BUNGE LTD		R	6,243.000	567,551	90.910	567,551	499,419		7,991		54,938		54,938		L	06/25/2010
122017-10-6	BURLINGTON STORES INC			1,263.000	59,689	47.260	59,689	38,559				19,580		19,580		L	06/27/2014
12467B-30-4	C&J ENERGY SERVICES INC			2,159.000	28,520	13.210	28,520	40,100				(21,353)		(21,353)		L	06/22/2012
12673P-10-5	CA INC			13,448.000	409,492	30.450	409,492	465,980		13,448		(43,034)		(43,034)		L	12/15/2003
126804-30-1	CABELA'S INC	LS		2,171.000	114,433	52.710	114,433	50,177				(30,285)		(30,285)		L	06/22/2012
12686C-10-9	CABLEVISION SYSTEMS CORP	LS		8,815.000	181,942	20.640	181,942	128,217		5,289		23,889		23,889		L	06/24/2005
127055-10-1	CABOT CORP			2,920.000	128,071	43.860	128,071	45,034		2,511		(22,017)		(22,017)		L	12/17/2002
12709P-10-3	CABOT MICROELECTRONICS CORP			1,066.000	50,443	47.320	50,443	37,053				1,727		1,727		L	06/28/2013
127097-10-3	CABOT OIL & GAS CORP			17,988.000	532,625	29.610	532,625	45,155		1,439		(164,590)		(164,590)		L	06/25/2004
127190-30-4	CACI INTERNATIONAL INC			1,033.000	89,024	86.180	89,024	44,240				13,994		13,994		L	06/27/2014
127387-10-8	CADENCE DESIGN SYSTEMS INC			13,010.000	246,800	18.970	246,800	322,506				64,400		64,400		L	06/27/2008
12768T-10-3	CAESARS ACQUISITION CO CL A			2,101.000	21,661	10.310	21,661	19,888				1,773		1,773		L	09/30/2014
127686-10-3	CAESARS ENTERTAINMENT CORP	LS		1,990.000	31,223	15.690	31,223	29,323				(11,642)		(11,642)		L	03/30/2012
12477X-10-6	CAI INTERNATIONAL INC			793.000	18,398	23.200	18,398	13,191				(293)		(293)		L	06/28/2013
128030-20-2	CAL-MAINE FOODS INC	LS		1,364.000	53,237	39.030	53,237	10,473		1,205		12,160		12,160		L	11/03/2014
12811R-10-4	CALAMOS ASSET MANAGEMENT INC			1,288.000	17,156	13.320	17,156	35,077		708		1,906		1,906		L	06/24/2005
128126-10-9	CALAMP CORP	LS		1,369.000	25,053	18.300	25,053	10,921				(13,238)		(13,238)		L	06/22/2012
128246-10-5	CALAVO GROWERS INC			555.000	26,252	47.300	26,252	11,199		416		9,457		9,457		L	06/26/2009
129603-10-6	CALGON CARBON CORP			2,460.000	51,119	20.780	51,119	20,262				517		517		L	06/26/2009
13057Q-10-7	CALIFORNIA RESOURECES CORP			13,608.000	74,980	5.510	74,980	13,446				61,534		61,534		L	12/01/2014
130788-10-2	CALIFORNIA WATER SERVICE GROUP			2,026.000	49,860	24.610	49,860	24,002		1,317		3,120		3,120		L	06/30/2006
13100M-50-9	CALIX INC			1,907.000	19,108	10.020	19,108	36,840				725		725		L	06/24/2011
131193-10-4	CALLAWAY GOLF CO			3,430.000	26,411	7.700	26,411	46,037		137		(2,504)		(2,504)		L	12/17/2002
13123E-50-0	CALLIDUS SOFTWARE INC			2,042.000	33,346	16.330	33,346	14,587				6,114		6,114		L	06/27/2014
13123X-10-2	CALLON PETROLEUM CO			1,777.000	9,685	5.450	9,685	13,418				(4,241)		(4,241)		L	06/27/2014
131347-30-4	CALPINE CORP			16,847.000	372,824	22.130	372,824	344,372				34,765		34,765		L	06/27/2014
132011-10-7	CAMBREX CORP			1,384.000	29,922	21.620	29,922	33,501				5,245		5,245		L	06/25/2004
133034-10-8	CAMDEN NATIONAL CORP			460.000	18,326	39.840	18,326	11,451		497		(1,095)		(1,095)		L	06/27/2008
133131-10-2	CAMDEN PROPERTY TRUST			192,398.000	14,206,668	73.840	14,206,668	12,083,482	126,983	500,691		3,236,594		3,236,594		L	01/23/2014
13342B-10-5	CAMERON INTERNATIONAL CORP			9,006.000	449,850	49.950	449,850	164,490				(86,277)		(86,277)		L	11/19/2009
134429-10-9	CAMPBELL SOUP CO			7,710.000	339,240	44.000	339,240	278,550		9,622		5,551		5,551		L	10/31/2008
13466Y-10-5	CAMPUS CREST COMMUNITIES INC			261,396.000	1,910,805	7.310	1,910,805	2,602,014	23,526	98,644		(334,388)		(334,388)		L	12/22/2014
138098-10-8	CANTEL MEDICAL CORP			1,599.000	69,173	43.260	69,173	11,851		144		14,951		14,951		L	06/22/2007
139594-10-5	CAPELLA EDUCATION CO			428.000	32,939	76.960	32,939	27,729	158	599		4,503		4,503		L	06/25/2010
139794-10-1	CAPITAL BANK FINANCIAL - CL A			1,121.000	30,043	26.800	30,043	21,280				4,540		4,540		L	06/28/2013
139674-10-5	CAPITAL CITY BANK GROUP INC			831.000	12,914	15.540	12,914	15,522		75		3,133		3,133		L	06/30/2006
14040H-10-5	CAPITAL ONE FINANCIAL CORP			24,707.000	2,039,563	82.550	2,039,563	1,467,188		29,648		146,760		146,760		L	07/31/2012
140475-10-4	CAPITAL SENIOR LIVING CORP			1,396.000	34,774	24.910	34,774	14,342				1,284		1,284		L	06/30/2006
14057J-10-1	CAPITOL FEDERAL FINANCIAL			5,890.000	75,274	12.780	75,274	69,423		4,771		3,946		3,946		L	06/24/2011
14067E-50-6	CAPSTEAD MORTGAGE CORP	LS		4,568.000	56,095	12.280	56,095	54,671	1,553	6,075		914		914		L	06/22/2012
14067D-10-2	CAPSTONE TURBINE CORP	LS		12,740.000	9,419	0.739	9,419	14,138				(7,016)		(7,016)		L	06/25/2010
140781-10-5	CARBO CERAMICS INC	LS		905.000	36,245	40.050	36,245	55,281		1,140		(69,214)		(69,214)		L	06/24/2011
141337-10-5	CARBONITE INC			540.000	7,706	14.270	7,706	4,561				1,318		1,318		L	06/22/2012
14149F-10-9	CARDINAL FINANCIAL CORP			1,503.000	29,804	19.830	29,804	8,918		511		2,750		2,750		L	06/27/2008
14149Y-10-8	CARDINAL HEALTH INC			14,506.000	1,171,069	80.730	1,171,069	421,545	4,968	18,713		201,924		201,924		L	06/26/2009
141619-10-6	CARDIOVASCULAR SYSTEMS INC			1,207.000	36,307	30.080	36,307	18,877				(4,599)		(4,599)		L	06/27/2014
14161H-10-8	CARDTRONICS INC			1,580.000	60,956	38.580	60,956	28,030				(7,695)		(7,695)		L	06/24/2011
141665-10-9	CAREER EDUCATION CORP			3,103.000	21,597	6.960	21,597	71,278				3,910		3,910		L	06/24/2011
14170T-10-1	CAREFUSION			8,969.000	532,220	59.340	532,220	209,911				175,075		175,075		L	09/30/2011
14174T-10-7	CARETRUST REIT INC W/I			1,204.000	14,845	12.330	14,845	11,374	151	5,261		3,471		3,471		L	11/28/2014
142339-10-0	CARLISLE COS INC			2,830.000	255,379	90.240	255,379	65,608		2,618		30,064		30,064		L	06/27/2014
143130-10-2	CARMAX INC			9,432.000	627,983	66.580	627,983	130,915				184,490		184,490		L	11/26/2003
143436-40-0	CARMIKE CINEMAS INC			1,014.000	26,638	26.270	26,638	17,117				(2,786)		(2,786)		L	06/27/2014
143658-30-0	CARNIVAL CORP		F	18,132.000	821,924	45.330	821,924	882,179		18,132		93,561		93,561		L	06/28/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
144285-10-3	CARPENTER TECHNOLOGY CORP			2,347.000	115,590	49.250	115,590	50,782		1,623		(30,344)		(30,344)		L	06/27/2014
143905-10-7	CARRIAGE SERVICES INC			741.000	15,524	20.950	15,524	12,555		74		1,052		1,052		L	06/28/2013
144577-10-3	CARRIZO OIL & GAS INC			1,963.000	81,661	41.600	81,661	57,252				(6,223)		(6,223)		L	06/24/2011
14574X-10-4	CARROLS RESTAURANT GROUP INC			1,619.000	12,353	7.630	12,353	12,585				1,064		1,064		L	06/27/2014
146229-10-9	CARTER'S INC			2,365.000	206,488	87.310	206,488	77,387		1,797		36,705		36,705		L	06/28/2013
147154-20-7	CASCADE BANCORP			1,376.000	7,141	5.190	7,141	12,544				(5,403)		(5,403)		L	05/19/2014
147322-10-1	CASCADE MICROTECH INC			569.000	8,313	14.610	8,313	7,548				765		765		L	06/27/2014
147448-10-4	CASELLA WASTE SYSTEMS INC			1,375.000	5,555	4.040	5,555	5,743				(2,420)		(2,420)		L	06/24/2011
147528-10-3	CASEY'S GENERAL STORES INC			1,457.000	131,596	90.320	131,596	29,615		1,107		29,242		29,242		L	06/26/2009
14754D-10-0	CASH AMERICA INTERNATIONAL INC			1,340.000	30,311	22.620	30,311	6,292		188		7,027		7,027		L	11/13/2003
14808P-10-9	CASS INFORMATION SYSTEMS INC			480.000	25,560	53.250	25,560	11,743		389		(6,768)		(6,768)		L	06/30/2006
14862Q-10-0	CASTLIGHT HEALTH INC			569.000	6,657	11.700	6,657	8,601				(1,943)		(1,943)		L	06/27/2014
148806-10-2	CATALENT INC			1,996.000	55,648	27.880	55,648	49,952				5,696		5,696		L	09/30/2014
148887-10-2	CATAMARAN CORP		A	9,050.000	468,338	51.750	468,338	293,147				38,644		38,644		L	07/03/2012
14912Y-20-2	CATCHMARK TIMBER TRUST INC			69,757.000	789,649	11.320	789,649	897,697		17,439		(108,048)		(108,048)		L	07/22/2014
149123-10-1	CATERPILLAR INC			26,876.000	2,459,960	91.530	2,459,960	693,620		69,878		19,351		19,351		L	06/24/2011
149150-10-4	CATHAY GENERAL BANCORP			3,338.000	85,419	25.590	85,419	58,321		968		(3,805)		(3,805)		L	06/24/2011
149205-10-6	CATO CORP/THE			966.000	40,746	42.180	40,746	14,695	290	918		10,027		10,027		L	06/24/2005
149568-10-7	CAVCO INDUSTRIES INC			379.000	30,043	79.270	30,043	12,652				4,006		4,006		L	06/27/2008
14964U-10-8	CAVIUM INC			2,349.000	145,215	61.820	145,215	52,851				64,151		64,151		L	06/27/2011
124805-10-2	CBIZ INC			2,526.000	21,623	8.560	21,623	30,321				(1,415)		(1,415)		L	12/17/2002
124830-10-0	CBL & ASSOCIATES PROPERTIES IN			343,052.000	6,662,070	19.420	6,662,070	6,356,741	90,909	332,815		505,449		505,449		L	01/23/2014
12503M-10-8	CBOE HOLDINGS INC			3,805.000	241,313	63.420	241,313	96,131		4,870		43,605		43,605		L	06/22/2012
12504L-10-9	CBRE GROUP INC			11,548.000	395,519	34.250	395,519	185,584				91,807		91,807		L	06/22/2012
124857-20-2	CBS CORP			22,596.000	1,250,463	55.340	1,250,463	803,341	3,389	11,524		(189,806)		(189,806)		L	06/25/2010
125071-10-0	CDI CORP			669.000	11,848	17.710	11,848	15,654		348		(549)		(549)		L	12/17/2002
12508E-10-1	CDK GLOBAL INC			7,080.000	288,581	40.760	288,581	80,191		850		208,389		208,389		L	10/01/2014
12514G-10-8	CDW CORP/DE			3,844.000	135,193	35.170	135,193	115,238		406		19,333		19,333		L	08/29/2014
125141-10-1	CECO ENVIRONMENTAL CORP	LS		948.000	14,732	15.540	14,732	12,468		164		(201)		(201)		L	06/27/2014
150602-20-9	CEDAR SHOPPING CENTERS INC			180,207.000	1,322,719	7.340	1,322,719	1,040,961		35,208		195,207		195,207		L	03/21/2014
150838-10-0	CELADON GROUP INC			988.000	22,418	22.690	22,418	21,769		79		3,171		3,171		L	06/30/2006
150870-10-3	CELANESE CORP			6,557.000	393,158	59.960	393,158	222,994		6,098		30,490		30,490		L	06/28/2013
151020-10-4	CELGENE CORP			34,742.000	3,886,240	111.860	3,886,240	441,092				951,236		951,236		L	06/26/2014
15117B-10-3	CELLDEX THERAPEUTICS INC	LS		3,687.000	67,288	18.250	67,288	34,562				(21,975)		(21,975)		L	06/28/2013
15117V-10-9	CELLULAR DYNAMICS INTERNATION			462.000	2,971	6.430	2,971	7,025				(4,054)		(4,054)		L	06/27/2014
15130J-10-9	CEMPRA INC			663.000	15,587	23.510	15,587	5,189				7,373		7,373		L	06/28/2013
15135B-10-1	CENTENE CORP			2,518.000	261,494	103.850	261,494	37,710				113,058		113,058		L	06/24/2005
15189T-10-7	CENTERPOINT ENERGY INC			18,951.000	444,022	23.430	444,022	429,113		18,003		4,738		4,738		L	12/30/2009
15201P-10-9	CENTERSTATE BANKS INC			1,148.000	13,673	11.910	13,673	11,001		46		2,020		2,020		L	06/25/2010
G20045-20-2	CENTRAL EUROPEAN MEDIA ENTERPR	LS	R	3,461.000	11,110	3.210	11,110	183,622				(2,180)		(2,180)		L	06/28/2013
154760-40-9	CENTRAL PACIFIC FINANCIAL CORP			987.000	21,221	21.500	21,221	14,010		355		1,402		1,402		L	06/28/2013
156431-10-8	CENTURY ALUMINUM CO			2,103.000	51,313	24.400	51,313	20,416				29,316		29,316		L	06/28/2013
156432-10-6	CENTURY BANCORP INC			152.000	6,089	40.060	6,089	2,838		73		1,035		1,035		L	06/26/2009
156700-10-6	CENTURYLINK INC			24,787.000	981,069	39.580	981,069	2,232,209		53,540		191,603		191,603		L	07/18/2011
15670S-10-5	CENVEO INC	LS		3,345.000	7,025	2.100	7,025	26,950				(4,482)		(4,482)		L	06/24/2005
15670R-10-7	CEPHEID INC			3,195.000	172,977	54.140	172,977	52,262				23,707		23,707		L	06/22/2012
156782-10-4	CERNER CORP			12,813.000	828,489	64.660	828,489	71,897				114,987		114,987		L	06/27/2014
157085-10-1	CERUS CORP	LS		3,181.000	19,849	6.240	19,849	12,081				(668)		(668)		L	06/28/2013
157210-10-5	CEVA INC			1,137.000	20,625	18.140	20,625	8,941				3,320		3,320		L	06/27/2008
125269-10-0	CF INDUSTRIES HOLDINGS INC			2,230.000	607,764	272.540	607,764	94,364		11,150		88,085		88,085		L	04/30/2010
12541W-20-9	CH ROBINSON WORLDWIDE INC			6,553.000	490,754	74.890	490,754	97,407		9,371		108,452		108,452		L	06/24/2005
157842-10-5	CHAMBERS STREET PROPERTIES			428,757.000	3,455,781	8.060	3,455,781	3,811,482	18,008	215,283		168,051		168,051		L	01/23/2014
159179-10-0	CHANNELADVISOR CORP	LS		921.000	19,875	21.580	19,875	21,811				(8,329)		(8,329)		L	06/27/2014
159864-10-7	CHARLES RIVER LABORATORIES INT			2,363.000	150,381	63.640	150,381	79,678				25,048		25,048		L	06/30/2006

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
808513-10-5	CHARLES SCHWAB CORP			48,819.000	1,473,846	30.190	1,473,846	607,225		11,717		204,552		204,552		L	09/02/2011
161150-30-8	CHART INDUSTRIES INC			1,009.000	34,508	34.200	34,508	48,125				(61,993)		(61,993)		L	06/22/2012
16117M-30-5	CHARTER COMMUNICATIONS INC			3,500.000	583,170	166.620	583,170	289,012				94,392		94,392		L	06/27/2014
16122W-10-8	CHARTER FINANCIAL CORP			1,050.000	12,023	11.450	12,023	10,580		210		714		714		L	06/28/2013
16150R-10-4	CHASE CORP			340.000	12,237	35.990	12,237	5,428		204		235		235		L	06/24/2011
16208T-10-2	CHATHAM LODGING TRUST			74,272.000	2,151,660	28.970	2,151,660	1,367,756	5,942	57,493		599,793		599,793		L	09/30/2014
G07021-10-1	CHC GROUP LTD		F	2,040.000	6,569	3.220	6,569	15,067				(8,499)		(8,499)		L	03/31/2014
162825-10-3	CHECKPOINT SYSTEMS INC			1,874.000	25,730	13.730	25,730	20,118				(3,823)		(3,823)		L	06/24/2011
163072-10-1	CHEESECAKE FACTORY/THE			2,203.000	110,833	50.310	110,833	36,821		1,344		4,494		4,494		L	06/26/2009
163086-10-1	CHEF'S WAREHOUSE INC/THE			776.000	17,879	23.040	17,879	14,356				(2,399)		(2,399)		L	06/27/2014
163092-10-9	CHEGG INC	LS		3,194.000	22,071	6.910	22,071	24,857				(2,930)		(2,930)		L	06/27/2014
16359R-10-3	CHEMED CORP	LS		661.000	69,848	105.670	69,848	31,210		555		19,202		19,202		L	06/28/2013
163731-10-2	CHEMICAL FINANCIAL CORP			747.000	22,888	30.640	22,888	18,455		702		(769)		(769)		L	12/17/2002
16383L-10-6	CHEMOCENTRYX INC	LS		1,103.000	7,533	6.830	7,533	15,591				1,147		1,147		L	06/28/2013
163893-20-9	CHEMTURA CORP			4,115.000	101,764	24.730	101,764	72,015				(13,127)		(13,127)		L	06/28/2013
16411R-20-8	CHENIERE ENERGY INC			10,205.000	718,432	70.400	718,432	206,015				278,392		278,392		L	06/28/2013
165167-10-7	CHESAPEAKE ENERGY CORP			23,204.000	454,102	19.570	454,102	742,324		8,121		(141,570)		(141,570)		L	06/26/2009
165240-10-2	CHESAPEAKE LODGING TRUST			123,883.000	4,609,686	37.210	4,609,686	2,531,956	37,165	133,444		1,433,281		1,433,281		L	09/19/2014
165303-10-8	CHESAPEAKE UTILITIES CORP			670.000	33,272	49.660	33,272	13,142	181	706		6,463		6,463		L	09/09/2014
166764-10-0	CHEVRON CORP			81,933.000	9,191,244	112.180	9,191,244	2,886,086		344,471		(1,043,289)		(1,043,289)		L	04/30/2014
167250-10-9	CHICAGO BRIDGE & IRON COMPANY	LS	F	4,350.000	182,613	41.980	182,613	12,144		1,035		(179,046)		(179,046)		L	02/13/2013
168615-10-2	CHICO'S FAS INC			6,766.000	109,677	16.210	109,677	85,318		2,030		(17,795)		(17,795)		L	05/29/2009
168905-10-7	CHILDRENS PLACE RETAIL STORES			621.000	35,397	57.000	35,397	27,907	82	247		19		19		L	06/25/2010
16934Q-10-9	CHIMERA INVESTMENT CORP			45,800.000	145,644	3.180	145,644	161,277	4,122	25,648		3,664		3,664		L	06/28/2013
16934W-10-6	CHIMERIX INC			1,199.000	48,272	40.260	48,272	27,486				24,188		24,188		L	06/27/2014
169656-10-5	CHIPOTLE MEXICAN GRILL INC			1,342.000	918,612	684.510	918,612	120,127				203,622		203,622		L	06/27/2008
170032-80-9	CHIQUITA BRANDS INTERNATIONAL			2,584.000	37,365	14.460	37,365	46,230				7,132		7,132		L	12/17/2002
169905-10-6	CHOICE HOTELS INTERNATIONAL IN			1,471.000	82,405	56.020	82,405	30,241	287	1,089		10,165		10,165		L	06/25/2010
171046-10-5	CHRISTOPHER & BANKS CORP			1,400.000	7,994	5.710	7,994	10,079				(3,962)		(3,962)		L	09/30/2013
171232-10-1	CHUBB CORP			10,508.000	1,087,263	103.470	1,087,263	351,194	5,254	20,386		71,875		71,875		L	03/31/2006
171340-10-2	CHURCH & DWIGHT CO INC			5,717.000	450,557	78.810	450,557	74,791		7,089		71,634		71,634		L	06/28/2013
171484-10-8	CHURCHILL DOWNS INC			595.000	56,704	95.300	56,704	24,601	595	464		3,332		3,332		L	06/27/2014
171604-10-1	CHUYS HOLDINGS INC			751.000	14,772	19.670	14,772	28,782				(12,279)		(12,279)		L	06/28/2013
17163B-10-2	CIBER INC			3,700.000	13,135	3.550	13,135	80,014				(2,183)		(2,183)		L	12/17/2002
171779-30-9	CIENA CORP			4,653.000	90,315	19.410	90,315	613,347				(21,032)		(21,032)		L	06/25/2004
125509-10-9	CIGNA CORP			11,571.000	1,190,772	102.910	1,190,772	237,070		463		178,541		178,541		L	11/13/2003
171798-10-1	CIMAREX ENERGY CO			3,794.000	402,164	106.000	402,164	90,714		2,352		4,135		4,135		L	02/08/2006
N20146-10-1	CIMPRESS	LS	R	1,503.000	112,485	74.840	112,485	73,549				27,039		27,039		L	06/25/2010
171871-10-6	CINCINNATI BELL INC			10,048.000	32,053	3.190	32,053	32,360				(3,718)		(3,718)		L	06/24/2011
172062-10-1	CINCINNATI FINANCIAL CORP			6,937.000	359,545	51.830	359,545	202,042	3,052	12,070		(3,746)		(3,746)		L	06/24/2005
172406-10-0	CINEDIGM CORP A			3,297.000	5,341	1.620	5,341	8,734				(3,393)		(3,393)		L	06/27/2014
17243V-10-2	CINEMARK HOLDINGS INC			5,086.000	180,960	35.580	180,960	100,188		5,086		11,444		11,444		L	06/22/2012
172908-10-5	CINTAS CORP			4,150.000	325,526	78.440	325,526	162,346		7,055		78,228		78,228		L	06/28/2013
17273K-10-9	CIRCOR INTERNATIONAL INC			839.000	50,575	60.280	50,575	16,887		126		(17,200)		(17,200)		L	06/24/2005
172755-10-0	CIRRUS LOGIC INC			2,833.000	66,774	23.570	66,774	33,473				8,896		8,896		L	06/24/2011
17275R-10-2	CISCO SYSTEMS INC			221,536.000	6,162,024	27.815	6,162,024	3,748,780		163,937		1,188,541		1,188,541		L	03/31/2008
125581-80-1	CIT GROUP INC			7,666.000	366,665	47.830	366,665	271,981		3,833		(32,964)		(32,964)		L	06/25/2010
17306X-10-2	CITI TRENDS INC			836.000	21,109	25.250	21,109	34,813				6,897		6,897		L	06/22/2007
172967-42-4	CITIGROUP INC			131,167.000	7,097,463	54.110	7,097,463	6,555,862		5,247		262,335		262,335		L	06/28/2013
172922-10-6	CITIZENS & NORTHERN CORP			533.000	11,017	20.670	11,017	10,129		554		21		21		L	06/27/2008
174610-10-5	CITIZENS FINANCIAL GROUP INC			6,367.000	158,284	24.860	158,284	159,156				(872)		(872)		L	12/19/2014
174740-10-0	CITIZENS INC/TX	LS		2,162.000	16,431	7.600	16,431	14,611				(2,486)		(2,486)		L	06/22/2007
177376-10-0	CITRIX SYSTEMS INC			7,162.000	456,936	63.800	456,936	211,376		220		3,939		3,939		L	06/25/2010
177835-10-5	CITY HOLDING CO			140.000	6,514	46.530	6,514	4,552				28		28		L	06/10/2009

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
178566-10-5	CITY NATIONAL CORP/CA			2,136.000	172,610	80.810	172,610	67,502		2,820		3,396		3,396		L	10/19/2009
178787-10-7	CIVEO CORP WHEN ISSUED			4,150.000	17,057	4.110	17,057	27,557		1,079		(10,500)		(10,500)		L	06/02/2014
179895-10-7	CLARCOR INC			1,948.000	129,815	66.640	129,815	30,836	390	1,383		4,461		4,461		L	06/28/2013
969490-10-1	CLAYTON WILLIAMS ENERGY INC			262.000	16,716	63.800	16,716	35,431				(17,766)		(17,766)			06/27/2014
184499-10-1	CLEAN ENERGY FUELS CORP	LS		3,211.000	16,039	4.995	16,039	40,384				(25,319)		(25,319)		L	06/22/2012
184496-10-7	CLEAN HARBORS INC	LS		2,765.000	132,858	48.050	132,858	76,486				(32,931)		(32,931)		L	06/28/2013
18451C-10-9	CLEAR CHANNEL OUTDOOR HOLDINGS			2,051.000	21,720	10.590	21,720	27,218		998		923		923		L	12/16/2005
18482P-10-3	CLEARFIELD INC	LS		522.000	6,426	12.310	6,426	8,991				(2,566)		(2,566)		L	06/27/2014
18538R-10-3	CLEARWATER PAPER CORP			906.000	62,106	68.550	62,106	9,047				14,541		14,541		L	12/17/2008
12561W-10-5	CLECO CORP			2,716.000	148,131	54.540	148,131	47,414		4,244		21,511		21,511		L	06/28/2013
18683K-10-1	CLIFFS NATURAL RESOURCES INC	LS		2,919.000	20,842	7.140	20,842	160,547		1,751		(55,665)		(55,665)		L	06/28/2013
186873-10-5	CLIFTON BANCORP INC			856.000	11,633	13.590	11,633	9,561		205		442		442		L	06/24/2005
189054-10-9	CLOROX CO			5,465.000	569,508	104.210	569,508	278,066		15,849		62,574		62,574		L	06/24/2005
18911Q-10-2	CLOUD PEAK ENERGY INC			2,429.000	22,298	9.180	22,298	37,841				(21,424)		(21,424)		L	06/28/2013
189464-10-0	CLOVIS ONCOLOGY INC	LS		1,094.000	61,264	56.000	61,264	32,382				2,873		2,873		L	06/27/2014
18948M-10-8	CLUBCORP HOLDINGS INC			770.000	13,806	17.930	13,806	12,888	100	370		146		146		L	12/20/2013
12572Q-10-5	CME GROUP INC			13,792.000	1,222,661	88.650	1,222,661	968,801	27,584	61,788		140,540		140,540		L	08/22/2008
125896-10-0	CMS ENERGY CORP			11,966.000	415,819	34.750	415,819	216,128		12,923		95,489		95,489		L	06/24/2011
126117-10-0	CNA FINANCIAL CORP			1,166.000	45,136	38.710	45,136	47,213		2,332		(4,874)		(4,874)		L	06/22/2007
126128-10-7	CNB FINANCIAL CORP			498.000	9,213	18.500	9,213	7,873		329		(249)		(249)		L	06/26/2009
12621E-10-3	CNO FINANCIAL GROUP INC			9,590.000	165,140	17.220	165,140	78,923		2,302		(4,507)		(4,507)		L	08/31/2009
189754-10-4	COACH INC			12,103.000	454,589	37.560	454,589	88,626		20,424		(224,753)		(224,753)		L	06/26/2009
19075F-10-6	COBALT INTERNATIONAL ENERGY			15,473.000	137,555	8.890	137,555	297,365				(121,674)		(121,674)		L	06/27/2014
190897-10-8	COBIZ FINANCIAL INC			1,740.000	22,846	13.130	22,846	13,598		261		2,036		2,036		L	06/25/2010
191098-10-2	COCA-COLA BOTTLING CO CONSOLID			263.000	23,152	88.030	23,152	13,305		263		3,903		3,903		L	04/06/2004
191216-10-0	COCA-COLA CO			171,716.000	7,249,850	42.220	7,249,850	4,363,232		206,608		165,833		165,833		L	07/31/2014
19122T-10-9	COCA-COLA ENTERPRISES			11,105.000	491,063	44.220	491,063	141,900		11,105		999		999		L	10/04/2010
192108-50-4	COEUR D'ALENE MINES CORP			4,249.000	21,712	5.110	21,712	151,332				(24,389)		(24,389)		L	06/28/2013
19239V-30-2	COGENT COMMUNICATIONS GROUP IN			2,196.000	77,716	35.390	77,716	52,573		2,064		(10,519)		(10,519)		L	06/22/2007
192422-10-3	COGNEX CORP			3,781.000	156,269	41.330	156,269	59,300				11,910		11,910		L	06/25/2004
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS			25,989.000	1,368,581	52.660	1,368,581	149,140				56,806		56,806		L	06/27/2014
19247A-10-0	COHEN & STEERS INC	LS		1,086.000	45,699	42.080	45,699	32,679		2,042		2,194		2,194		L	04/02/2007
192479-10-3	COHERENT INC			1,087.000	66,003	60.720	66,003	33,277				(14,859)		(14,859)		L	06/27/2008
192576-10-6	COHU INC			1,302.000	15,494	11.900	15,494	40,657	78	312		1,823		1,823		L	12/17/2002
194014-10-6	COLFAX CORP			4,213.000	217,264	51.570	217,264	191,438				(57,680)		(57,680)		L	02/28/2014
194162-10-3	COLGATE-PALMOLIVE CO			39,407.000	2,726,570	69.190	2,726,570	781,757		55,958		156,840		156,840		L	11/26/2003
19421R-20-0	COLLECTORS UNIVERSE			328.000	6,842	20.860	6,842	6,650		213		192		192		L	06/27/2014
19624R-10-6	COLONY FINANCIAL INC			4,557.000	108,548	23.820	108,548	92,043	1,686	4,829		12,675		12,675		L	04/30/2014
197236-10-2	COLUMBIA BANKING SYSTEM INC			2,323.000	64,138	27.610	64,138	39,002		2,100		519		519		L	06/27/2014
198287-20-3	COLUMBIA PROPERTY TRUST INC			283,219.000	7,179,602	25.350	7,179,602	7,095,793		336,557		96,986		96,986		L	06/27/2014
198516-10-6	COLUMBIA SPORTSWEAR CO			1,124.000	50,063	44.540	50,063	16,849		641		5,805		5,805		L	09/29/2014
199333-10-5	COLUMBUS MCKINNON CORP/NY			1,162.000	32,582	28.040	32,582	25,254		139		1,046		1,046		L	06/30/2006
20030N-10-1	COMCAST CORP			111,654.000	6,477,049	58.010	6,477,049	2,434,146		97,139		674,948		674,948		L	06/26/2009
200340-10-7	COMERICA INC			7,893.000	369,708	46.840	369,708	343,677	1,579	5,999		(5,525)		(5,525)		L	07/29/2011
199908-10-4	COMFORT SYSTEMS USA INC			1,853.000	31,723	17.120	31,723	11,478		417		(4,206)		(4,206)		L	06/25/2004
200525-10-3	COMMERCE BANCSHARES INC/KANSAS			3,305.000	143,734	43.490	143,734	90,462		2,693		1,895		1,895		L	11/25/2014
201723-10-3	COMMERCIAL METALS CO			5,382.000	87,673	16.290	87,673	25,418		2,583		(21,743)		(21,743)		L	06/25/2004
202608-10-5	COMMERCIAL VEHICLE GROUP INC			1,268.000	8,445	6.660	8,445	14,856				(773)		(773)		L	06/25/2010
20337X-10-9	COMMSCOPE HOLDING CO INC			2,354.000	53,742	22.830	53,742	45,965				6,024		6,024		L	06/27/2014
203607-10-6	COMMUNITY BANK SYSTEM INC			1,740.000	66,346	38.130	66,346	28,243	522	1,984		(2,697)		(2,697)		L	06/24/2005
203668-10-8	COMMUNITY HEALTH SYSTEMS INC			5,064.000	273,051	53.920	273,051	172,593				77,404		77,404		L	01/27/2014
204149-10-8	COMMUNITY TRUST BANCORP INC			406.000	14,864	36.610	14,864	10,841	122	476		(1,804)		(1,804)		L	05/13/2014
204160-10-8	COMMUNITYONE BANCORP			449.000	5,141	11.450	5,141	5,444				(584)		(584)		L	06/22/2012
204166-10-2	COMMVAULT SYSTEMS INC			2,159.000	111,599	51.690	111,599	35,533				(50,067)		(50,067)		L	06/22/2007

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
205306-10-3	COMPUTER PROGRAMS & SYSTEMS IN	LS		590.000	35,843	60.750	35,843	16,017		1,345		(625)		(625)		L	06/30/2006
205363-10-4	COMPUTER SCIENCES CORP			6,266.000	395,071	63.050	395,071	314,420	1,441	5,389		44,927		44,927		L	06/26/2009
205477-10-2	COMPUTER TASK GROUP INC			760.000	7,243	9.530	7,243	5,221	46	175		(7,121)		(7,121)		L	06/26/2009
20564W-10-5	COMSCORE INC			1,622.000	75,309	46.430	75,309	47,007				28,904		28,904		L	06/24/2011
205768-20-3	COMSTOCK RESOURCES INC	LS		2,095.000	14,267	6.810	14,267	35,119		1,048		(24,051)		(24,051)		L	06/24/2005
205826-20-9	COMTECH TELECOMMUNICATIONS COR			784.000	24,712	31.520	24,712	19,575		941						L	06/26/2009
20585P-10-5	COMVERSE INC.			1,059.000	19,888	18.780	19,888	32,014				(21,201)		(21,201)		L	11/01/2012
205944-10-1	CON-WAY INC			2,582.000	126,983	49.180	126,983	91,754		1,291		24,452		24,452		L	06/25/2010
205887-10-2	CONAGRA FOODS INC			18,044.000	654,636	36.280	654,636	426,581		18,044		46,554		46,554		L	11/26/2003
20605P-10-1	CONCHO RESOURCES INC/MIDLAND T			4,974.000	496,157	99.750	496,157	209,399				(47,019)		(47,019)		L	06/27/2014
207410-10-1	CONMED CORP			1,202.000	54,042	44.960	54,042	24,200	240	962		2,957		2,957		L	12/17/2002
208242-10-7	CONN'S INC	LS		1,176.000	21,978	18.690	21,978	33,473				(66,141)		(66,141)		L	06/27/2014
207797-10-1	CONNECTICUT WATER SERVICE INC			518.000	18,798	36.290	18,798	11,792		523		404		404		L	06/27/2008
20786W-10-7	CONNECTONE BANCORP INC			1,147.000	21,789	18.997	21,789	16,050		269		75		75		L	07/01/2014
20825C-10-4	CONOCOPHILLIPS			52,887.000	3,652,376	69.060	3,652,376	691,788		150,199		(84,090)		(84,090)		L	06/07/2006
20854P-10-9	CONSOL ENERGY INC			10,148.000	343,104	33.810	343,104	238,029		2,537		(42,926)		(42,926)		L	04/30/2010
209034-10-7	CONSOLIDATED COMMUNICATIONS HO			2,274.000	63,285	27.830	63,285	37,199		2,715		20,870		20,870		L	10/17/2014
209115-10-4	CONSOLIDATED EDISON INC			12,543.000	827,963	66.010	827,963	440,368		31,608		134,586		134,586		L	06/26/2009
210226-10-6	CONSOLIDATED-TOMOKA LAND CO			267.000	14,899	55.800	14,899	6,706		19		5,209		5,209		L	06/30/2003
210313-10-2	CONSTANT CONTACT INC			1,503.000	55,160	36.700	55,160	29,471				8,462		8,462		L	06/25/2010
21036P-10-8	CONSTELLATION BRANDS INC			6,627.000	650,573	98.170	650,573	94,933				184,164		184,164		L	06/28/2013
210502-10-0	CONSUMER PORTFOLIO SERVICES			594.000	4,372	7.360	4,372	4,358				(1,206)		(1,206)		L	06/28/2013
210751-10-3	CONTAINER STORE GROUP INC/THE			764.000	14,615	19.130	14,615	27,310				(14,934)		(14,934)		L	06/27/2014
21075N-20-4	CONTANGO OIL & GAS CO			670.000	19,591	29.240	19,591	28,265				(12,073)		(12,073)		L	10/02/2013
211171-10-3	CONTINENTAL BUILDING PRODUCTS			535.000	9,486	17.730	9,486	7,948				1,538		1,538		L	06/27/2014
212015-10-1	CONTINENTAL RESOURCES INC/OK	LS		3,512.000	134,720	38.360	134,720	46,800				(62,865)		(62,865)		L	09/11/2014
361CVR-99-6	CONTRA FURIEX PHARMACEUTICALS			512.000	5,002	9.770	5,002	53,642				(48,640)		(48,640)			07/03/2014
21240D-10-7	CONTROL4 CORP	LS		490.000	7,531	15.370	7,531	9,489				(1,957)		(1,957)		L	06/27/2014
212485-10-6	CONVERGYS CORP			4,473.000	91,115	20.370	91,115	140,954	313	1,163		(3,042)		(3,042)		L	12/17/2002
216648-40-2	COOPER COS INC/THE			2,006.000	325,153	162.090	325,153	53,936		120		76,730		76,730		L	06/24/2005
216831-10-7	COOPER TIRE & RUBBER CO			1,988.000	68,884	34.650	68,884	38,657		835		21,093		21,093		L	12/30/2009
21676P-10-3	COOPER-STANDARD HOLDING			605.000	35,017	57.880	35,017	40,039				(5,022)		(5,022)		L	06/27/2014
P31076-10-5	COPA HOLDINGS SA		R	1,347.000	139,603	103.640	139,603	65,185		5,162		(76,065)		(76,065)		L	06/22/2012
217204-10-6	COPART INC			4,358.000	159,023	36.490	159,023	44,983				(277)		(277)		L	06/27/2014
218352-10-2	CORCEPT THERAPEUTICS INC	LS		1,326.000	3,978	3.000	3,978	4,308				(292)		(292)		L	06/25/2010
218681-10-4	CORE-MARK HOLDING CO INC			1,054.000	65,274	61.930	65,274	18,863		485		25,259		25,259		L	06/27/2014
21871D-10-3	CORELOGIC INC			4,265.000	134,735	31.590	134,735	109,715				(16,804)		(16,804)		L	11/17/2009
21870U-20-5	CORENERGY INFRASTRUCTURE TRUST			72,000.000	466,560	6.480	466,560	548,454		18,720		(81,894)		(81,894)		L	07/07/2014
21870Q-10-5	CORESITE REALTY CORPORATION			49,691.000	1,940,434	39.050	1,940,434	956,855	20,870	69,567		340,880		340,880		L	06/28/2013
21925Y-10-3	CORNERSTONE ONDEMAND	LS		2,343.000	82,474	35.200	82,474	64,982				(38,869)		(38,869)		L	06/27/2014
219350-10-5	CORNING INC			56,051.000	1,285,249	22.930	1,285,249	964,472		22,420		286,421		286,421		L	06/30/2006
21988R-10-2	CORPORATE EXECUTIVE BOARD CO/T			1,551.000	112,494	72.530	112,494	64,950		1,629		(7,600)		(7,600)		L	06/24/2005
22002T-10-8	CORPORATE OFFICE PROPERTIES TR			154,256.000	4,376,243	28.370	4,376,243	3,837,951	42,420	167,809		712,860		712,860		L	01/23/2014
22025Y-40-7	CORRECTIONS CORP OF AMERICA			252,701.000	9,183,154	36.340	9,183,154	8,296,575	128,878	503,489		1,055,967		1,055,967		L	01/23/2014
221006-10-9	CORVEL CORP			514.000	19,131	37.220	19,131	4,117				(4,873)		(4,873)		L	12/17/2002
22160N-10-9	COSTAR GROUP INC			1,288.000	236,515	183.630	236,515	62,579				(1,224)		(1,224)		L	06/22/2012
22160K-10-5	COSTCO WHOLESALE CORP			18,900.000	2,679,075	141.750	2,679,075	620,362		25,988		429,786		429,786		L	06/24/2005
222070-20-3	COTY INC.			3,140.000	64,872	20.660	64,872	50,237				17,615		17,615		L	09/30/2013
22265J-10-2	COUPONS COM INC	LS		518.000	9,195	17.750	9,195	13,702				(4,508)		(4,508)		L	06/27/2014
222795-10-6	COUSINS PROPERTIES INC			598,289.000	6,832,460	11.420	6,832,460	6,153,719		128,376		341,259		341,259		L	12/19/2014
222816-10-0	COVANCE INC			2,530.000	262,715	103.840	262,715	123,012				40,197		40,197		L	06/27/2014
22282E-10-2	COVANTA HOLDING CORP			4,991.000	109,852	22.010	109,852	44,353	1,248	3,868		21,262		21,262		L	06/30/2006
G2554F-11-3	COVIDIEN PLC		F	19,483.000	1,992,721	102.280	1,992,721	739,857	7,014	25,718		665,929		665,929		L	03/21/2011
22357R-10-3	COVISINT CORP			1,327.000	3,517	2.650	3,517	5,262				(1,745)		(1,745)		L	10/16/2014

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
223622-10-1	COWEN GROUP INC			5,330.000	25,584	4.800	25,584	21,693				4,744		4,744		L	06/29/2011
12618T-10-5	CRA INTERNATIONAL INC			555.000	16,828	30.320	16,828	13,271				5,839		5,839		L	06/27/2008
22410J-10-6	CRACKER BARREL OLD COUN STORE			749.000	105,429	140.760	105,429	16,902		2,622		22,987		22,987		L	06/26/2009
224399-10-5	CRANE CO			2,014.000	118,222	58.700	118,222	52,025		2,538		(17,220)		(17,220)		L	12/17/2002
224633-10-7	CRAWFORD & CO			1,190.000	12,233	10.280	12,233	8,046		214		1,238		1,238		L	06/26/2009
225223-30-4	CRAY INC			1,943.000	66,995	34.480	66,995	14,782				13,640		13,640		L	06/22/2007
225310-10-1	CREDIT ACCEPTANCE CORP			295.000	40,241	136.410	40,241	10,152				1,894		1,894		L	06/25/2010
225447-10-1	CREE INC	LS		5,381.000	173,376	32.220	173,376	234,256				(158,998)		(158,998)		L	06/27/2014
227046-10-9	CROCS INC			4,050.000	50,585	12.490	50,585	176,183				(13,892)		(13,892)		L	06/22/2007
227483-10-4	CROSS COUNTRY HEALTHCARE INC			1,273.000	15,887	12.480	15,887	48,095				3,183		3,183		L	12/17/2002
22822V-10-1	CROWN CASTLE INTL CORP			742,798.000	58,458,203	78.700	58,458,203	53,282,613		609,094		5,175,590		5,175,590		L	12/16/2014
228368-10-6	CROWN HOLDINGS INC			5,868.000	298,681	50.900	298,681	97,558				37,144		37,144		L	03/05/2004
228411-10-4	CROWN MEDIA HOLDINGS INC			1,802.000	6,379	3.540	6,379	23,822				18		18		L	12/17/2002
228903-10-0	CRYOLIFE INC			1,413.000	16,009	11.330	16,009	18,194		166		339		339		L	06/22/2007
126349-10-9	CSG SYSTEMS INTERNATIONAL INC			1,795.000	45,001	25.070	45,001	52,612		1,117		(7,772)		(7,772)		L	06/25/2010
125906-10-7	CSS INDUSTRIES INC			269.000	7,435	27.640	7,435	5,132		161		(280)		(280)		L	12/17/2002
12646R-10-5	CST BRANDS INC			3,342.000	145,745	43.610	145,745	52,901	209	745		24,285		24,285		L	06/27/2014
126408-10-3	CSX CORP			43,005.000	1,558,071	36.230	1,558,071	253,210		27,093		320,817		320,817		L	11/13/2003
12648L-10-6	CTI BIOPHARMA CORP			4,964.000	11,715	2.360	11,715	5,210				2,184		2,184		L	06/28/2013
126501-10-5	CTS CORP			1,679.000	29,937	17.830	29,937	68,013	67	269		(3,492)		(3,492)		L	12/17/2002
126534-10-6	CU BANCORP			411.000	8,915	21.690	8,915	6,491				1,730		1,730		L	06/28/2013
229663-10-9	CUBESMART			416,484.000	9,191,802	22.070	9,191,802	5,876,033	66,637	167,404		1,947,764		1,947,764		L	12/19/2014
229669-10-6	CUBIC CORP			916.000	48,218	52.640	48,218	11,151		220		(18)		(18)		L	06/28/2013
229678-10-7	CUBIST PHARMACEUTICALS INC			3,322.000	334,359	100.650	334,359	109,650				105,449		105,449		L	06/27/2014
126576-20-6	CUI GLOBAL INC	LS		937.000	6,981	7.450	6,981	7,438				(457)		(457)		L	06/27/2014
229899-10-9	CULLEN/FROST BANKERS INC			2,022.000	142,834	70.640	142,834	55,404		3,945		(8,404)		(8,404)		L	06/27/2014
230215-10-5	CULP INC			222.000	4,813	21.680	4,813	3,859	13	133		273		273		L	06/28/2013
231021-10-6	CUMMINS INC			7,839.000	1,130,149	144.170	1,130,149	132,548		22,028		25,085		25,085		L	06/26/2009
231082-10-8	CUMULUS MEDIA INC			5,940.000	25,126	4.230	25,126	28,482				(17,879)		(17,879)		L	06/27/2014
231561-10-1	CURTISS-WRIGHT CORP			2,140.000	151,063	70.590	151,063	39,279		1,113		17,890		17,890		L	06/28/2013
23204G-10-0	CUSTOMERS BANCORP INC			1,005.000	19,557	19.460	19,557	14,841				864		864		L	05/22/2014
126600-10-5	CVB FINANCIAL CORP			4,428.000	70,937	16.020	70,937	24,229	443	1,771		(4,649)		(4,649)		L	06/26/2003
23247G-10-9	CVENT INC			801.000	22,300	27.840	22,300	26,926				(4,626)		(4,626)		L	06/27/2014
12662P-10-8	CVR ENERGY INC	LS		762.000	29,497	38.710	29,497	44,765		3,810		(3,597)		(3,597)		L	01/31/2013
126650-10-0	CVS/CAREMARK CORP			50,465.000	4,860,284	96.310	4,860,284	461,057		55,511		1,248,504		1,248,504		L	06/26/2009
23251P-10-2	CYBERONICS INC			1,243.000	69,210	55.680	69,210	20,559				(12,219)		(12,219)		L	12/17/2002
232577-20-5	CYNOSURE INC			796.000	21,826	27.420	21,826	30,545				589		589		L	06/25/2013
232806-10-9	CYPRESS SEMICONDUCTOR CORP	LS		6,863.000	98,004	14.280	98,004	21,904	755			29,717		29,717		L	04/30/2007
23283R-10-0	CYRUSONE INC			79,506.000	2,190,390	27.550	2,190,390	1,876,806	16,696	41,350		304,314		304,314		L	07/01/2014
12673A-10-8	CYS INVESTMENTS INC			6,587.000	57,439	8.720	57,439	87,227		8,168		8,629		8,629		L	06/28/2013
232820-10-0	CYTEC INDUSTRIES INC			3,300.000	152,361	46.170	152,361	56,031		1,238		(1,353)		(1,353)		L	09/18/2014
23282W-60-5	CYTOKINETICS INC			1,140.000	9,131	8.010	9,131	13,185				1,721		1,721		L	06/28/2013
23283K-10-5	CYTORI THERAPEUTICS INC	LS		2,389.000	1,168	0.489	1,168	10,158				(4,972)		(4,972)		L	06/24/2011
232828-50-9	CYTRX CORP	LS		2,438.000	6,680	2.740	6,680	9,798				(3,118)		(3,118)		L	06/27/2014
233912-10-4	DAILY JOURNAL CORP	LS		46.000	12,098	263.000	12,098	9,476				2,622		2,622		L	06/27/2014
234264-10-9	DAKTRONICS INC			2,087.000	26,108	12.510	26,108	26,827		814		(6,616)		(6,616)		L	06/30/2006
235825-20-5	DANA HOLDING CORP			6,736.000	146,441	21.740	146,441	61,118		1,347		14,280		14,280		L	06/22/2012
235851-10-2	DANAHER CORP			26,261.000	2,250,830	85.710	2,250,830	420,994	2,626	8,535		223,481		223,481		L	08/31/2012
237194-10-5	DARDEN RESTAURANTS INC			5,864.000	343,806	58.630	343,806	60,416		12,901		24,981		24,981		L	12/17/2002
237266-10-1	DARLING INTERNATIONAL INC			7,267.000	131,969	18.160	131,969	76,047				(19,829)		(19,829)		L	06/27/2014
237934-10-4	DATALINK CORP			708.000	9,133	12.900	9,133	6,724				1,416		1,416		L	06/22/2012
23918K-10-8	DAVITA INC			7,586.000	574,564	75.740	574,564	52,086				93,839		93,839		L	06/25/2004
239359-10-2	DAWSON GEOPHYSICAL CO			378.000	4,623	12.230	4,623	11,629		121		(8,161)		(8,161)		L	06/30/2006
233153-20-4	DCT INDUSTRIAL TRUST INC			188,468.000	6,720,769	35.660	6,720,769	4,568,334	52,771			2,152,435		2,152,435		L	11/18/2014

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
23317H-10-2	DDR CORP			819,940.000	15,054,098	18.360	15,054,098	12,559,819	107,420	412,930		2,087,119		2,087,119		L	12/19/2014
242309-10-2	DEALERTRACK HOLDINGS INC			2,356.000	104,394	44.310	104,394	78,749				(7,930)		(7,930)		L	06/27/2014
242370-20-3	DEAN FOODS CO			4,379.000	84,865	19.380	84,865	73,885		1,226		9,590		9,590		L	06/26/2009
243537-10-7	DECKERS OUTDOOR CORP			1,570.000	142,933	91.040	142,933	32,870				10,331		10,331		L	06/28/2013
244199-10-5	DEERE & CO			15,593.000	1,379,513	88.470	1,379,513	326,191	9,489	34,616		(44,596)		(44,596)		L	12/15/2003
245077-10-2	DEL FRISCO'S RESTAURANT GROUP			1,033.000	24,523	23.740	24,523	24,429				(1,782)		(1,782)		L	06/27/2014
246647-10-1	DELEK US HOLDINGS INC			1,604.000	43,757	27.280	43,757	36,873		1,604		(11,437)		(11,437)		L	06/28/2013
247361-70-2	DELTA AIR LINES INC			36,684.000	1,804,486	49.190	1,804,486	535,183		11,005		796,776		796,776		L	06/28/2013
247850-10-0	DELTIC TIMBER CORP			507.000	34,679	68.400	34,679	12,633		203		233		233		L	12/17/2002
248019-10-1	DELUXE CORP			2,211.000	137,635	62.250	137,635	58,414		2,543		22,243		22,243		L	06/25/2010
24802N-20-8	DEMAND MEDIA			289.000	1,769	6.120	1,769	10,466				(3,390)		(3,390)		L	06/22/2012
24802Y-10-5	DEMANDWARE INC	LS		1,330.000	76,528	57.540	76,528	68,126				(11,223)		(11,223)		L	06/27/2014
247916-20-8	DENBURY RESOURCES INC	LS		15,447.000	125,584	8.130	125,584	174,155		3,862		(128,210)		(128,210)		L	03/12/2010
24869P-10-4	DENNY'S CORP			4,746.000	48,931	10.310	48,931	22,528				14,808		14,808		L	06/24/2005
249030-10-7	DENTSPLY INTERNATIONAL INC			6,256.000	333,257	53.270	333,257	86,206	414	1,634		29,966		29,966		L	04/02/2007
249908-10-4	DEPOMED INC			2,984.000	48,072	16.110	48,072	9,411				16,502		16,502		L	06/27/2008
249827-50-2	DERMA SCIENCES INC	LS		611.000	5,688	9.310	5,688	8,154				(923)		(923)		L	06/28/2013
25065D-10-0	DESTINATION MATERNITY CORP			632.000	10,080	15.950	10,080	7,622		506		(8,804)		(8,804)		L	06/28/2013
25065K-10-4	DESTINATION XL GROUP INC			2,260.000	12,340	5.460	12,340	8,043				(2,509)		(2,509)		L	06/25/2010
25179M-10-3	DEVON ENERGY CORP			17,656.000	1,080,724	61.210	1,080,724	320,254		16,597		(11,653)		(11,653)		L	04/01/2005
251893-10-3	DEVRY INC			2,747.000	130,400	47.470	130,400	71,385		961		32,882		32,882		L	06/28/2013
25213A-10-7	DEX MEDIA INC	LS		764.000	6,853	8.970	6,853	13,418				1,673		1,673		L	06/28/2013
252131-10-7	DEXCOM INC			3,382.000	186,179	55.050	186,179	26,397				66,422		66,422		L	06/24/2011
Y20656-12-1	DHT HOLDINGS RTS F		F	3,122.000	22,822	7.310	22,822	21,910		125		912		912		L	06/27/2014
252603-10-5	DIAMOND FOODS INC			1,154.000	32,577	28.230	32,577	28,826				2,758		2,758		L	06/25/2010
25264R-20-7	DIAMOND HILL INVESTMENT GROUP			118.000	16,289	138.040	16,289	8,502		472		2,325		2,325		L	06/27/2008
25271C-10-2	DIAMOND OFFSHORE DRILLING INC	LS		2,463.000	90,417	36.710	90,417	113,330		8,620		(49,777)		(49,777)		L	06/28/2013
25272T-10-4	DIAMOND RESORTS INTERNATIONAL			1,565.000	43,664	27.900	43,664	32,767				11,131		11,131		L	06/27/2014
25278X-10-9	DIAMONDBACK ENERGY INC			1,685.000	100,729	59.780	100,729	104,560				(19,668)		(19,668)		L	06/27/2014
252784-30-1	DIAMONDROCK HOSPITALITY CO			449,609.000	6,685,686	14.870	6,685,686	4,628,227	46,085	175,110		1,485,535		1,485,535		L	01/23/2014
253017-10-7	DICE HOLDINGS INC			1,843.000	18,448	10.010	18,448	24,057				5,087		5,087		L	06/24/2011
253393-10-2	DICK'S SPORTING GOODS INC			3,844.000	190,855	49.650	190,855	55,658		1,922		(32,482)		(32,482)		L	06/24/2005
253651-10-3	DIEBOLD INC			2,455.000	85,041	34.640	85,041	80,141		2,823		4,002		4,002		L	12/15/2003
253798-10-2	DIGI INTERNATIONAL INC			1,490.000	13,842	9.290	13,842	15,726				(4,217)		(4,217)		L	06/25/2004
25381B-10-1	DIGIMARC CORP	LS		335.000	9,095	27.150	9,095	6,664		74		2,643		2,643		U	06/25/2010
253868-10-3	DIGITAL REALTY TRUST INC			307,079.000	20,359,338	66.300	20,359,338	20,290,206	254,876	976,649		5,157,178		5,157,178		L	06/20/2014
25388B-10-4	DIGITAL RIVER INC			1,607.000	39,741	24.730	39,741	52,447				10,012		10,012		L	06/27/2008
25389M-87-7	DIGITALGLOBE INC			3,419.000	105,886	30.970	105,886	77,447				(34,805)		(34,805)		L	06/28/2013
254067-10-1	DILLARD'S INC	LS		964.000	120,674	125.180	120,674	8,752	68	231		26,963		26,963		L	06/26/2009
253922-10-8	DIME COMMUNITY BANCSHARES			1,609.000	26,195	16.280	26,195	12,712		901		(1,030)		(1,030)		L	12/17/2002
254423-10-6	DINEEQUITY INC			740.000	76,694	103.640	76,694	17,470	648	1,665		14,867		14,867		L	06/25/2010
254543-10-1	DIODES INC			1,810.000	49,902	27.570	49,902	24,520				7,258		7,258		L	06/30/2006
25490A-30-9	DIRECTV			20,185.000	1,750,040	86.700	1,750,040	284,993				355,458		355,458		L	11/20/2009
254709-10-8	DISCOVER FINANCIAL SERVICES			19,916.000	1,304,299	65.490	1,304,299	245,541		18,323		189,999		189,999		L	07/31/2009
25470F-30-2	DISCOVERY COMMUNICATIONS INC			19,703.000	671,372	33.720	671,372	376,183				39,998		39,998		L	08/07/2014
25470M-10-9	DISH NETWORK CORP			9,412.000	686,041	72.890	686,041	260,444				139,743		139,743		L	06/27/2014
25659T-10-7	DOLBY LABORATORIES INC			2,076.000	89,517	43.120	89,517	62,360		208		9,467		9,467		L	06/22/2012
256677-10-5	DOLLAR GENERAL CORP			13,356.000	944,269	70.700	944,269	648,137				139,485		139,485		L	06/27/2014
256746-10-8	DOLLAR TREE INC			8,775.000	617,585	70.380	617,585	91,165				122,841		122,841		L	06/27/2014
25746U-10-9	DOMINION RESOURCES INC/VA			24,954.000	1,918,963	76.900	1,918,963	666,837		59,890		304,688		304,688		L	06/28/2013
25754A-20-1	DOMINO'S PIZZA INC			2,534.000	238,627	94.170	238,627	42,236		2,534		62,134		62,134		L	06/22/2012
257559-20-3	DOMTAR CORP			2,836.000	114,064	40.220	114,064	163,355	1,064	3,687		(19,710)		(19,710)		L	06/18/2014
257651-10-9	DONALDSON CO INC			6,323.000	244,257	38.630	244,257	45,661		4,015		(30,540)		(30,540)		L	12/15/2003
257701-20-1	DONEGAL GROUP INC			406.000	6,488	15.980	6,488	7,878		212		32		32		L	06/30/2006

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Y2106R-11-0	DORIAN LPG LTD		F	329.000	4,570	13.890	4,570	7,594				(3,025)		(3,025)		L	06/27/2014
258278-10-0	DORMAN PRODUCTS INC	LS		1,200.000	57,924	48.270	57,924	40,845				(7,143)		(7,143)		L	06/27/2014
25848T-10-9	DOT HILL SYSTEMS CORP			2,718.000	12,014	4.420	12,014	11,983				31		31		L	06/27/2014
25960R-10-5	DOUGLAS DYNAMICS INC			932.000	19,973	21.430	19,973	12,289		811		4,297		4,297		L	06/24/2011
25960P-10-9	DOUGLAS EMMETT INC			301,690.000	8,567,996	28.400	8,567,996	6,747,613	63,355	239,100		1,519,295		1,519,295		L	01/23/2014
260003-10-8	DOVER CORP			7,080.000	507,778	71.720	507,778	223,301		10,974		(59,211)		(59,211)		L	11/26/2003
260543-10-3	DOW CHEMICAL CO/THE			52,165.000	2,379,246	45.610	2,379,246	1,555,329	21,909	74,596		63,120		63,120		L	06/22/2012
23331A-10-9	DR HORTON INC			12,692.000	320,981	25.290	320,981	205,283		2,538		37,695		37,695		L	06/30/2006
26138E-10-9	DR PEPPER SNAPPLE GROUP INC			8,370.000	599,962	71.680	599,962	210,822	3,544	13,476		192,175		192,175		L	06/27/2008
26153C-10-3	DREAMWORKS ANIMATION SKG INC	LS		3,294.000	73,555	22.330	73,555	100,109				(43,382)		(43,382)		L	06/25/2010
261608-10-3	DRESSER-RAND GROUP INC			3,226.000	263,887	81.800	263,887	122,489				71,520		71,520		L	06/22/2007
26168L-20-5	DREW INDUSTRIES INC			1,013.000	51,734	51.070	51,734	19,033		2,026		(132)		(132)		L	06/30/2006
262037-10-4	DRIL-QUIP INC			1,710.000	131,208	76.730	131,208	87,649				(56,772)		(56,772)		L	06/28/2013
23332B-10-6	DSP GROUP INC			1,224.000	13,305	10.870	13,305	53,020				1,420		1,420		L	06/30/2006
233326-10-7	DST SYSTEMS INC			1,152.000	108,461	94.150	108,461	51,540		1,382		3,928		3,928		L	06/28/2013
23334L-10-2	DSW INC			3,192.000	119,062	37.300	119,062	62,048		2,394		(17,333)		(17,333)		L	06/22/2012
233331-10-7	DTE ENERGY CO			7,673.000	662,717	86.370	662,717	305,332	5,294	20,372		153,307		153,307		L	06/28/2013
23335C-10-1	DTS INC/CA			68.000	2,094	30.794	2,094	3,597				461		461		L	07/23/2012
264147-10-9	DUCOMMUN INC			485.000	12,261	25.280	12,261	10,307				(2,197)		(2,197)		L	06/28/2013
26441C-20-4	DUKE ENERGY CORP			30,625.000	2,558,412	83.540	2,558,412	1,442,088		96,469		444,981		444,981		L	07/03/2012
264411-50-5	DUKE REALTY CORP			770,827.000	15,570,705	20.200	15,570,705	11,079,216		512,096		3,920,911		3,920,911		L	09/19/2014
26483E-10-0	DUN & BRADSTREET CORP			1,518.000	183,617	120.960	183,617	32,392		2,672		(2,717)		(2,717)		L	10/14/2003
265504-10-0	DUNKIN' BRANDS GROUP INC			4,115.000	175,505	42.650	175,505	130,950		3,786		(22,838)		(22,838)		L	06/28/2013
266138-10-6	DUPONT FABROS TECHNOLOGY INC			114,556.000	3,807,841	33.240	3,807,841	2,820,288	48,114	147,433		973,699		973,699		L	01/23/2014
233377-40-7	DXP ENTERPRISES INC			567.000	28,651	50.530	28,651	19,384				(31,253)		(31,253)		L	06/27/2014
26746E-10-3	DYAX CORP			5,955.000	83,727	14.060	83,727	25,006				36,495		36,495		L	06/27/2014
267475-10-1	DYCOM INDUSTRIES INC			1,512.000	53,056	35.090	53,056	63,480				11,038		11,038		L	12/17/2002
267888-10-5	DYNAMIC MATERIALS CORP			757.000	12,127	16.020	12,127	20,026	30	121		(4,330)		(4,330)		L	06/30/2006
268158-20-1	DYNAVAX TECHNOLOGIES CORP	LS		1,161.000	19,574	16.860	19,574	28,145				(8,570)		(8,570)		L	11/10/2014
26817R-10-8	DYNEGY INC			4,582.000	139,064	30.350	139,064	103,285				40,459		40,459		L	06/28/2013
268170-50-6	DYNEX CAPITAL INC			2,653.000	21,887	8.250	21,887	25,287	663	2,706		663		663		L	06/22/2012
269246-40-1	E*TRADE FINANCIAL CORP			12,938.000	313,811	24.255	313,811	187,198				59,709		59,709		L	06/22/2012
29788A-10-4	E2OPEN	LS		1,019.000	9,793	9.610	9,793	18,976				(13,444)		(13,444)		L	06/27/2014
268948-10-6	EAGLE BANCORP INC			946.000	33,602	35.520	33,602	10,045				4,626		4,626		L	06/24/2011
26969P-10-8	EAGLE MATERIALS INC			2,212.000	168,178	76.030	168,178	57,993	221	885		(3,097)		(3,097)		L	06/24/2005
27033X-10-1	EARTHLINK HOLDINGS CORP			4,694.000	20,607	4.390	20,607	70,949	235	704		(3,192)		(3,192)		L	06/25/2010
27579R-10-4	EAST WEST BANCORP INC			6,300.000	243,873	38.710	243,873	112,896		4,536		27,692		27,692		L	01/21/2014
277276-10-1	EASTGROUP PROPERTIES INC			47,400.000	3,001,368	63.320	3,001,368	2,396,530		104,602		247,900		247,900		L	03/21/2014
277432-10-0	EASTMAN CHEMICAL CO			6,627.000	502,724	75.860	502,724	98,490	2,651	9,278		(32,075)		(32,075)		L	07/03/2012
277461-40-6	EASTMAN KODAK CO			789.000	17,129	21.710	17,129	20,114				(2,984)		(2,984)		L	06/27/2014
G29183-10-3	EATON CORP PLC			20,549.000	1,396,510	67.960	1,396,510	384,130		40,276		(167,680)		(167,680)		L	12/03/2012
278265-10-3	EATON VANCE CORP			5,318.000	217,666	40.930	217,666	49,753		4,839		(9,891)		(9,891)		L	06/26/2009
278642-10-3	EBAY INC			54,589.000	3,063,535	56.120	3,063,535	1,712,336				67,144		67,144		L	06/28/2013
278715-20-6	EBIX INC	LS		1,340.000	22,767	16.990	22,767	20,683		101		2,084		2,084		L	08/29/2014
27875T-10-1	ECHO GLOBAL LOGISTICS INC			812.000	23,710	29.200	23,710	12,491				6,269		6,269		L	06/28/2013
278768-10-6	ECHOSTAR CORP			1,847.000	96,968	52.500	96,968	54,021				5,135		5,135		L	01/02/2008
278865-10-0	ECOLAB INC			11,621.000	1,214,627	104.520	1,214,627	398,102	3,835	12,783		2,905		2,905		L	12/12/2011
281020-10-7	EDISON INTERNATIONAL			13,949.000	913,381	65.480	913,381	312,137	5,948	19,808		267,542		267,542		L	12/10/2004
28140H-20-3	EDUCATION REALTY TRUST INC			80,898.000	2,960,058	36.590	2,960,058	2,609,422				350,636		350,636		L	12/01/2014
28176E-10-8	EDWARDS LIFESCIENCES CORP			4,508.000	574,229	127.380	574,229	49,217				277,783		277,783		L	06/26/2009
28238P-10-9	EHEALTH INC			844.000	21,032	24.920	21,032	15,194				(18,205)		(18,205)		L	06/27/2008
263534-10-9	EI DU PONT DE NEMOURS & CO			39,542.000	2,923,735	73.940	2,923,735	2,129,267		72,757		354,692		354,692		L	03/05/2004
283677-85-4	EL PASO ELECTRIC CO			1,646.000	65,939	40.060	65,939	33,519		1,819		8,148		8,148		L	06/24/2011
285218-10-3	ELECTRO RENT CORP			1,000.000	14,040	14.040	14,040	15,947	200	800		(4,480)		(4,480)		L	12/17/2002

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES			1,074.000	8,334	7.760	8,334	46,051		344		(2,900)		(2,900)		L	12/17/2002
285512-10-9	ELECTRONIC ARTS INC			13,392.000	629,625	47.015	629,625	442,370				315,943		315,943		L	06/27/2014
286082-10-2	ELECTRONICS FOR IMAGING INC			2,122.000	90,885	42.830	90,885	40,684				8,700		8,700		L	12/17/2002
532457-10-8	ELI LILLY & CO			42,533.000	2,934,352	68.990	2,934,352	2,211,902		83,365		765,169		765,169			06/26/2009
28660G-10-6	ELIZABETH ARDEN INC	LS		945.000	20,214	21.390	20,214	20,705				(13,287)		(13,287)		L	06/24/2005
28849P-10-0	ELLIE MAE INC			1,070.000	43,142	40.320	43,142	17,424				14,392		14,392		L	06/22/2012
268648-10-2	EMC CORP/MASSACHUSETTS			88,112.000	2,620,451	29.740	2,620,451	1,455,667	10,133	37,888		404,434		404,434		L	12/15/2003
268664-10-9	EMC INSURANCE GROUP INC			168.000	5,957	35.460	5,957	2,559		158		813		813		L	12/17/2002
29084Q-10-0	EMCOR GROUP INC			2,978.000	132,491	44.490	132,491	42,421		953		6,105		6,105		L	06/28/2013
29101U-20-9	EMERALD OIL INC	LS		2,450.000	2,940	1.200	2,940	21,072				(15,771)		(15,771)		L	06/27/2014
29089Q-10-5	EMERGENT BIOSOLUTIONS INC			1,234.000	33,602	27.230	33,602	20,853				5,232		5,232		L	06/24/2011
291011-10-4	EMERSON ELECTRIC CO			30,314.000	1,871,283	61.730	1,871,283	797,461		53,353		(256,153)		(256,153)		L	03/05/2004
291641-10-8	EMPIRE DISTRICT ELECTRIC CO/TH			1,919.000	57,071	29.740	57,071	42,565		1,847		12,882		12,882			06/27/2014
292104-10-6	EMPIRE STATE REALTY TRUST INC			227,257.000	3,995,178	17.580	3,995,178	3,639,335		60,413		400,887		400,887			12/19/2014
292218-10-4	EMPLOYERS HOLDINGS INC			1,381.000	32,467	23.510	32,467	27,778		331		(11,241)		(11,241)			06/27/2008
292475-20-9	EMULEX CORP			3,637.000	20,622	5.670	20,622	148,560				(5,419)		(5,419)			06/30/2006
29251M-10-6	ENANTA PHARMACEUTICALS INC	LS		464.000	23,594	50.850	23,594	20,832				2,762		2,762			06/27/2014
292554-10-2	ENCORE CAPITAL GROUP INC	LS		1,165.000	51,726	44.400	51,726	18,550				(6,827)		(6,827)			06/07/2013
292562-10-5	ENCORE WIRE CORP			840.000	31,357	37.330	31,357	22,696	17	67		(14,171)		(14,171)			06/26/2009
G30401-10-6	ENDO PHARMACEUTICALS HOLDINGS			6,719.000	484,574	72.120	484,574	294,159				15,948		15,948		L	06/27/2014
29269A-10-2	ENDOCYTE INC	LS		1,449.000	9,114	6.290	9,114	14,985				(6,376)		(6,376)			06/22/2012
29266S-10-6	ENDOLOGIX INC			2,887.000	44,142	15.290	44,142	13,327				(6,207)		(6,207)			06/28/2013
29272B-10-5	ENDURANCE INTERNATIONAL GROUP			1,343.000	24,751	18.430	24,751	19,610				5,156		5,156			06/27/2014
G30397-10-6	ENDURANCE SPECIALTY HOLDINGS L		R	1,980.000	118,483	59.840	118,483	76,664		2,693		2,317		2,317		L	06/22/2007
29265N-10-8	ENERGEN CORP			3,245.000	206,901	63.760	206,901	37,945		1,525		(22,683)		(22,683)			06/25/2004
29266R-10-8	ENERGIZER HOLDINGS INC			2,560.000	329,114	128.560	329,114	71,155		5,120		52,019		52,019			06/26/2009
29270J-10-0	ENERGY RECOVERY INC	LS		1,511.000	7,963	5.270	7,963	12,904				(438)		(438)			06/26/2009
G10082-14-0	ENERGY XXI BERMUDA		F	2,653.000	8,647	3.260	8,647	63,608		1,071		(59,798)		(59,798)		L	05/30/2014
292764-10-7	ENERNOC INC			1,037.000	16,022	15.450	16,022	30,242				(1,825)		(1,825)			06/25/2010
29275Y-10-2	ENERSYS CO			2,075.000	128,069	61.720	128,069	46,258		1,349		(17,368)		(17,368)			06/25/2010
29285W-10-4	ENGILITY HOLDINGS INC			788.000	33,726	42.800	33,726	10,683				7,407		7,407			07/18/2012
293389-10-2	ENNIS INC			1,357.000	18,279	13.470	18,279	20,411		950		(5,740)		(5,740)			06/24/2005
29357K-10-3	ENOVA INTERNATIONAL INC			1,226.000	27,291	22.260	27,291	7,576				19,714		19,714			11/13/2014
29355A-10-7	ENPHASE ENGERY INC	LS		711.000	10,160	14.290	10,160	5,494				5,652		5,652			06/28/2013
29355X-10-7	ENPRO INDUSTRIES INC			1,003.000	62,948	62.760	62,948	16,665				3,641		3,641			06/27/2014
29358P-10-1	ENSIGN GROUP INC			895.000	39,729	44.390	39,729	9,481	67	251		18,196		18,196			06/28/2013
G3075P-10-1	ENSTAR GROUP LTD		R	276.000	42,198	152.890	42,198	28,965				3,858		3,858		L	06/22/2012
29362U-10-4	ENTEGRIS INC			6,714.000	88,692	13.210	88,692	56,688				10,810		10,810			06/25/2010
293639-10-0	ENTERCOM COMMUNICATIONS CORP			1,252.000	15,224	12.160	15,224	12,917				2,066		2,066			06/25/2010
29364G-10-3	ENTERGY CORP			7,717.000	675,083	87.480	675,083	270,945		25,620		186,829		186,829			06/26/2009
293668-10-9	ENTERPRISE BANCORP INC			301.000	7,600	25.250	7,600	4,887		144		1,228		1,228			06/24/2011
293712-10-5	ENTERPRISE FINANCIAL SERVICES			828.000	16,336	19.730	16,336	16,452		174		(571)		(571)			06/24/2011
29382R-10-7	ENTRAVISION COMMUNICATIONS COR			2,637.000	17,088	6.480	17,088	6,907		264		1,028		1,028			06/25/2010
29384R-10-5	ENTROPIC COMMUNICATIONS INC			4,315.000	10,917	2.530	10,917	22,841				(9,407)		(9,407)			06/22/2012
29404K-10-6	ENVESTNET INC			1,507.000	74,054	49.140	74,054	39,241				8,703		8,703			06/27/2014
29413U-10-3	ENVISION HEALTHCARE HOLDINGS			3,282.000	113,853	34.690	113,853	107,301				(3,234)		(3,234)			07/31/2014
294100-10-2	ENZO BIOCHEM INC			1,545.000	6,860	4.440	6,860	7,568				(709)		(709)			06/27/2014
26875P-10-1	EOG RESOURCES INC			23,652.000	2,177,640	92.070	2,177,640	255,961		12,092		192,764		192,764		L	04/01/2014
268785-10-2	EP ENERGY CORP	LS		2,050.000	21,402	10.440	21,402	40,110				(18,708)		(18,708)		L	03/31/2014
29414B-10-4	EPAM SYSTEMS INC			1,577.000	75,302	47.750	75,302	53,289				14,716		14,716			06/27/2014
26882D-10-9	EPIQ SYSTEMS INC			1,587.000	27,106	17.080	27,106	21,896		571		1,381		1,381		L	06/24/2011
29428V-10-4	EPIZYME INC	LS		578.000	10,907	18.870	10,907	16,645				(3,762)		(3,762)			06/27/2014
294268-10-7	EPLUS INC			206.000	15,592	75.690	15,592	3,548				3,883		3,883			06/25/2010
26884U-10-9	EPR PROPERTIES			74,853.000	4,313,778	57.630	4,313,778	3,395,470	21,333	250,908		613,374		613,374		L	03/21/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
294429-10-5	EQUIFAX INC			5,141.000	415,753	80.870	415,753	104,735		5,098		60,251		60,251			06/27/2014
29444U-50-2	EQUINIX INC			2,311.000	523,973	226.730	523,973	154,337		17,091		111,378		111,378			11/25/2014
26884L-10-9	EQUITABLE RESOURCES INC			6,694.000	506,736	75.700	506,736	125,015		803		(94,252)		(94,252)		L	06/28/2013
294628-10-2	EQUITY COMMONWEALTH REIT REITS			291,044.000	7,471,099	25.670	7,471,099	6,304,395		64,617		632,253		632,253			09/19/2014
29472R-10-8	EQUITY LIFESTYLE PROPERTIES IN			151,360.000	7,802,608	51.550	7,802,608	5,116,811	49,192	183,826		2,311,457		2,311,457			01/23/2014
294752-10-0	EQUITY ONE INC			192,896.000	4,891,843	25.360	4,891,843	4,114,117		119,545		413,072		413,072			12/19/2014
29476L-10-7	EQUITY RESIDENTIAL			780,384.000	56,062,787	71.840	56,062,787	45,167,121	390,192	1,653,042		15,493,787		15,493,787			07/07/2014
26885G-10-9	ERA GROUP INC.			891.000	18,845	21.150	18,845	12,226				(8,652)		(8,652)		L	02/01/2013
29530P-10-2	ERIE INDEMNITY CO			1,077.000	97,759	90.770	97,759	55,883		2,736		19,009		19,009			06/25/2010
G3788M-11-4	EROS INTERNATIONAL PLC		F	866.000	18,325	21.160	18,325	13,125				5,200		5,200		L	06/27/2014
26884F-10-2	ESB FINANCIAL CORP			670.000	12,690	18.940	12,690	7,090	67	268		3,176		3,176		L	06/26/2009
296056-10-4	ESCALADE INC			458.000	6,911	15.090	6,911	7,207		92		(296)		(296)			06/27/2014
296315-10-4	ESCO TECHNOLOGIES INC			1,174.000	43,321	36.900	43,321	29,956	94	341		3,027		3,027			06/27/2014
G3198U-10-2	ESSENT GROUP LTD		F	1,839.000	47,281	25.710	47,281	41,060				4,919		4,919		L	06/27/2014
297178-10-5	ESSEX PROPERTY TRUST INC			138,860.000	28,688,476	206.600	28,688,476	21,090,790	180,518	544,280		7,405,186		7,405,186			09/19/2014
518439-10-4	ESTEE LAUDER COS INC/THE			9,915.000	755,523	76.200	755,523	204,643		8,329		8,725		8,725			06/28/2013
297425-10-0	ESTERLINE TECHNOLOGIES CORP			1,364.000	149,604	109.680	149,604	40,182				10,530		10,530			06/25/2010
297602-10-4	ETHAN ALLEN INTERIORS INC			1,299.000	40,230	30.970	40,230	41,487		546		714		714			04/02/2007
298736-10-9	EURONET WORLDWIDE INC			2,184.000	119,902	54.900	119,902	55,558				15,397		15,397			06/22/2007
29977G-10-2	EVERBANK FINANCIAL CORP			3,701.000	70,541	19.060	70,541	55,319		518		2,665		2,665			06/28/2013
29977A-10-5	EVERCORE PARTNERS INC			1,394.000	73,004	52.370	73,004	37,192		1,436		(10,330)		(10,330)			06/22/2012
G3223R-10-8	EVEREST RE GROUP LTD		R	1,920.000	326,976	170.300	326,976	202,269		6,144		27,706		27,706		L	06/22/2012
30040P-10-3	EVERTEC INC		E	2,895.000	64,066	22.130	64,066	67,156		850		(6,743)		(6,743)			06/27/2014
300415-10-6	EVERYDAY HEALTH INC			309.000	4,558	14.750	4,558	5,508				(950)		(950)			06/27/2014
300487-10-5	EVINE LIVE INC CL A			1,789.000	11,790	6.590	11,790	9,138				(716)		(716)			06/28/2013
30049A-10-7	EVOLUTION PETROLEUM CORP			668.000	4,963	7.430	4,963	3,599		267		(3,280)		(3,280)			06/25/2010
811054-40-2	EW SCRIPPS CO			1,412.000	31,558	22.350	31,558	10,954				890		890			06/30/2006
30063P-10-5	EXACT SCIENCES CORP	LS		3,648.000	100,101	27.440	100,101	31,341				53,903		53,903			06/27/2014
30064E-10-9	EXACTECH INC			408.000	9,617	23.570	9,617	10,255				(78)		(78)			06/27/2008
30066A-10-5	EXAMWORKS GROUP INC			1,376.000	57,228	41.590	57,228	33,171				16,127		16,127			06/24/2011
300645-10-8	EXAR CORP			2,381.000	24,286	10.200	24,286	92,596				(3,786)		(3,786)			12/17/2002
30068C-10-9	EXCEL TRUST INC			133,471.000	1,787,177	13.390	1,787,177	1,644,664	23,357	77,680		205,649		205,649			07/01/2014
269279-40-2	EXCO RESOURCES RTS	LS		7,465.000	16,199	2.170	16,199	167,339		1,120		(22,977)		(22,977)		L	01/09/2014
30162A-10-8	EXELIS INC			8,194.000	143,641	17.530	143,641	25,666	846	3,386		(2,116)		(2,116)			06/22/2012
30161Q-10-4	EXELIXIS INC	LS		8,337.000	12,005	1.440	12,005	107,066				(39,101)		(39,101)			06/28/2013
30161N-10-1	EXELON CORP			37,274.000	1,382,120	37.080	1,382,120	1,041,460		46,220		361,185		361,185			06/22/2012
302081-10-4	EXLSERVICE HOLDINGS INC			1,501.000	43,094	28.710	43,094	33,145				1,636		1,636			06/28/2013
302104-10-4	EXONE CO	LS		431.000	7,241	16.800	7,241	22,515				(14,951)		(14,951)			06/27/2014
30212P-30-3	EXPEDIA INC			4,459.000	380,620	85.360	380,620	193,984		2,943		70,006		70,006			06/28/2013
302130-10-9	EXPEDITORS INTERNATIONAL OF WA			8,709.000	388,508	44.610	388,508	94,694		5,574		3,135		3,135			03/15/2005
30214U-10-2	EXPONENT INC			641.000	52,883	82.500	52,883	9,329		641		3,243		3,243			06/24/2005
30219E-10-3	EXPRESS INC			3,681.000	54,074	14.690	54,074	73,425				(14,650)		(14,650)			06/22/2012
30219G-10-8	EXPRESS SCRIPTS HOLDING CO			31,618.000	2,677,096	84.670	2,677,096	(75,576)				456,248		456,248			04/03/2012
30225X-10-3	EXTERRAN HOLDINGS INC			2,632.000	85,751	32.580	85,751	151,303		1,579		(4,264)		(4,264)			06/27/2008
30225T-10-2	EXTRA SPACE STORAGE INC			247,162.000	14,493,580	58.640	14,493,580	7,288,681		447,363		4,062,635		4,062,635			01/23/2014
30226D-10-6	EXTREME NETWORKS			4,537.000	16,016	3.530	16,016	163,956				(15,743)		(15,743)			12/17/2002
30231G-10-2	EXXON MOBIL CORP			185,011.000	17,104,267	92.450	17,104,267	6,258,220		499,142		(1,619,588)		(1,619,588)			04/30/2014
302301-10-6	EZCORP INC	LS		2,322.000	27,284	11.750	27,284	29,167				139		139			06/30/2006
315616-10-2	F5 NETWORKS INC			3,021.000	394,135	130.465	394,135	50,140				119,647		119,647			06/30/2006
G3323L-10-0	FABRINET		F	1,548.000	27,462	17.740	27,462	31,627				(4,363)		(4,363)		L	06/27/2014
30303M-10-2	FACEBOOK INC			85,402.000	6,663,064	78.020	6,663,064	2,744,219				1,845,981		1,845,981			06/27/2014
303075-10-5	FACTSET RESEARCH SYSTEMS INC			1,859.000	261,654	140.750	261,654	40,302		2,826		59,804		59,804			06/30/2006
303250-10-4	FAIR ISAAC CORP			1,085.000	78,446	72.300	78,446	24,809		87		10,264		10,264			06/25/2004
303726-10-3	FAIRCHILD SEMICONDUCTOR INTERN			5,825.000	98,326	16.880	98,326	173,313				20,562		20,562			06/25/2004

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
305560-30-2	FAIRPOINT COMMUNICATIONS INC			1,092.000	15,517	14.210	15,517	10,535				3,167		3,167			06/24/2011
30603D-10-9	FAIRWAY GROUP HOLDINGS CORP	L.S.		715.000	2,252	3.150	2,252	17,275				(10,704)		(10,704)			06/28/2013
307000-10-9	FAMILY DOLLAR STORES INC			4,155.000	329,118	79.210	329,118	91,971		4,944		59,167		59,167			06/26/2009
307068-10-6	FAMOUS DAVES OF AMERICA	L.S.		191.000	5,018	26.270	5,018	5,459				(442)		(442)			06/27/2014
307675-10-8	FARMER BROS CO			288.000	8,482	29.450	8,482	6,221				1,783		1,783			12/17/2002
313148-30-6	FARMER MAC			384.000	11,651	30.340	11,651	5,977		215		(1,501)		(1,501)			06/25/2010
311642-10-2	FARO TECHNOLOGIES INC			851.000	53,341	62.680	53,341	28,040				3,727		3,727			06/22/2007
311900-10-4	FASTENAL CO			12,722.000	605,058	47.560	605,058	107,130		12,722		636		636			06/22/2012
30239F-10-6	FBL FINANCIAL GROUP INC			441.000	25,591	58.030	25,591	8,064		617		5,839		5,839			12/17/2002
30247C-40-0	FBR CAPITAL MARKETS CORP			673.000	16,549	24.590	16,549	24,501				(1,205)		(1,205)			06/25/2010
313549-40-4	FEDERAL MOGUL CORP			1,257.000	20,223	16.090	20,223	19,874				(4,934)		(4,934)			06/27/2014
313747-20-6	FEDERAL REALTY INVESTMENT TRUS			145,086.000	19,363,178	133.460	19,363,178	13,414,669	126,225	451,322		4,554,555		4,554,555			09/19/2014
313855-10-8	FEDERAL SIGNAL CORP			3,085.000	47,632	15.440	47,632	62,824		278		2,437		2,437			09/25/2003
314211-10-3	FEDERATED INVESTORS INC	L.S.		4,144.000	136,462	32.930	136,462	57,619		4,144		17,115		17,115			06/30/2006
31422T-10-1	FEDERATED NATIONAL HOLDING CO			485.000	11,718	24.160	11,718	11,763		29		(45)		(45)			06/27/2014
31428X-10-6	FEDEX CORP			12,776.000	2,218,680	173.660	2,218,680	543,634	2,555	8,943		381,875		381,875			06/26/2009
30241L-10-9	FEI CO			1,866.000	168,593	90.350	168,593	66,657		1,356		1,657		1,657			06/27/2014
31430F-10-1	FELCOR LODGING TRUST INC			290,290.000	3,140,938	10.820	3,140,938	1,551,454		23,223		772,171		772,171			03/08/2013
314462-10-2	FEMALE HEALTH COMPANY	L.S.		867.000	3,399	3.920	3,399	4,179		121		(3,971)		(3,971)			06/26/2009
315405-10-0	FERRO CORP			3,191.000	41,355	12.960	41,355	22,396				415		415			06/28/2013
315785-10-5	FIDELITY & GUARANTY LIFE			630.000	15,290	24.270	15,290	14,865		123		425		425			03/31/2014
31620R-40-2	FIDELITY NATIONAL FINANCIAL IN			14,855.000	442,285	15.740	442,285	240,801		4,123		201,484		201,484			07/01/2014
31620M-10-6	FIDELITY NATIONAL INFORMATION			12,168.000	756,850	62.200	756,850	232,382		11,681		103,671		103,671			07/31/2013
316394-10-5	FIDELITY SOUTHERN CORP			470.000	7,572	16.110	7,572	5,727		141		(204)		(204)			01/30/2014
31660B-10-1	FIESTA RESTAURANT GROUP			1,193.000	72,534	60.800	72,534	26,319				13,178		13,178			06/27/2014
316773-10-0	FIFTH THIRD BANCORP			36,587.000	745,460	20.375	745,460	790,735	4,883	18,294		(23,964)		(23,964)			01/31/2011
317485-10-0	FINANCIAL ENGINES INC	L.S.		2,248.000	82,164	36.550	82,164	48,442	135	517		(74,027)		(74,027)			06/22/2012
317585-40-4	FINANCIAL INSTITUTIONS INC			664.000	16,700	25.150	16,700	10,155	133	505		292		292			06/27/2008
31787A-50-7	FINISAR CORP	L.S.		4,415.000	85,695	19.410	85,695	69,787				(19,912)		(19,912)			06/22/2012
317923-10-0	FINISH LINE/THE			2,244.000	54,552	24.310	54,552	21,229		718		(8,662)		(8,662)			06/25/2010
31816Q-10-1	FIREEYE INC	L.S.		3,795.000	119,846	31.580	119,846	148,029				(30,492)		(30,492)			06/27/2014
31847R-10-2	FIRST AMERICAN FINANCIAL			4,733.000	160,452	33.900	160,452			3,976		26,979		26,979			06/02/2010
318672-70-6	FIRST BANCORP			4,520.000	26,532	5.870	26,532	22,418				671		671			06/27/2014
31866P-10-2	FIRST BANCORP INC			498.000	9,009	18.090	9,009	10,845	105	408		334		334			06/26/2009
318910-10-6	FIRST BANCORP/TROY NC			720.000	13,298	18.470	13,298	11,818	58	230		1,332		1,332			12/17/2002
319383-10-5	FIRST BUSEY CORP			3,831.000	24,940	6.510	24,940	32,071		728		2,720		2,720			06/24/2011
319390-10-0	FIRST BUSINESS FINANCIAL SER			180.000	8,624	47.910	8,624	8,330		76		294		294			06/27/2014
31942D-10-7	FIRST CASH FINANCIAL SERVICES			1,340.000	74,598	55.670	74,598	14,837				(8,268)		(8,268)			06/25/2004
31946M-10-3	FIRST CITIZENS BANCSHARES INC			225.000	56,878	252.790	56,878	47,031	68	208		5,065		5,065			06/27/2014
319829-10-7	FIRST COMMONWEALTH FINANCIAL C			4,700.000	43,334	9.220	43,334	48,531		1,316		1,880		1,880			06/24/2005
31983A-10-3	FIRST COMMUNITY BANCSHARES INC			680.000	11,200	16.470	11,200	19,039		340		(156)		(156)			06/24/2005
319850-10-3	FIRST CONNECTICUT BANCORP			886.000	14,460	16.320	14,460	11,744		151		177		177			06/22/2012
32006W-10-6	FIRST DEFIANCE FINL CORP			510.000	17,371	34.060	17,371	7,296		319		4,126		4,126			06/24/2011
320209-10-9	FIRST FINANCIAL BANCORP			2,653.000	49,319	18.590	49,319	45,993	424	1,592		3,077		3,077			06/25/2010
32020R-10-9	FIRST FINANCIAL BANKSHARES INC	L.S.		2,876.000	85,935	29.880	85,935	44,910	403	1,553		(9,433)		(9,433)			06/03/2014
320218-10-0	FIRST FINANCIAL CORP/IN			590.000	21,016	35.620	21,016	13,051		572		(555)		(555)			06/24/2005
32022K-10-2	FIRST FINANCIAL NORTHWEST INC			814.000	9,801	12.040	9,801	6,591		163		1,359		1,359			06/22/2012
320517-10-5	FIRST HORIZON NATIONAL CORP			10,417.000	141,463	13.580	141,463	213,453	521	2,083		20,105		20,105			03/12/2010
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST			300,404.000	6,176,306	20.560	6,176,306	4,124,034	30,791	98,573		790,805		790,805			12/19/2014
32055Y-20-1	FIRST INTERSTATE BANCSYSTEM			654.000	18,194	27.820	18,194	10,598		419		(360)		(360)			06/25/2010
320817-10-9	FIRST MERCHANTS CORP			1,580.000	35,945	22.750	35,945	37,213		414		479		479			06/27/2014
320867-10-4	FIRST MIDWEST BANCORP INC/IL			3,929.000	67,225	17.110	67,225	79,913	314	1,179		(1,650)		(1,650)			06/25/2010
32115D-10-6	FIRST NBC BANK HOLDING CO			670.000	23,584	35.200	23,584	20,787				1,270		1,270			06/27/2014
33582V-10-8	FIRST NIAGARA FINANCIAL GROUP			15,757.000	132,832	8.430	132,832	209,472		5,042		(34,508)		(34,508)			06/22/2012

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
320734-10-6	FIRST OF LONG ISLAND CORP			432.000	12,256	28.370	12,256	7,407		305		(91)		(91)			10/16/2014
33610F-10-9	FIRST POTOMAC REALTY TRUST			135,798.000	1,678,463	12.360	1,678,463	1,897,899		81,479		99,133		99,133			09/20/2013
33616C-10-0	FIRST REPUBLIC BANK/SAN FRAN			6,074.000	316,577	52.120	316,577	237,640		2,818		(5,221)		(5,221)			06/27/2014
336433-10-7	FIRST SOLAR INC			2,788.000	124,331	44.595	124,331	433,874				(36,442)		(36,442)			06/27/2014
337932-10-7	FIRSTENERGY CORP			18,543.000	722,992	38.990	722,992	706,818		26,702		111,443		111,443			02/28/2011
337915-10-2	FIRSTMERIT CORP			6,780.000	128,074	18.890	128,074	125,070		4,339		(22,645)		(22,645)			04/15/2013
337738-10-8	FISERV INC			10,606.000	752,708	70.970	752,708	159,064				126,229		126,229			06/27/2014
33829M-10-1	FIVE BELOW INC	LS		1,946.000	79,455	40.830	79,455	74,671				(2,120)		(2,120)			06/27/2014
33830X-10-4	FIVE PRIME THERAPEUTICS INC			731.000	19,737	27.000	19,737	11,210				8,527		8,527			06/27/2014
33832D-10-6	FIVE STAR QUALITY CARE INC			1,637.000	6,794	4.150	6,794	8,729				(2,194)		(2,194)			06/24/2011
337930-70-5	FLAGSTAR BANCORP INC			890.000	14,000	15.730	14,000	12,420				(3,462)		(3,462)			06/28/2013
339041-10-5	FLEETCOR TECHNOLOGIES INC			3,660.000	544,279	148.710	544,279	214,887				106,405		106,405			06/27/2014
G35569-10-5	FLEETMATICS GROUP LLC	LS	F	1,659.000	58,878	35.490	58,878	55,129				(3,785)		(3,785)		L	06/27/2014
339382-10-3	FLEXSTEEL INDS			59.000	1,903	32.254	1,903	1,438	11	37		90		90			06/28/2013
302445-10-1	FLIR SYSTEMS INC			5,847.000	188,917	32.310	188,917	37,697		2,339		12,922		12,922			06/26/2009
343389-10-2	FLOTEK INDUSTRIES INC			2,562.000	47,986	18.730	47,986	19,542				(3,433)		(3,433)			06/24/2011
343498-10-1	FLOWERS FOODS INC			7,843.000	150,507	19.190	150,507	28,681		3,804		(17,882)		(17,882)			06/30/2006
34354P-10-5	FLOWSERVE CORP			6,067.000	362,989	59.830	362,989	50,110	971	3,762		(115,273)		(115,273)			06/27/2008
34385P-10-8	FLUIDIGM CORP			1,247.000	42,061	33.730	42,061	22,529				(3,327)		(3,327)			06/27/2014
343412-10-2	FLUOR CORP			7,023.000	425,804	60.630	425,804	102,055	1,475	5,548		(138,072)		(138,072)			06/26/2009
343873-10-5	FLUSHING FINANCIAL CORP			1,327.000	26,898	20.270	26,898	15,219		796		(571)		(571)			06/25/2010
302491-30-3	FMC CORP			5,654.000	322,448	57.030	322,448	55,744	848	3,308		(104,203)		(104,203)			06/25/2004
30249U-10-1	FMC TECHNOLOGIES INC			10,066.000	471,491	46.840	471,491	55,556				(54,054)		(54,054)			06/24/2005
302520-10-1	FNB CORP/PA			7,364.000	98,088	13.320	98,088	93,450		3,301		5,051		5,051			06/27/2014
344849-10-4	FOOT LOCKER INC			6,440.000	361,799	56.180	361,799	80,947		5,538		94,926		94,926			04/01/2005
345370-86-0	FORD MOTOR CO			166,865.000	2,586,408	15.500	2,586,408	2,804,978		83,432		11,681		11,681			06/28/2013
345550-10-7	FOREST CITY ENTERPRISES INC			7,235.000	154,106	21.300	154,106	99,046				15,917		15,917			06/28/2013
984GWQ-90-4	FOREST LABORATORIES INC CVR			643.000	611	0.950	611										08/30/2011
346233-10-9	FORESTAR REAL ESTATE GROUP INC			1,790.000	27,566	15.400	27,566	46,786				(10,507)		(10,507)			06/25/2004
346375-10-8	FORMFACTOR INC			2,618.000	22,515	8.600	22,515	73,853				6,754		6,754			06/30/2006
346563-10-9	FORRESTER RESEARCH INC			573.000	22,553	39.360	22,553	29,749		367		630		630			06/28/2013
34959E-10-9	FORTINET INC			6,352.000	194,752	30.660	194,752	102,955				73,239		73,239			06/22/2012
34964C-10-6	FORTUNE BRANDS HOME AND SECURI			7,322.000	331,467	45.270	331,467	50,551		3,515		(3,148)		(3,148)			06/28/2013
34984V-10-0	FORUM ENERGY TECHNOLOGIES INC			1,662.000	34,453	20.730	34,453	50,556				(12,515)		(12,515)			06/28/2013
349853-10-1	FORWARD AIR CORP			1,381.000	69,561	50.370	69,561	37,602		663		8,921		8,921			06/28/2013
34988V-10-6	FOSSIL INC			2,061.000	228,235	110.740	228,235	37,310				(18,961)		(18,961)			06/24/2011
350465-10-0	FOUNDATION MEDICINE INC			450.000	9,999	22.220	9,999	10,862				(720)		(720)			12/20/2013
35137T-10-8	FOX CHASE BANCORP INC			752.000	12,536	16.670	12,536	10,284		451		(534)		(534)			06/24/2011
35138V-10-2	FOX FACTORY HOLDING CORP			520.000	8,440	16.230	8,440	10,015				(723)		(723)			09/30/2013
351793-10-4	FRANCESCAS HOLDINGS CORP			2,024.000	33,801	16.700	33,801	54,296				(3,461)		(3,461)			06/28/2013
N33462-10-7	FRANK'S INTERNATIONAL NV	LS	F	1,860.000	30,932	16.630	30,932	55,649		795		(19,288)		(19,288)		L	09/30/2013
353469-10-9	FRANKLIN COVEY CO			419.000	8,112	19.360	8,112	2,937				(218)		(218)			06/26/2009
353514-10-2	FRANKLIN ELECTRIC CO INC			2,155.000	80,877	37.530	80,877	39,523		749		(15,322)		(15,322)			06/28/2013
35353C-10-2	FRANKLIN FINANCIAL CORP/VA			689.000	14,593	21.180	14,593	8,128				965		965			06/24/2011
354613-10-1	FRANKLIN RESOURCES INC			17,158.000	950,038	55.370	950,038	220,205	11,153	8,236		(40,493)		(40,493)			06/30/2006
35471R-10-6	FRANKLIN STREET PROPERTIES COR			202,243.000	2,481,522	12.270	2,481,522	2,529,095		152,595		63,949		63,949			01/23/2014
356108-10-0	FRED'S INC			191.000	3,325	17.410	3,325	4,359		46		(212)		(212)			06/25/2004
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD			44,907.000	1,049,038	23.360	1,049,038	769,253		56,134		(645,769)		(645,769)			06/03/2013
G37270-10-1	FREESCALE SEMICONDUCTOR HOLD	LS	F	4,624.000	116,664	25.230	116,664	89,934				27,481		27,481		L	06/27/2014
357023-10-0	FREIGHTCAR AMERICA INC			635.000	16,707	26.310	16,707	22,180		152		(197)		(197)			06/30/2006
G36738-10-5	FRESH DEL MONTE PRODUCE INC	LS	R	1,051.000	35,261	33.550	35,261	24,201		525		5,518		5,518		L	06/22/2012
35804H-10-6	FRESH MARKET INC	LS		1,879.000	77,415	41.200	77,415	80,816				1,315		1,315			06/28/2013
35906A-10-8	FRONTIER COMMUNICATIONS CORP	LS		42,559.000	283,869	6.670	283,869	476,966		17,024		85,969		85,969			07/01/2010
G3682E-12-7	FRONTLINE LTD		R	2,722.000	6,832	2.510	6,832	121,372				(3,348)		(3,348)		L	10/22/2007

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
30292L-10-7	FRP HLDS INC COM			309.000	12,116	39.210	12,116	8,938				(711)		(711)			06/30/2006
30281V-10-8	FTD COS INC			911.000	31,721	34.820	31,721	40,446				2,041		2,041			11/01/2013
302941-10-9	FTI CONSULTING INC			1,807.000	69,804	38.630	69,804	51,133				(3,761)		(3,761)			06/27/2014
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC			735.000	8,041	10.940	8,041	27,631				(2,154)		(2,154)			06/27/2008
35952H-10-6	FUELCELL ENERGY INC	LS		7,600.000	11,704	1.540	11,704	98,076				988		988			06/28/2013
360271-10-0	FULTON FINANCIAL CORP			8,756.000	108,224	12.360	108,224	78,831	700	2,977		(6,304)		(6,304)			06/24/2005
361086-10-1	FURMANITE CORP			2,145.000	16,774	7.820	16,774	16,331				(6,006)		(6,006)			06/27/2008
36116M-10-6	FUTUREFUEL CORP			954.000	12,421	13.020	12,421	11,416		458		(2,652)		(2,652)			06/24/2011
302695-10-1	FX ENERGY INC	LS		2,612.000	4,049	1.550	4,049	24,220				(5,511)		(5,511)			06/24/2011
302693-10-6	FXCM INC - A			1,682.000	27,871	16.570	27,871	24,381		404		(2,136)		(2,136)			06/28/2013
361268-10-5	G&K SERVICES INC			916.000	64,899	70.850	64,899	21,238		6,559		7,896		7,896			12/17/2002
36237H-10-1	G-III APPAREL GROUP LTD			811.000	81,919	101.010	81,919	13,175				22,075		22,075			06/22/2007
362680-10-3	GAIAM INC			683.000	4,870	7.130	4,870	5,258				(388)		(388)			06/27/2014
36268W-10-0	GAIN CAPITAL HOLDINGS INC			1,067.000	9,624	9.020	9,624	8,288		107		1,336		1,336			06/27/2014
363225-20-2	GALECTIN THERAPEUTICS INC	LS		813.000	2,821	3.470	2,821	11,501				(8,680)		(8,680)			06/27/2014
363256-10-8	GALENA BIOPHARMA INC	LS		3,544.000	5,351	1.510	5,351	7,865				(12,227)		(12,227)			06/28/2013
361438-10-4	GAMCO INVESTMENT INC			349.000	31,040	88.940	31,040	10,988		175		688		688			12/17/2002
36467W-10-9	GAMESTOP CORP	LS		4,863.000	164,369	33.800	164,369	109,626		6,419		(75,182)		(75,182)			06/22/2007
36467J-10-8	GAMING AND LEISURE PROPERTIES			244,730.000	7,180,378	29.340	7,180,378	7,880,468		316,949		(826,170)		(826,170)			12/19/2014
364730-10-1	GANNETT CO INC			10,026.000	320,130	31.930	320,130	70,040	2,005	8,021		23,561		23,561			05/11/2009
364760-10-8	GAP INC/THE			10,852.000	456,978	42.110	456,978	207,394		9,333		32,882		32,882			06/22/2007
H2906T-10-9	GARMIN LTD	LS	F	5,330.000	281,584	52.830	281,584	349,378		10,466		28,428		28,428		L	06/27/2014
366651-10-7	GARTNER INC			3,833.000	322,777	84.210	322,777	85,258				50,442		50,442			06/24/2011
G37585-10-9	GASOG LTD	LS	F	1,114.000	22,670	20.350	22,670	11,348		557		3,632		3,632		L	06/22/2012
36729W-20-2	GASTAR EXPLORATION LTD		A	2,282.000	5,500	2.410	5,500	9,239				(10,292)		(10,292)		L	06/25/2010
361448-10-3	GATX CORP			2,036.000	117,151	57.540	117,151	63,727		2,688		10,933		10,933			06/25/2010
368682-10-0	GENCORP INC	LS		2,932.000	53,656	18.300	53,656	34,761				821		821			06/22/2012
368736-10-4	GENERAC HOLDINGS INC	LS		2,968.000	138,784	46.760	138,784	98,958				(8,888)		(8,888)			09/30/2014
369300-10-8	GENERAL CABLE CORP			2,068.000	30,813	14.900	30,813	63,965	372	1,489		(30,007)		(30,007)			06/26/2009
369385-10-9	GENERAL COMMUNICATION INC			1,464.000	20,130	13.750	20,130	9,337				3,806		3,806			06/24/2011
369550-10-8	GENERAL DYNAMICS CORP			13,147.000	1,809,290	137.620	1,809,290	446,392		31,816		553,094		553,094			04/01/2005
369604-10-3	GENERAL ELECTRIC CO			433,314.000	10,949,845	25.270	10,949,845	10,001,133	99,841	381,316		(1,195,947)		(1,195,947)			06/26/2009
370023-10-3	GENERAL GROWTH PROPERTIES INC			1,142,060.000	32,126,148	28.130	32,126,148	19,341,293	194,150	692,953		9,198,789		9,198,789			01/23/2014
370334-10-4	GENERAL MILLS INC			26,284.000	1,401,726	53.330	1,401,726	588,484		42,317		89,891		89,891			06/22/2012
37045V-10-0	GENERAL MOTORS CO			68,819.000	2,402,471	34.910	2,402,471	2,285,022		73,027		(255,556)		(255,556)			06/27/2014
371532-10-2	GENESCO INC			979.000	75,011	76.620	75,011	19,188				3,485		3,485			06/25/2010
371559-10-5	GENESEE & WYOMING INC			2,296.000	206,456	89.920	206,456	87,665				(16,774)		(16,774)			06/27/2014
372309-10-4	GENMARK DIAGNOSTIC INC			1,865.000	25,383	13.610	25,383	20,775				567		567			06/27/2014
37244C-10-1	GENOMIC HEALTH INC	LS		810.000	25,896	31.970	25,896	9,528				2,187		2,187			06/30/2006
G3922B-10-7	GENPACT LTD		R	6,294.000	119,145	18.930	119,145	104,289				3,525		3,525		L	06/28/2013
371901-10-9	GENTEX CORP			5,959.000	215,299	36.130	215,299	76,860		3,575		18,711		18,711			11/26/2003
37253A-10-3	GENTHERM INC			1,535.000	56,212	36.620	56,212	24,841				15,058		15,058			06/28/2013
37247A-10-2	GENTIVA HEALTH SERVICES INC			1,497.000	28,518	19.050	28,518	15,746				9,940		9,940			12/17/2002
372460-10-5	GENUINE PARTS CO			6,558.000	698,886	106.570	698,886	179,195	3,771	14,837		153,326		153,326			11/13/2003
37247D-10-6	GENWORTH FINANCIAL INC			21,672.000	184,212	8.500	184,212	356,921				(152,354)		(152,354)			06/22/2012
36162J-10-6	GEO GROUP INC			159,635.000	6,442,869	40.360	6,442,869	5,685,105		189,966		757,764		757,764			06/30/2014
37364X-10-9	GEOSPACE TECHNOLOGIES CORP			626.000	16,589	26.500	16,589	19,653				(42,775)		(42,775)			06/22/2012
37373E-SC-5	GERBER SCIENTIFIC INC			1,221.000	0.000			31									08/23/2011
373865-10-4	GERMAN AMERICAN BANCORP			602.000	18,373	30.520	18,373	9,511		385		1,216		1,216			06/26/2009
374163-10-3	GERON CORP	LS		6,445.000	20,946	3.250	20,946	77,798		622		(9,603)		(9,603)			06/24/2011
374297-10-9	GETTY REALTY CORP			61,791.000	1,125,214	18.210	1,125,214	1,435,401	22,245	51,815		(11,514)		(11,514)			03/21/2014
361652-20-9	GFI GROUP INC			3,928.000	21,408	5.450	21,408	49,071		393		6,049		6,049			06/22/2007
374689-10-7	GIBRALTAR INDUSTRIES INC			1,594.000	25,918	16.260	25,918	29,282				(3,714)		(3,714)			06/25/2004
37518B-10-2	GIGAMON INC.			1,086.000	19,255	17.730	19,255	30,814				(6,180)		(6,180)			06/27/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
375558-10-3	GILEAD SCIENCES INC			66,307.000	6,250,098	94.260	6,250,098	318,392				1,267,127		1,267,127			03/31/2005
37637Q-10-5	GLACIER BANCORP INC			3,468.000	96,306	27.770	96,306	34,487		2,358		(7,005)		(7,005)			02/08/2006
376536-10-8	GLADSTONE COMMERCIAL CORP			34,518.000	592,674	17.170	592,674	617,338		51,777		(27,614)		(27,614)			09/25/2013
377316-10-4	GLATFELTER CO			2,058.000	52,623	25.570	52,623	25,361	226	885		(4,260)		(4,260)			06/24/2005
379302-10-2	GLIMCHER REALTY TRUST			333,473.000	4,581,919	13.740	4,581,919	3,253,034	33,347	132,237		1,463,034		1,463,034			01/23/2014
37953G-10-3	GLOBAL BRASS & COPPER HOLDIN			966.000	12,713	13.160	12,713	16,340		72		(3,627)		(3,627)			06/27/2014
378967-10-3	GLOBAL CASH ACCESS HOLDINGS IN			2,712.000	19,391	7.150	19,391	42,310				(7,702)		(7,702)			06/22/2007
37951D-10-2	GLOBAL EAGLE ENTERTAINMENT			1,656.000	22,538	13.610	22,538	17,878				(72)		(72)			06/27/2014
G39319-10-1	GLOBAL INDEMNITY PLC		F	417.000	11,830	28.370	11,830	6,138				1,280		1,280		L	07/06/2010
37940X-10-2	GLOBAL PAYMENTS INC			2,917.000	235,489	80.730	235,489	51,595		233		45,914		45,914			06/26/2009
37941P-30-6	GLOBAL POWER EQUIPMENT GROUP			809.000	11,172	13.810	11,172	20,421		291		(4,660)		(4,660)			06/24/2011
G39300-10-1	GLOBAL SOURCES LTD	LS	R	615.000	3,911	6.360	3,911	10,554				(1,089)		(1,089)		L	05/12/2008
378973-40-8	GLOBALSTAR INC	LS		12,052.000	33,143	2.750	33,143	50,604				(17,461)		(17,461)			06/27/2014
37954N-20-6	GLOBE SPECIALTY METALS INC			2,943.000	50,708	17.230	50,708	32,657		883		(2,296)		(2,296)			06/25/2010
379577-20-8	GLOBUS MEDICAL INC			2,899.000	68,909	23.770	68,909	55,914				6,598		6,598			06/27/2014
379606-10-6	GLORI ENERGY INC	LS		519.000	2,169	4.180	2,169	5,378				(3,209)		(3,209)			06/27/2014
379890-10-6	GLU MOBILE INC	LS		4,062.000	15,842	3.900	15,842	19,029				(1,443)		(1,443)			06/27/2014
36191G-10-7	GNC HOLDINGS INC			3,997.000	187,699	46.960	187,699	157,508		2,558		(45,926)		(45,926)			06/28/2013
38046C-10-9	GOGO INC	LS		2,479.000	40,978	16.530	40,978	51,572				(11,004)		(11,004)			06/27/2014
G9456A-10-0	GOLAR LNG LTD	LS	R	2,014.000	73,451	36.470	73,451	33,987		3,625		363		363		L	06/22/2007
38068T-10-5	GOLD RESOURCE CORP	LS		1,426.000	4,820	3.380	4,820	35,369		171		(1,640)		(1,640)			06/24/2011
38141G-10-4	GOLDMAN SACHS GROUP INC/THE			19,319.000	3,744,602	193.830	3,744,602	2,183,161		43,468		320,116		320,116			06/26/2009
382410-40-5	GOODRICH PETROLEUM CORP			1,342.000	5,958	4.440	5,958	46,584				(16,882)		(16,882)			06/26/2009
382550-10-1	GOODYEAR TIRE & RUBBER CO/THE			10,982.000	313,756	28.570	313,756	271,618		2,340		48,889		48,889			06/27/2014
38259P-70-6	GOOGLE INC			24,351.000	12,869,784	526.400	12,869,784	5,063,572				3,532,208		3,532,208			07/31/2014
38268T-10-3	GOPRO INC			792.000	50,070	63.220	50,070	74,207				(24,137)		(24,137)			09/30/2014
383082-10-4	GORMAN-RUPP CO/THE			993.000	31,895	32.120	31,895	7,852		367		(1,301)		(1,301)			12/17/2002
38376A-10-3	GOVERNMENT PROPERTIES INCOME			202,549.000	4,660,652	23.010	4,660,652	4,814,525		224,176		(248,025)		(248,025)			12/19/2014
36225V-10-4	GP STRATEGIES CORP			645.000	21,885	33.930	21,885	4,328				2,670		2,670			06/26/2009
384109-10-4	GRACO INC			2,678.000	214,722	80.180	214,722	26,120		2,946		5,517		5,517			06/25/2010
384313-10-2	GRAFTECH INTERNATIONAL LTD			4,898.000	24,784	5.060	24,784	68,963				(30,221)		(30,221)			06/26/2009
384556-10-6	GRAHAM CORP			470.000	13,522	28.770	13,522	16,406		75		(3,534)		(3,534)			06/27/2008
384637-10-4	GRAHAM HOLDINGS CO			141.000	121,783	863.710	121,783	92,777		1,438		28,255		28,255			06/28/2013
38489R-10-0	GRAMERCY PROPERTY TRUST INC			408,244.000	2,816,884	6.900	2,816,884	2,495,329	20,412	21,889		308,300		308,300			12/19/2014
38526M-10-6	GRAND CANYON EDUCATION INC			2,029.000	94,673	46.660	94,673	41,974				6,209		6,209			06/28/2013
387328-10-7	GRANITE CONSTRUCTION INC			1,832.000	69,653	38.020	69,653	39,796	238	953		5,569		5,569			06/25/2010
388689-10-1	GRAPHIC PACKAGING HOLDING CO			14,280.000	194,494	13.620	194,494	113,630				41,522		41,522			07/31/2014
389375-10-6	GRAY TELEVISION INC			1,978.000	22,154	11.200	22,154	14,236				(7,279)		(7,279)			06/28/2013
390607-10-9	GREAT LAKES DREDGE & DOCK CORP			3,079.000	26,356	8.560	26,356	19,029				(1,971)		(1,971)			06/25/2010
391164-10-0	GREAT PLAINS ENERGY INC			6,564.000	186,483	28.410	186,483	168,985		6,137		27,372		27,372			06/26/2009
390905-10-7	GREAT SOUTHERN BANCORP INC			500.000	19,835	39.670	19,835	10,434	100	390		4,630		4,630			06/26/2009
39153L-10-6	GREATBATCH INC			1,091.000	53,786	49.300	53,786	29,932				5,520		5,520			12/17/2002
39304D-10-2	GREEN DOT CORP - CLASS A			1,122.000	22,990	20.490	22,990	41,134				(5,229)		(5,229)			06/24/2011
393222-10-4	GREEN PLAINS RENEWABLE ENERGY			1,640.000	40,639	24.780	40,639	36,008		329		(1,649)		(1,649)			06/27/2014
393657-10-1	GREENBRIER COS INC	LS		1,226.000	65,873	53.730	65,873	35,615		368		22,776		22,776			06/27/2014
395259-10-4	GREENHILL & CO INC			1,492.000	65,051	43.600	65,051	80,181		2,686		(21,395)		(21,395)			07/30/2010
G4095J-10-9	GREENLIGHT CAPITAL RE LTD		R	1,299.000	42,412	32.650	42,412	30,507				(1,377)		(1,377)		L	06/27/2008
397624-10-7	GREIF INC			1,405.000	66,358	47.230	66,358	30,933	590	2,175		(7,573)		(7,573)			06/27/2014
398433-10-2	GRIFFON CORP			2,067.000	27,491	13.300	27,491	15,766		269		186		186			09/18/2008
398905-10-9	GROUP 1 AUTOMOTIVE INC			1,038.000	93,026	89.620	93,026	26,390		727		19,307		19,307			06/30/2006
399473-10-7	GROUPON INC			21,229.000	175,352	8.260	175,352	201,418				(61,876)		(61,876)			06/27/2014
400110-10-2	GRUBHUB INC			406.000	14,746	36.320	14,746	13,881				865		865			06/27/2014
36191C-20-5	GSI GROUP INC			1,328.000	19,548	14.720	19,548	15,029				4,621		4,621			06/24/2011
362393-10-0	GTT COMMUNICATIONS INC			580.000	7,673	13.230	7,673	5,711				1,962		1,962			06/27/2014

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
40075T-60-7	GUARANTY BANCORP			710.000	10,252	14.440	10,252	7,275		142		277		277			06/22/2012
401617-10-5	GUESS ? INC			2,720.000	57,338	21.080	57,338	62,950	612	2,380		(27,173)		(27,173)			06/27/2008
401692-10-8	GUIDANCE SOFTWARE INC	L.S.		680.000	4,930	7.250	4,930	3,508				(1,938)		(1,938)			06/25/2010
40171V-10-0	GUIDWIRE SOFTWARE INC			2,990.000	151,384	50.630	151,384	112,004				14,365		14,365			06/27/2014
402307-10-2	GULF ISLAND FABRICATION INC			727.000	14,097	19.390	14,097	18,055		291		(2,784)		(2,784)			06/27/2008
402629-20-8	GULFMARK OFFSHORE INC	L.S.		1,158.000	28,278	24.420	28,278	10,096		1,158		(26,298)		(26,298)			06/28/2013
402635-30-4	GULFPORT ENERGY CORP			3,777.000	157,652	41.740	157,652	107,898				(80,827)		(80,827)			06/27/2014
404030-10-8	H&E EQUIPMENT SERVICES INC			1,293.000	36,320	28.090	36,320	33,212		647		(1,991)		(1,991)			06/26/2009
093671-10-5	H&R BLOCK INC			12,230.000	411,906	33.680	411,906	123,258	2,446	9,784		56,747		56,747		L	06/26/2009
404609-10-9	HACKETT GROUP INC/THE			1,547.000	13,598	8.790	13,598	8,607		186		3,991		3,991			06/27/2008
405024-10-0	HAEMONETICS CORP			2,338.000	87,488	37.420	87,488	69,313				(11,012)		(11,012)			06/28/2013
405217-10-0	HAIN CELESTIAL GROUP INC			4,434.000	258,458	58.290	258,458	84,611				59,233		59,233			12/30/2014
40537Q-20-9	HALCON RESOURCES CORP	L.S.		4,717.000	8,396	1.780	8,396	29,665				(16,344)		(16,344)			06/27/2014
406216-10-1	HALLIBURTON CO			36,549.000	1,437,472	39.330	1,437,472	795,654		23,026		(417,390)		(417,390)			06/22/2012
40624Q-20-3	HALLMARK FINL SERVICES INC			368.000	4,449	12.090	4,449	2,649				1,179		1,179			06/26/2009
40637H-10-9	HALOZYME THERAPEUTICS INC	L.S.		4,607.000	44,458	9.650	44,458	44,671				(21,235)		(21,235)			06/27/2014
40650V-10-0	HALYARD HEALTH INC			2,049.000	93,168	45.470	93,168	31,124				62,044		62,044			11/03/2014
410120-10-9	HANCOCK HOLDING CO			3,896.000	119,607	30.700	119,607	122,784		3,740		(23,298)		(23,298)			06/28/2013
410345-10-2	HANESBRANDS INC			4,310.000	481,082	111.620	481,082	100,517		5,172		178,219		178,219			11/26/2003
41043F-20-8	HANGER ORTHOPEDIC GROUP INC			1,683.000	36,858	21.900	36,858	29,685				(29,352)		(29,352)			06/24/2011
410495-20-4	HANMI FINANCIAL CORP			1,526.000	33,282	21.810	33,282	14,123	107	320		(122)		(122)			06/22/2012
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE			939.000	13,362	14.230	13,362	12,288	244	517		92		92			06/27/2014
410867-10-5	HANOVER INSURANCE GROUP INC/TH			2,022.000	144,209	71.320	144,209	116,191		3,073		23,475		23,475			06/25/2010
41146A-10-6	HARBINGER GROUP INC			3,994.000	56,555	14.160	56,555	50,852				4,574		4,574			09/30/2014
412822-10-8	HARLEY-DAVIDSON INC			9,337.000	615,402	65.910	615,402	248,491		10,271		(31,092)		(31,092)			06/26/2009
413086-10-9	HARMAN INTERNATIONAL INDUSTRIE			2,907.000	310,206	106.710	310,206	110,530		3,663		72,268		72,268			06/25/2010
413160-10-2	HARMONIC INC			5,307.000	37,202	7.010	37,202	149,147				(1,964)		(1,964)			03/05/2004
413875-10-5	HARRIS CORP			4,381.000	314,643	71.820	314,643	79,946		7,798		8,806		8,806			06/26/2009
415864-10-7	HARSCO CORP			3,556.000	67,173	18.890	67,173	44,279		2,916		(32,502)		(32,502)			12/17/2002
416196-10-3	HARTE-HANKS INC			2,075.000	16,061	7.740	16,061	35,138		706		(166)		(166)			12/17/2002
416515-10-4	HARTFORD FINANCIAL SERVICES GR			19,845.000	827,338	41.690	827,338	666,921	3,572	12,502		108,354		108,354			03/31/2010
41754V-10-3	HARVEST NATURAL RESOURCES INC	L.S.		1,942.000	3,515	1.810	3,515	9,435				(5,920)		(5,920)			06/27/2014
418056-10-7	HASBRO INC	L.S.		5,109.000	280,944	54.990	280,944	104,867		8,634		(102)		(102)			06/25/2010
41902R-10-3	HATTERAS FINANCIAL CORP			4,525.000	83,396	18.430	83,396	126,476	2,263	9,050		9,457		9,457			06/22/2012
419596-10-1	HAVERTY FURNITURE COS INC			983.000	21,636	22.010	21,636	10,805		1,298		(9,132)		(9,132)			12/17/2002
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES I			4,472.000	149,723	33.480	149,723	86,702		5,545		33,182		33,182			06/27/2008
419879-10-1	HAWAIIAN HOLDINGS INC	L.S.		2,009.000	52,334	26.050	52,334	13,367				32,988		32,988			06/27/2008
420031-10-6	HAWAIIAN TELECOM HOLDCO INC			460.000	12,682	27.570	12,682	12,231				(828)		(828)			09/30/2013
420261-10-9	HAWKINS INC			459.000	19,888	43.330	19,888	10,666		340		2,818		2,818			06/25/2010
420877-20-1	HAYNES INTERNATIONAL INC			501.000	24,299	48.500	24,299	41,697		441		(3,377)		(3,377)			06/26/2009
359694-10-6	HB FULLER CO			2,306.000	102,686	44.530	102,686	37,950		1,061		(17,318)		(17,318)			09/04/2008
40412C-10-1	HCA HOLDINGS			14,123.000	1,036,487	73.390	1,036,487	528,947				340,669		340,669			06/27/2014
404132-10-2	HCC INSURANCE HOLDINGS INC			4,206.000	225,105	53.520	225,105	67,733	1,241	4,080		31,040		31,040			06/25/2010
40416E-10-3	HCI GROUP INC			290.000	12,540	43.240	12,540	11,840		319		(2,975)		(2,975)			09/30/2013
40414L-10-9	HCP INC			971,004.000	42,753,306	44.030	42,753,306	39,109,268		2,116,789		7,408,920		7,408,920			01/23/2014
40416M-10-5	HD SUPPLY HOLDINGS INC			4,687.000	138,220	29.490	138,220	111,998				19,679		19,679			06/27/2014
42210P-10-2	HEADWATERS INC			3,320.000	49,767	14.990	49,767	62,404				17,264		17,264			06/28/2013
42217K-10-6	HEALTH CARE REIT INC			747,961.000	56,598,209	75.670	56,598,209	44,041,570		2,114,570		14,789,406		14,789,406			12/19/2014
42222G-10-8	HEALTH NET INC			3,620.000	193,779	53.530	193,779	67,064				86,373		86,373			06/26/2009
421946-10-4	HEALTHCARE REALTY TRUST INC			216,021.000	5,901,694	27.320	5,901,694	4,764,988		259,225		1,290,930		1,290,930			01/23/2014
421906-10-8	HEALTHCARE SERVICES GROUP			2,711.000	83,851	30.930	83,851	8,271		1,877		6,940		6,940			12/17/2002
42225P-50-1	HEALTHCARE TRUSTS OF AMERICA			269,127.000	7,250,281	26.940	7,250,281	5,689,642	78,047			1,560,640		1,560,640			12/16/2014
421924-30-9	HEALTHSOUTH CORP			4,003.000	153,955	38.460	153,955	59,125	841	3,002		20,575		20,575			06/22/2012
42222N-10-3	HEALTHSTREAM INC			797.000	23,496	29.480	23,496	9,123				(2,622)		(2,622)			06/24/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
422245-10-0	HEALTHWAYS INC	LS		1,788.000	35,545	19.880	35,545	34,079				8,100		8,100			06/24/2005
422347-10-4	HEARTLAND EXPRESS INC			2,401.000	64,851	27.010	64,851	29,304		180		17,333		17,333			06/27/2014
422340-10-2	HEARTLAND FINANCIAL USA INC			928.000	25,149	27.100	25,149	17,698		371		(1,568)		(1,568)			12/15/2003
42235N-10-8	HEARTLAND PAYMENT SYSTEMS INC			1,374.000	74,127	53.950	74,127	28,173		467		5,647		5,647			06/26/2009
422368-10-0	HEARTWARE INTERNATIONAL INC	LS		752.000	55,219	73.430	55,219	47,259				(15,439)		(15,439)			06/28/2013
422704-10-6	HECLA MINING CO			14,157.000	39,498	2.790	39,498	68,121		142		(4,106)		(4,106)			06/24/2011
422806-10-9	HEICO CORP			3,027.000	182,831	60.400	182,831	45,377	212	1,423		7,416		7,416			06/28/2013
422819-10-2	HEIDRICK & STRUGGLES INTERNATI			943.000	21,736	23.050	21,736	53,934		490		2,744		2,744			12/17/2002
G4388N-10-6	HELEN OF TROY LTD		R	1,227.000	79,829	65.060	79,829	34,494				19,080		19,080		L	06/22/2007
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP I			4,809.000	104,355	21.700	104,355	58,528				(7,117)		(7,117)			06/30/2006
423452-10-1	HELMERICH & PAYNE INC			4,205.000	283,501	67.420	283,501	58,620		11,038		(70,055)		(70,055)			12/17/2002
423650-10-3	HEMISPHERE MEDIA GROUP INC	LS		408.000	5,504	13.490	5,504	5,587				661		661			06/28/2013
806407-10-2	HENRY SCHEIN INC			3,592.000	489,051	136.150	489,051	74,895				78,629		78,629			06/27/2008
G4412G-10-1	HERBALIFE LTD	LS	R	3,010.000	113,477	37.700	113,477	58,473		903		(123,410)		(123,410)		L	06/27/2008
427093-10-9	HERCULES OFFSHORE INC	LS		6,596.000	6,596	1.000	6,596	64,793				(36,476)		(36,476)			06/28/2013
426927-10-9	HERITAGE COMMERCE CORP			1,007.000	8,892	8.830	8,892	4,872		181		594		594			06/24/2011
42722X-10-6	HERITAGE FINANCIAL CORP			1,277.000	22,411	17.550	22,411	17,850		520		3,244		3,244			05/01/2014
42724R-10-7	HERITAGE OAKS BANCORP			917.000	7,694	8.390	7,694	5,326		73		816		816			06/22/2012
42726M-10-6	HERITAGE-CRYSTAL CLEAN INC			218.000	2,688	12.330	2,688	3,932				(1,779)		(1,779)			06/24/2011
600544-10-0	HERMAN MILLER INC			2,682.000	78,931	29.430	78,931	52,228	375	1,462		(241)		(241)			06/28/2013
427746-10-2	HERON THERAPEUTICS INC			827.000	8,320	10.060	8,320	9,855				(1,535)		(1,535)			06/27/2014
427825-10-4	HERSHA HOSPITALITY TRUST			395,800.000	2,782,474	7.030	2,782,474	2,102,265	27,706	98,162		577,503		577,503			01/23/2014
427866-10-8	HERSHEY CO/THE			6,343.000	659,228	103.930	659,228	161,980		12,940		42,498		42,498			06/30/2006
42805T-10-5	HERTZ GLOBAL HOLDINGS INC			19,763.000	492,889	24.940	492,889	476,592				(69,958)		(69,958)			06/27/2014
42809H-10-7	HESS CORP			11,991.000	885,176	73.820	885,176	352,652		11,991		(110,077)		(110,077)			12/20/2010
428236-10-3	HEWLETT-PACKARD CO			81,654.000	3,276,775	40.130	3,276,775	2,336,535	13,143	49,842		992,096		992,096			12/15/2003
428291-10-8	HEXCEL CORP			4,317.000	179,112	41.490	179,112	82,212				(13,814)		(13,814)			06/30/2006
40418F-10-8	HFF INC			1,489.000	53,485	35.920	53,485	14,564		2,725		13,505		13,505			06/24/2011
42833L-10-8	HHGREGG INC			626.000	4,739	7.570	4,739	8,824				(4,006)		(4,006)			06/24/2011
428567-10-1	HIBBETT SPORTS INC	LS		1,136.000	55,016	48.430	55,016	27,840				(18,829)		(18,829)			06/27/2014
42983D-10-4	HIGHER ONE HOLDINGS INC			1,560.000	6,568	4.210	6,568	28,805				(8,658)		(8,658)			06/24/2011
431284-10-8	HIGHWOODS PROPERTIES INC			223,734.000	9,906,942	44.280	9,906,942	7,728,335		346,436		1,641,129		1,641,129			12/19/2014
431466-10-1	HILL INTERNATIONAL INC			1,049.000	4,028	3.840	4,028	6,292				(2,264)		(2,264)			06/27/2014
431475-10-2	HILL ROM HOLDINGS INC			2,529.000	115,373	45.620	115,373	69,717		1,543		10,824		10,824			06/24/2011
431571-10-8	HILLENBRAND INC			2,578.000	88,941	34.500	88,941	59,044		2,043		13,096		13,096			04/01/2008
432748-10-1	HILLTOP HOLDINGS INC			2,969.000	59,232	19.950	59,232	42,844				(8,928)		(8,928)			06/27/2014
43300A-10-4	HILTON WORLDWIDE HOLDINGS IN			5,630.000	146,887	26.090	146,887	125,189				21,698		21,698			03/31/2014
40425J-10-1	HMS HOLDINGS CORP			3,657.000	77,309	21.140	77,309	33,878				(5,815)		(5,815)			06/24/2011
404251-10-0	HNI CORP			1,986.000	101,405	51.060	101,405	50,022		1,966		24,289		24,289			06/25/2010
436106-10-8	HOLLY FRONTIER CORP			8,778.000	328,999	37.480	328,999	60,242		28,616		(107,179)		(107,179)			06/22/2012
436440-10-1	HOLOGIC INC			10,588.000	283,123	26.740	283,123	103,054				46,481		46,481			06/27/2008
436893-20-0	HOME BANCSHARES INC			2,256.000	72,553	32.160	72,553	22,572		790		(11,709)		(11,709)			06/24/2011
437076-10-2	HOME DEPOT INC			59,104.000	6,204,147	104.970	6,204,147	1,496,266		111,116		1,337,524		1,337,524			06/26/2009
G66480-10-9	HOME LOAN SERVICING SOLUTION	LS	F	3,132.000	61,137	19.520	61,137	67,526	564	5,268		(10,695)		(10,695)		L	06/27/2014
437306-10-3	HOME PROPERTIES INC			109,986.000	7,215,082	65.600	7,215,082	6,548,381		320,926		1,306,934		1,306,934			06/27/2014
43739Q-10-0	HOMEAWAY INC			4,132.000	123,051	29.780	123,051	119,550				(35,886)		(35,886)			06/27/2014
43785V-10-2	HOMESTREET INC			444.000	7,730	17.410	7,730	7,330		49		(1,150)		(1,150)			06/22/2012
437872-10-4	HOMETRUST BANCSHARES INC			980.000	16,327	16.660	16,327	12,981				657		657			09/28/2012
438516-10-6	HONEYWELL INTERNATIONAL INC			33,876.000	3,384,890	99.920	3,384,890	1,226,068		63,263		289,640		289,640			02/01/2006
440327-10-4	HORACE MANN EDUCATORS CORP			1,816.000	60,255	33.180	60,255	32,724		1,671		2,978		2,978			06/25/2004
440407-10-4	HORIZON BANCORP INDIANA			259.000	6,770	26.140	6,770	4,479	36	124		210		210			06/22/2012
G4617B-10-5	HORIZON PHARMA PLC	LS	F	2,885.000	37,188	12.890	37,188	35,687				1,500		1,500		L	09/19/2014
440452-10-0	HORMEL FOODS CORP			5,828.000	303,639	52.100	303,639	57,095		4,662		40,388		40,388			12/30/2009
440543-10-6	HORNBECK OFFSHORE SERVICES INC			1,645.000	41,076	24.970	41,076	46,713				(39,908)		(39,908)			06/22/2012

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
440694-30-5	HORSEHEAD HOLDING CORP			2,056.000	32,546	15.830	32,546	24,782				(781)		(781)			06/27/2008
441060-10-0	HOSPIRA INC			7,377.000	451,841	61.250	451,841	147,413				147,319		147,319			06/28/2013
44106M-10-2	HOSPITALITY PROPERTIES TRUST			339,485.000	10,524,035	31.000	10,524,035	8,465,577		655,852		1,355,314		1,355,314			01/23/2014
44107P-10-4	HOST HOTELS & RESORTS INC			1,675,131.000	39,817,864	23.770	39,817,864	26,909,630	435,534	1,027,551		7,236,943		7,236,943			07/07/2014
44157R-10-9	HOUGHTON MIFFLIN HARCOURT CO			4,828.000	99,988	20.710	99,988	91,226				9,578		9,578			06/27/2014
44244K-10-9	HOUSTON WIRE & CABLE CO			800.000	9,560	11.950	9,560	22,448		376		(1,144)		(1,144)			04/02/2007
442487-20-3	HOVNANIAN ENTERPRISES INC	LS		4,761.000	19,663	4.130	19,663	49,463				(11,855)		(11,855)			06/22/2012
44267D-10-7	HOWARD HUGHES CORP			1,732.000	225,822	130.382	225,822	100,971				17,869		17,869			06/28/2013
404303-10-9	HSN INC			1,388.000	105,488	76.000	105,488	32,408		1,527		19,016		19,016			08/21/2008
443320-10-6	HUB GROUP INC			1,702.000	64,812	38.080	64,812	28,995				(3,064)		(3,064)			06/28/2013
443510-20-1	HUBBELL INC			2,575.000	275,087	106.830	275,087	116,520		5,305		(5,330)		(5,330)			06/28/2013
443683-10-7	HUDSON CITY BANCORP INC			23,813.000	240,988	10.120	240,988	273,538		3,810		16,431		16,431			06/22/2012
444097-10-9	HUDSON PACIFIC PROPERTIES			126,063.000	3,789,454	30.060	3,789,454	2,456,956		61,290		1,019,343		1,019,343			06/27/2014
444172-10-0	HUDSON VALLEY HOLDING CORP			754.000	20,479	27.160	20,479	15,449		211		5,135		5,135			06/25/2010
444859-10-2	HUMANA INC			6,677.000	959,018	143.630	959,018	98,510	1,870	7,345		269,818		269,818			12/15/2003
446150-10-4	HUNTINGTON BANCSHARES INC/OH			35,887.000	377,531	10.520	377,531	182,452	2,153	7,177		31,222		31,222			01/31/2011
446413-10-6	HUNTINGTON INGALLS INDUSTRIES			2,166.000	243,588	112.460	243,588	536,968		2,166		48,627		48,627			03/31/2011
447011-10-7	HUNTSMAN CORP			8,898.000	202,696	22.780	202,696	148,548		4,350		(17,534)		(17,534)			06/27/2014
447324-10-4	HURCO COS INC			316.000	10,772	34.090	10,772	9,711	22	82		2,869		2,869			06/24/2011
447462-10-2	HURON CONSULTING GROUP INC			1,045.000	71,468	68.390	71,468	40,726				4,748		4,748			06/27/2014
448579-10-2	HYATT HOTELS			1,831.000	110,245	60.210	110,245	56,800				19,683		19,683			06/22/2012
44915N-10-1	HYPERION THERAPEUTICS INC			400.000	9,600	24.000	9,600	8,797				1,512		1,512			06/28/2013
449172-10-5	HYSTER YALE MATERIALS HANDLING			481.000	35,209	73.200	35,209	9,858		517		(9,601)		(9,601)			11/28/2012
44919P-50-8	IAC/INTERACTIVECORP			3,119.000	189,604	60.790	189,604	76,615		3,618		(24,640)		(24,640)			06/25/2010
450828-10-8	IBERIABANK CORP			1,370.000	88,845	64.850	88,845	54,291	466	1,863		2,740		2,740			06/24/2011
459200-10-1	IBM CORP			40,862.000	6,555,899	160.440	6,555,899	2,500,338		173,416		(1,110,908)		(1,110,908)			04/30/2014
44925C-10-3	ICF INTERNATIONAL INC			892.000	36,554	40.980	36,554	23,227				5,593		5,593			06/25/2010
451055-10-7	ICONIX BRAND GROUP INC			2,023.000	68,357	33.790	68,357	37,486				(11,956)		(11,956)			06/25/2010
44930G-10-7	ICU MEDICAL INC			604.000	49,468	81.900	49,468	28,254				10,987		10,987			06/22/2012
451107-10-6	IDACORP INC			2,116.000	140,058	66.190	140,058	64,053		3,724		30,365		30,365			06/22/2012
45168K-30-6	IDERA PHARMACEUTICALS INC	LS		2,542.000	11,210	4.410	11,210	7,751				3,459		3,459			06/27/2014
45167R-10-4	IDEX CORP			3,553.000	276,566	77.840	276,566	52,861		3,802		14,176		14,176			06/26/2009
45168D-10-4	IDEXX LABORATORIES INC			2,073.000	307,364	148.270	307,364	29,367				86,859		86,859			06/24/2005
448947-50-7	IDT CORP			609.000	12,369	20.310	12,369	7,135	110	414		2,010		2,010			06/24/2011
45169U-10-5	IGATE CORP			1,627.000	64,234	39.480	64,234	12,675				(330)		(330)			06/27/2014
449575-10-9	IGI LABORATORIES INC	LS		1,333.000	11,730	8.800	11,730	6,663				5,067		5,067			06/27/2014
451730-10-5	IGNITE RESTAURANT GROUP INC	LS		309.000	2,432	7.870	2,432	5,755				(1,431)		(1,431)			06/22/2012
451734-10-7	IHS INC			3,004.000	342,096	113.880	342,096	201,381				(19,602)		(19,602)			06/27/2014
902104-10-8	II-VI INC			2,585.000	35,285	13.650	35,285	13,652				(10,211)		(10,211)			12/17/2002
452308-10-9	ILLINOIS TOOL WORKS INC			13,858.000	1,312,353	94.700	1,312,353	404,066	6,822	24,182		147,172		147,172			12/15/2003
452327-10-9	ILLUMINA INC			6,052.000	1,117,078	184.580	1,117,078	163,821				409,822		409,822			08/29/2014
452521-10-7	IMMERSION CORP			1,305.000	12,358	9.470	12,358	17,521				(1,188)		(1,188)			06/22/2007
45253H-10-1	IMMUNOGEN INC	LS		3,866.000	23,583	6.100	23,583	35,151				(33,132)		(33,132)			06/28/2013
452907-10-8	IMMUNOMEDICS INC	LS		3,543.000	17,006	4.800	17,006	15,337				709		709			06/22/2007
45256B-10-1	IMPAX LABORATORIES INC			3,148.000	99,729	31.680	99,729	22,907				20,588		20,588			06/26/2009
45321L-10-0	IMPERVA INC			894.000	44,190	49.430	44,190	33,341				1,162		1,162			06/28/2013
44970B-10-9	IMS HEALTH HOLDINGS INC			3,333.000	85,458	25.640	85,458	92,991				(7,533)		(7,533)			08/29/2014
45336E-10-9	INCONTACT INC			2,355.000	20,700	8.790	20,700	13,176				2,308		2,308			06/28/2013
45337C-10-2	INCYTE CORP LTD			6,383.000	466,661	73.110	466,661	384,999				135,809		135,809			06/27/2014
453440-30-7	INDEPENDENCE HOLDING CO			392.000	5,468	13.950	5,468	3,655		27		180		180			06/24/2011
453838-60-9	INDEPENDENT BANK CORP MICH			1,023.000	13,350	13.050	13,350	13,101		123		249		249			06/27/2014
453836-10-8	INDEPENDENT BANK CORP/ROCKLAND			1,031.000	44,137	42.810	44,137	16,460	247	969		3,732		3,732			06/26/2009
45384B-10-6	INDEPENDENT BANK GROUP			406.000	15,858	39.060	15,858	17,711		71		(5,456)		(5,456)			06/27/2014
45667G-10-3	INFINERA CORP			5,305.000	78,090	14.720	78,090	44,318				26,207		26,207			06/24/2011

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
45665G-30-3	INFINITY PHARMACEUTICALS INC			2,197.000	37,107	16.890	37,107	25,228				6,767		6,767			06/28/2013
45665Q-10-3	INFINITY PROPERTY & CASUALTY C			632.000	48,828	77.260	48,828	20,606		910		3,482		3,482			06/25/2004
45672H-10-4	INFOBLOX INC			2,288.000	46,240	20.210	46,240	63,694				(29,309)		(29,309)			06/28/2013
45666Q-10-2	INFORMATICA CORP			4,979.000	189,874	38.135	189,874	118,313				(16,754)		(16,754)			06/24/2011
45675Y-10-4	INFORMATION SERVICES GROUP INC			1,502.000	6,338	4.220	6,338	7,208				(869)		(869)			06/27/2014
G47791-10-1	INGERSOLL-RAND CO LTD		R	11,614.000	736,211	63.390	736,211	352,156		11,614		20,789		20,789		L	06/25/2010
457030-10-4	INGLES MARKETS INC			700.000	25,963	37.090	25,963	7,860		462		6,993		6,993			12/17/2002
457153-10-4	INGRAM MICRO INC			6,446.000	178,167	27.640	178,167	103,832				26,944		26,944			06/27/2008
457187-10-2	INGREDION INC			3,193.000	270,894	84.840	270,894	48,036	1,341	5,364		52,301		52,301			06/25/2004
457461-20-0	INLAND REAL ESTATE CORP			195,618.000	2,142,017	10.950	2,142,017	1,747,485	9,292	111,288		83,774		83,774			01/23/2014
45773Y-10-5	INNERWORKINGS INC			1,756.000	13,679	7.790	13,679	26,125									06/28/2013
45774N-10-8	INNOPHOS HOLDINGS INC			1,000.000	58,450	58.450	58,450	19,931		1,760		9,850		9,850			06/25/2010
45768S-10-5	INNOSPEC INC			1,128.000	48,166	42.700	48,166	34,800		620		(3,971)		(3,971)			06/24/2011
45773H-20-1	INOVIO PHARMACEUTICALS INC	LS		2,690.000	24,694	9.180	24,694	28,855				(4,161)		(4,161)			06/27/2014
45772F-10-7	INPHI CORP			1,024.000	18,924	18.480	18,924	16,871				5,714		5,714			06/24/2011
45765U-10-3	INSIGHT ENTERPRISES INC			1,984.000	51,366	25.890	51,366	34,103				6,309		6,309			06/26/2009
457669-30-7	INSMED INC			1,712.000	26,485	15.470	26,485	23,729				(3,714)		(3,714)			06/27/2014
45778Q-10-7	INSPERITY INC			1,016.000	34,432	33.890	34,432	31,641		2,784		(2,276)		(2,276)			12/17/2002
45774W-10-8	INSTEEL INDUSTRIES INC			916.000	21,599	23.580	21,599	22,161		110		779		779			06/30/2006
45784P-10-1	INSULET CORP			2,452.000	112,939	46.060	112,939	42,438				21,970		21,970			06/28/2013
45824V-20-9	INSYS THERAPEUTICS INC	LS		430.000	18,129	42.160	18,129	13,477				4,652		4,652			06/27/2014
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS			1,114.000	60,412	54.230	60,412	29,606				7,263		7,263			06/25/2010
458118-10-6	INTEGRATED DEVICE TECHNOLOGY I			5,027.000	98,529	19.600	98,529	61,975				47,304		47,304			06/25/2004
45812P-10-7	INTEGRATED SILICON SOLUTION			1,216.000	20,149	16.570	20,149	10,150		146		5,448		5,448			06/25/2010
45822P-10-5	INTEGRYS ENERGY GROUP INC			3,350.000	260,798	77.850	260,798	123,544		9,112		78,524		78,524			06/28/2013
458140-10-0	INTEL CORP			215,301.000	7,813,273	36.290	7,813,273	4,287,113		193,771		2,224,059		2,224,059			06/22/2012
45825N-10-7	INTELIQUENT INC			1,751.000	34,372	19.630	34,372	41,648		788		14,376		14,376			06/24/2011
L5140P-10-1	INTELSAT SA		F	1,183.000	20,537	17.360	20,537	23,254				(4,974)		(4,974)		L	06/27/2014
458334-10-9	INTER PARFUMS INC			735.000	20,176	27.450	20,176	7,307	88	353		(6,145)		(6,145)			06/25/2010
45841N-10-7	INTERACTIVE BROKERS GROUP INC			2,025.000	59,049	29.160	59,049	53,465		810		9,761		9,761			06/22/2007
45841V-10-9	INTERACTIVE INTELLIGENCE INC	LS		766.000	36,691	47.900	36,691	14,642				(14,906)		(14,906)			06/22/2007
45845P-10-8	INTERCEPT PHARMACEUTICALS	LS		551.000	85,956	156.000	85,956	76,863				2,361		2,361			06/27/2014
45866F-10-4	INTERCONTINENTAL EXCHANGE W/I			4,985.000	1,093,161	219.290	1,093,161	1,195,939		12,961		(28,066)		(28,066)			10/31/2013
45867G-10-1	INTERDIGITAL INC			1,493.000	78,980	52.900	78,980	70,357		896		34,951		34,951			06/25/2010
458665-30-4	INTERFACE INC			2,666.000	43,909	16.470	43,909	23,937		373		(14,636)		(14,636)			12/17/2002
45885A-30-0	INTERNAP NETWORK SERVICES CORP			3,256.000	25,918	7.960	25,918	41,130				1,433		1,433			04/02/2007
46116V-10-5	INTERNATIONAL ASSETS HOLDING			675.000	13,885	20.570	13,885	48,379				1,370		1,370			06/25/2010
459044-10-3	INTERNATIONAL BANCSHARES CORP			2,385.000	63,298	26.540	63,298	34,090		1,240		358		358			06/30/2006
459506-10-1	INTERNATIONAL FLAVORS & FRAGRA			3,379.000	342,495	101.360	342,495	122,091	1,679	5,542		51,969		51,969			06/22/2012
459902-10-2	INTERNATIONAL GAME TECHNOLOGY			10,904.000	188,094	17.250	188,094	80,334	1,199	4,798		(9,923)		(9,923)			06/26/2009
460146-10-3	INTERNATIONAL PAPER CO			18,694.000	1,001,625	53.580	1,001,625	732,640		27,106		98,026		98,026			06/28/2013
460254-10-5	INTERNATIONAL RECTIFIER CORP			2,802.000	111,800	39.900	111,800	127,911				38,752		38,752			06/30/2006
460321-20-1	INTERNATIONAL SHIPHOLDING CORP			374.000	5,573	14.900	5,573	8,723		374		(5,460)		(5,460)			06/28/2013
460335-20-1	INTERNATIONAL SPEEDWAY CORP			903.000	28,580	31.650	28,580	41,147		217		(3,468)		(3,468)			06/25/2010
460690-10-0	INTERPUBLIC GROUP OF COS INC			18,126.000	376,477	20.770	376,477	543,493		6,888		55,647		55,647			04/21/2005
46069S-10-9	INTERSIL CORP			5,704.000	82,537	14.470	82,537	204,548		2,738		17,112		17,112			06/24/2005
46113M-10-8	INTERVAL LEISURE GROUP INC			1,901.000	39,712	20.890	39,712	46,907		836		(19,029)		(19,029)			08/21/2008
461148-10-8	INTEVAC INC			1,027.000	7,980	7.770	7,980	8,368				(388)		(388)			06/27/2014
46116X-10-1	INTRA CELLULAR THERAPIES INC			755.000	13,326	17.650	13,326	12,944				381		381			06/27/2014
46118H-10-4	INTRALINKS HOLDINGS INC			1,633.000	19,433	11.900	19,433	30,808				(343)		(343)			06/24/2011
46090K-10-9	INTRAWEST RESORTS HOLDINGS INC			634.000	7,570	11.940	7,570	7,213				357		357			06/27/2014
46121Y-10-2	INTREPID POTASH INC	LS		2,641.000	36,657	13.880	36,657	147,363				(5,176)		(5,176)			06/24/2011
46122T-10-2	INTREXON CORP	LS		1,591.000	43,800	27.530	43,800	38,740				4,951		4,951			06/27/2014
461202-10-3	INTUIT INC			12,234.000	1,127,852	92.190	1,127,852	271,198		10,032		194,154		194,154			06/28/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
46120E-60-2	INTUITIVE SURGICAL INC			1,544.000	816,683	528.940	816,683	66,615				223,664		223,664			06/22/2012
461203-10-1	INVACARE CORP			1,548.000	25,944	16.760	25,944	46,527	19	77		(9,985)		(9,985)			06/24/2005
46123D-20-5	INVENSENSE INC	L	S	3,133.000	50,943	16.260	50,943	43,183				(14,780)		(14,780)			06/27/2014
461212-10-2	INVENTURE FOODS INC			649.000	8,268	12.740	8,268	7,396				872		872			06/27/2014
G491BT-10-8	INVESCO LTD		R	19,098.000	754,753	39.520	754,753	499,392		18,621		59,586		59,586		L	08/31/2010
46131B-10-0	INVESCO MORTGAGE CAPITAL			5,430.000	83,948	15.460	83,948	112,457	2,444	10,860		4,235		4,235			06/28/2013
46145F-10-5	INVESTMENT TECHNOLOGY GROUP IN			1,857.000	38,663	20.820	38,663	50,532				483		483			06/30/2006
46146L-10-1	INVESTORS BANCORP INC			15,576.000	174,841	11.225	174,841	126,454		991		48,386		48,386			08/29/2014
461730-10-3	INVESTORS REAL ESTATE TRUST			245,751.000	2,007,786	8.170	2,007,786	2,068,062	31,948	125,773		(102,038)		(102,038)			03/21/2014
462044-10-8	ION GEOPHYSICAL CORP			6,522.000	17,936	2.750	17,936	50,483				(3,587)		(3,587)			06/25/2010
44984A-10-5	IPC THE HOSPITALIST CO			769.000	35,289	45.890	35,289	22,206				(10,382)		(10,382)			06/26/2009
44980X-10-9	IPG PHOTONICS CORP	L	S	1,522.000	114,028	74.920	114,028	32,304				(4,094)		(4,094)			06/22/2012
46269C-10-2	IRIDIUM COMMUNICATIONS INC	L	S	2,990.000	29,153	9.750	29,153	27,725				10,435		10,435			06/28/2013
462726-10-0	IROBOT CORP	L	S	1,204.000	41,803	34.720	41,803	29,379				(60)		(60)			06/24/2011
462846-10-6	IRON MOUNTAIN INC			306,286.000	11,841,017	38.660	11,841,017	11,837,658		41,182		(125,394)		(125,394)			12/22/2014
46333X-10-8	IRONWOOD PHARMACEUTICALS INC			5,284.000	80,951	15.320	80,951	73,694				15,773		15,773			06/27/2014
464287-73-9	ISHARES DJ US REAL ESTATE	L	S	1,522,748.000	118,041,853	76.840	118,041,853	77,438,415		4,227,562		20,650,090		20,650,090			08/24/2010
464330-10-9	ISIS PHARMACEUTICALS INC	L	S	5,202.000	321,171	61.740	321,171	68,831				113,924		113,924			06/27/2008
464592-10-4	ISLE OF CAPRI CASINOS INC			1,142.000	9,559	8.370	9,559	12,791				(719)		(719)			12/17/2002
465141-40-6	ISRAMCO INC			61.000	8,418	138.000	8,418	7,616				668		668			06/26/2009
45031U-10-1	ISTAR FINANCIAL INC			4,086.000	55,774	13.650	55,774	152,441				(2,533)		(2,533)			05/15/2007
465685-10-5	ITC HOLDINGS CORP			6,906.000	279,210	40.430	279,210	99,606		4,213		58,632		58,632			03/03/2014
465741-10-6	ITRON INC			1,761.000	74,473	42.290	74,473	73,801				1,514		1,514			06/26/2009
450911-20-1	ITT CORP			3,633.000	146,991	40.460	146,991	52,390		1,599		(10,754)		(10,754)			06/22/2012
45071R-10-9	IXIA CO			2,593.000	29,171	11.250	29,171	48,692				(5,342)		(5,342)			06/28/2013
46600W-10-6	IXYS CORP			1,231.000	15,511	12.600	15,511	16,728	43	154		(455)		(455)			06/24/2005
466032-10-9	J&J SNACK FOODS CORP			652.000	70,918	108.770	70,918	18,726	235	784		12,874		12,874			06/27/2014
48123V-10-2	J2 GLOBAL INC			1,848.000	114,576	62.000	114,576	37,990		2,024		22,158		22,158			06/25/2010
466313-10-3	JABIL CIRCUIT INC			8,999.000	196,448	21.830	196,448	229,008		2,880		39,506		39,506			06/27/2008
426281-10-1	JACK HENRY & ASSOCIATES INC			3,657.000	227,246	62.140	227,246	40,907		3,218		10,715		10,715			06/25/2010
466367-10-9	JACK IN THE BOX INC			1,765.000	141,129	79.960	141,129	32,698		1,059		52,844		52,844			06/28/2013
469814-10-7	JACOBS ENGINEERING GROUP INC			5,784.000	258,487	44.690	258,487	113,540				(105,847)		(105,847)			06/26/2009
47012E-10-6	JAKKS PACIFIC INC	L	S	815.000	5,542	6.800	5,542	13,363				57		57			06/22/2012
47023A-30-9	JAMBA INC			649.000	9,793	15.090	9,793	8,013				1,726		1,726			06/25/2010
47102X-10-5	JANUS CAPITAL GROUP INC	L	S	6,720.000	108,394	16.130	108,394	181,320		2,083		25,267		25,267			06/27/2008
471109-10-8	JARDEN CORP			7,728.000	370,017	47.880	370,017	81,938				53,941		53,941			11/25/2014
G50871-10-5	JAZZ PHARMACEUTICALS PLC		R	2,624.000	429,628	163.730	429,628	126,863				92,762		92,762		L	06/27/2014
445658-10-7	JB HUNT TRANSPORT SERVICES INC			4,019.000	338,601	84.250	338,601	35,907		3,215		27,932		27,932			12/15/2003
708160-10-6	JC PENNEY CO INC	L	S	11,443.000	74,151	6.480	74,151	310,478				(36,616)		(36,616)			08/29/2014
46612J-50-7	JDS UNIPHASE CORP			9,380.000	128,694	13.720	128,694	2,543,026				6,941		6,941			06/30/2006
477143-10-1	JETBLUE AIRWAYS CORP			9,209.000	146,055	15.860	146,055	58,329				67,318		67,318			06/26/2009
46618D-10-8	JGWPT HOLDINGS INC-A			525.000	5,597	10.660	5,597	5,931				(334)		(334)			06/27/2014
47760A-10-8	JIVE SOFTWARE INC			1,823.000	10,993	6.030	10,993	41,654				(9,516)		(9,516)			06/28/2013
832696-40-5	JM SMUCKER CO/THE			4,313.000	435,527	100.980	435,527	171,519		10,524		(11,386)		(11,386)			11/11/2008
800422-10-7	JOHN B SANFILIPPO & SONS INC			368.000	16,744	45.500	16,744	5,617		552		7,662		7,662			06/22/2012
477839-10-4	JOHN BEAN TECHNOLOGIES CORP			1,308.000	42,981	32.860	42,981	3,192		471		4,617		4,617			08/01/2008
968223-20-6	JOHN WILEY & SONS INC			1,843.000	109,179	59.240	109,179	52,182	534	1,990		7,446		7,446			06/25/2010
478160-10-4	JOHNSON & JOHNSON			121,835.000	12,740,286	104.570	12,740,286	4,207,639		336,265		1,581,418		1,581,418			06/28/2013
478366-10-7	JOHNSON CONTROLS INC			28,456.000	1,375,563	48.340	1,375,563	364,828	7,505	25,041		(84,230)		(84,230)			12/18/2009
479167-10-8	JOHNSON OUTDOORS INC			232.000	7,238	31.200	7,238	3,254		70		986		986			06/25/2010
48020Q-10-7	JONES LANG LASALLE INC			1,921.000	288,016	149.930	288,016	64,121		922		91,324		91,324			12/30/2009
481130-10-2	JOURNAL COMMUNICATIONS INC			2,807.000	32,084	11.430	32,084	44,432				5,951		5,951			06/30/2006
481165-10-8	JOY GLOBAL INC			4,327.000	201,292	46.520	201,292	52,581		3,353		(51,794)		(51,794)			06/26/2009
46625H-10-0	JP MORGAN CHASE & CO			162,923.000	10,195,721	62.580	10,195,721	5,476,824		254,160		667,984		667,984			03/31/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
48203R-10-4	JUNIPER NETWORKS INC			18,716.000	417,741	22.320	417,741	438,161		3,743		(4,679)		(4,679)			06/30/2006
48273U-10-2	K12 INC			1,518.000	18,019	11.870	18,019	34,523				(15,646)		(15,646)			06/27/2014
48273J-10-7	K2M GROUP HOLDINGS INC			382.000	7,972	20.870	7,972	5,366				2,607		2,607			06/27/2014
48282T-10-4	KADANT INC			386.000	16,478	42.690	16,478	9,385		222		838		838			06/28/2013
483007-70-4	KAISER ALUMINUM CORP			804.000	57,430	71.430	57,430	46,958		1,126		957		957			06/28/2013
483548-10-3	KAMAN CORP			1,238.000	49,631	40.090	49,631	21,430	198	792		446		446			12/17/2002
484836-10-1	KANSAS CITY LIFE INSURANCE CO			212.000	10,182	48.030	10,182	8,734		229		61		61			06/26/2009
485170-30-2	KANSAS CITY SOUTHERN			4,735.000	577,812	122.030	577,812	59,029	1,326	4,995		(8,523)		(8,523)			10/19/2009
48562P-10-3	KAPSTONE PAPER AND PACKAGING			3,744.000	109,737	29.310	109,737	16,137	374			5,167		5,167			01/08/2014
48238T-10-9	KAR AUCTION SERVICES INC			6,167.000	213,687	34.650	213,687	154,406	1,665	4,064		25,393		25,393			06/27/2014
48576U-10-6	KARYOPHARM THERAPEUTICS INC			557.000	20,849	37.430	20,849	25,364				(4,515)		(4,515)			06/27/2014
485865-10-9	KATE SPADE & CO			5,284.000	169,141	32.010	169,141	85,907				(317)		(317)			06/22/2012
48666K-10-9	KB HOME	LS		3,831.000	63,403	16.550	63,403	71,501		383		(6,628)		(6,628)			06/24/2005
48242W-10-6	KBR INC			6,489.000	109,989	16.950	109,989	151,182	519	2,076		(96,946)		(96,946)			06/22/2007
48244B-10-0	KCG HOLDINGS INC			1,998.000	23,277	11.650	23,277	20,295				(619)		(619)			07/03/2013
487169-10-4	KEARNY FINANCIAL CORP			638.000	8,773	13.750	8,773	7,622				1,353		1,353			06/24/2005
487836-10-8	KELLOGG CO			11,020.000	721,149	65.440	721,149	354,858		20,938		48,157		48,157			06/28/2013
488152-20-8	KELLY SERVICES INC			1,394.000	23,726	17.020	23,726	35,707		279		(11,040)		(11,040)			06/25/2010
488360-20-7	KEMET CORP			2,177.000	9,143	4.200	9,143	12,687				(3,135)		(3,135)			06/22/2012
488401-10-0	KEMPER CORP			2,086.000	75,325	36.110	75,325	74,567		2,003		(9,950)		(9,950)			06/25/2010
489170-10-0	KENNAMETAL INC			3,474.000	124,334	35.790	124,334	55,674		2,501		(56,557)		(56,557)			09/03/2008
489398-10-7	KENNEDY-WILSON HOLDINGS INC			3,185.000	80,581	25.300	80,581	61,100	287	734		3,685		3,685			06/27/2014
492515-10-1	KERYX BIOPHARMACEUTICALS INC	LS		3,747.000	53,020	14.150	53,020	18,787				4,496		4,496			06/28/2013
49271M-10-0	KEURIG GREEN MTN INC COM			6,107.000	808,536	132.395	808,536	120,559		6,107		346,969		346,969			06/28/2013
492914-10-6	KEY ENERGY SERVICES INC			6,174.000	10,311	1.670	10,311	90,951				(38,464)		(38,464)			06/28/2013
493267-10-8	KEYCORP NEW CO			38,977.000	541,780	13.900	541,780	336,525		9,744		18,709		18,709			06/24/2011
49338L-10-3	KEYSIGHT TECHNOLOGIES			7,356.000	248,412	33.770	248,412	160,980				87,432		87,432			11/03/2014
493723-10-0	KEYW HOLDING CORP	LS		1,479.000	15,352	10.380	15,352	18,438				(4,526)		(4,526)			06/28/2013
493732-10-1	KFORCE INC			1,380.000	33,299	24.130	33,299	12,978		566		5,065		5,065			06/25/2004
49427F-10-8	KILROY REALTY CORP			186,628.000	12,890,396	69.070	12,890,396	8,292,168	65,320	258,683		3,507,778		3,507,778			06/27/2014
49428J-10-9	KIMBALL ELECTRONICS INC			1,302.000	15,650	12.020	15,650	7,240				8,410		8,410			11/03/2014
494274-10-3	KIMBALL INTERNATIONAL INC			1,737.000	15,841	9.120	15,841	26,106	87	347		(4,595)		(4,595)			12/17/2002
494368-10-3	KIMBERLY-CLARK CORP			16,138.000	1,864,585	115.540	1,864,585	707,211	13,774	53,740		248,831		248,831			11/26/2003
49446R-10-9	KIMCO REALTY CORP			928,942.000	23,353,602	25.140	23,353,602	17,281,710	222,946	821,690		4,940,339		4,940,339			09/19/2014
49456B-10-1	KINDER MORGAN INC			58,719.000	2,484,401	42.310	2,484,401	2,188,616		48,746		201,454		201,454			12/19/2014
494577-10-9	KINDRED BIOSCIENCES INC			462.000	3,442	7.450	3,442	8,702				(5,260)		(5,260)			06/27/2014
494580-10-3	KINDRED HEALTHCARE INC			2,539.000	46,159	18.180	46,159	40,697		1,219		(3,961)		(3,961)			06/01/2011
497266-10-6	KIRBY CORP			2,515.000	203,061	80.740	203,061	39,975				(46,553)		(46,553)			06/30/2006
497498-10-5	KIRKLAND'S INC			705.000	16,666	23.640	16,666	9,079				(21)		(21)			06/25/2010
49803T-30-0	KITE REALTY GROUP TRUST			255,857.000	7,353,330	28.740	7,353,330	6,573,246		61,846		572,382		572,382			12/19/2014
482480-10-0	KLA-TENCOR CORP			7,101.000	499,342	70.320	499,342	237,357		130,658		41,612		41,612			06/26/2009
482539-10-3	KLX INC			2,122.000	87,533	41.250	87,533	22,924				64,608		64,608			12/17/2014
482564-10-1	KMG CHEMICALS INC			329.000	6,580	20.000	6,580	5,012	10	39		1,023		1,023			06/25/2010
499064-10-3	KNIGHT TRANSPORTATION INC			2,626.000	88,391	33.660	88,391	26,870		630		40,230		40,230			06/26/2009
G5299G-10-6	KNIGHTSBRIDGE TANKERS LTD	LS	R	1,449.000	6,564	4.530	6,564	37,346		751		(9,014)		(9,014)		L	06/27/2014
498904-20-0	KNOLL INC			2,203.000	46,638	21.170	46,638	44,263		1,057		6,301		6,301			06/22/2007
49926D-10-9	KNOWLES CORP WHEN ISSUED			3,773.000	88,854	23.550	88,854	48,907				39,947		39,947			03/03/2014
G5307C-10-5	KOFAX LTD		F	3,283.000	23,079	7.030	23,079	28,226				(5,146)		(5,146)		L	06/27/2014
500255-10-4	KOHL'S CORP			9,021.000	550,642	61.040	550,642	393,914		14,073		38,700		38,700			06/30/2006
500600-10-1	KOPIN CORP			3,559.000	12,884	3.620	12,884	10,192				(2,135)		(2,135)			06/27/2008
50060P-10-6	KOPPERS HOLDINGS INC			952.000	24,733	25.980	24,733	24,883	238	952		(18,821)		(18,821)			06/22/2007
500643-20-0	KORN/FERRY INTERNATIONAL			2,239.000	64,394	28.760	64,394	78,294				5,911		5,911			12/17/2002
G5315B-10-7	KOSMOS ENERGY LTD		F	4,626.000	38,812	8.390	38,812	60,196				(12,907)		(12,907)		L	06/28/2013
50076Q-10-6	KRAFT FOODS GROUP INC			25,603.000	1,604,284	62.660	1,604,284	471,063	14,254	54,312		223,255		223,255			06/27/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
50077C-10-6	KRATON PERFORMANCE POLYMERS			1,610.000	33,472	20.790	33,472	54,053				(3,639)		(3,639)			06/24/2011
50077B-20-7	KRATOS DEFENSE & SECURITY			1,860.000	9,337	5.020	9,337	20,912				(4,948)		(4,948)			07/28/2011
501014-10-4	KRISPY KREME DOUGHNUTS INC			2,917.000	57,582	19.740	57,582	70,792				1,313		1,313			06/30/2006
501044-10-1	KROGER CO/THE			21,781.000	1,398,558	64.210	1,398,558	440,109		14,811		537,555		537,555			12/15/2003
50105F-10-5	KRONOS WORLDWIDE INC			1,114.000	14,504	13.020	14,504	31,272		668		(6,717)		(6,717)			06/24/2011
482738-10-1	KVH INDUSTRIES INC			758.000	9,589	12.650	9,589	5,184				(288)		(288)			06/26/2009
501570-10-5	KYTHERA BIOPHARMACEUTICALS	LS		765.000	26,530	34.680	26,530	23,761				(1,969)		(1,969)			06/27/2014
502424-10-4	L-3 COMMUNICATIONS HOLDINGS IN			3,647.000	460,288	126.210	460,288	219,255		8,753		70,569		70,569			06/24/2005
50420D-10-8	LA QUINTA HOLDINGS INC			1,970.000	43,458	22.060	43,458	37,065				6,394		6,394			06/27/2014
505336-10-7	LA-Z-BOY INC			2,552.000	68,496	26.840	68,496	46,424		664		(10,616)		(10,616)			11/13/2003
50540R-40-9	LABORATORY CORP OF AMERICA HOL			3,499.000	377,542	107.900	377,542	121,069				57,838		57,838			10/19/2009
505597-10-4	LACLEDE GROUP INC/THE			1,419.000	75,491	53.200	75,491	36,682	653	2,497		10,870		10,870			06/28/2013
505743-10-4	LADDER CAPITAL CORP			890.000	17,453	19.610	17,453	16,800				653		653			03/31/2014
505750-10-2	LADENBURG THALMANN FINANCIAL S	LS		5,033.000	19,880	3.950	19,880	8,201				4,127		4,127			06/25/2010
511637-10-0	LAKELAND BANCORP INC			1,185.000	13,870	11.705	13,870	13,862		347		(96)		(96)			05/30/2014
511656-10-0	LAKELAND FINANCIAL CORP			734.000	31,907	43.470	31,907	10,577		602		3,281		3,281			12/17/2002
512807-10-8	LAM RESEARCH CORP			6,912.000	548,398	79.340	548,398	205,535	1,289	2,457		169,856		169,856			06/27/2014
512816-10-9	LAMAR ADVERTISING CO-A			3,450.000	185,058	53.640	185,058	134,757		2,898		50,301		50,301			11/19/2014
513847-10-3	LANCASTER COLONY CORP			578.000	54,124	93.640	54,124	30,065		1,029		3,173		3,173			06/28/2013
51476K-10-3	LANDAUER INC			498.000	17,002	34.140	17,002	14,935	274	1,096		(9,198)		(9,198)			12/17/2002
514766-10-4	LANDEC CORP			1,289.000	17,801	13.810	17,801	15,889				2,178		2,178			06/22/2007
51509F-10-5	LANDS END INC W/I	LS		733.000	39,553	53.960	39,553	54,786				(15,233)		(15,233)			06/27/2014
515098-10-1	LANDSTAR SYSTEM INC			2,003.000	145,278	72.530	145,278	17,022		1,222		30,205		30,205			11/26/2003
516012-10-1	LANNETT CO INC			1,137.000	48,755	42.880	48,755	19,214				6,452		6,452			06/27/2014
516806-10-6	LAREDO PETROLEUM HOLDINGS	LS		3,428.000	35,480	10.350	35,480	89,372				(64,417)		(64,417)			06/27/2014
517834-10-7	LAS VEGAS SANDS CORP			16,268.000	946,147	58.160	946,147	254,644		32,536		(336,910)		(336,910)			06/24/2011
517942-10-8	LASALLE HOTEL PROPERTIES			264,387.000	10,699,742	40.470	10,699,742	7,431,093	99,145	307,074		2,250,266		2,250,266			12/19/2014
518415-10-4	LATTICE SEMICONDUCTOR CORP			5,950.000	40,996	6.890	40,996	68,443				8,211		8,211			06/24/2011
521050-10-4	LAYNE CHRISTENSEN CO	LS		990.000	9,445	9.540	9,445	30,432				(7,465)		(7,465)			06/27/2008
G54050-10-2	LAZARD LTD		R	5,453.000	272,814	50.030	272,814	229,272		6,544		25,684		25,684		L	06/28/2013
350060-10-9	LB FOSTER CO			464.000	22,536	48.570	22,536	11,258		60		594		594			06/30/2006
50185U-10-5	LDR HOLDING CORP			729.000	23,897	32.780	23,897	18,059				5,837		5,837			06/27/2014
521CNT-99-8	LEAP WIRELESS INTERNATIONAL INC			2,267.000	5,713	2.520	5,713	112,980				(107,267)		(107,267)			03/17/2014
52186N-10-6	LEAPFROG ENTERPRISES INC	LS		2,910.000	13,735	4.720	13,735	61,453				(9,370)		(9,370)			06/28/2013
521865-20-4	LEAR CORP			3,380.000	331,510	98.080	331,510	139,091		2,623		56,347		56,347			06/27/2014
523768-10-9	LEE ENTERPRISES INC/IA	LS		2,285.000	8,409	3.680	8,409	10,028				(1,619)		(1,619)			06/27/2014
524901-10-5	LEGG MASON INC			4,465.000	238,297	53.370	238,297	273,835	714	2,590		44,159		44,159			12/30/2009
524660-10-7	LEGGETT & PLATT INC			6,125.000	260,986	42.610	260,986	123,884	1,899	7,411		71,479		71,479			11/26/2003
525327-10-2	LEIDOS HOLDINGS INC			2,949.000	128,340	43.520	128,340	152,589		3,775		(8,759)		(8,759)			12/18/2009
52603B-10-7	LENDINGTREE INC NEW COM			286.000	13,825	48.340	13,825	4,900				4,433		4,433			06/28/2013
526057-10-4	LENNAR CORP			7,572.000	339,301	44.810	339,301	182,235		1,212		39,753		39,753			06/24/2005
526107-10-7	LENNOX INTERNATIONAL INC			2,170.000	206,302	95.070	206,302	52,631	651	2,344		21,722		21,722			06/28/2013
527288-10-4	LEUCADIA NATIONAL CORP			16,253.000	364,392	22.420	364,392	284,000		3,628		(88,526)		(88,526)			06/27/2014
52729N-30-8	LEVEL 3 COMMUNICATIONS INC			12,218.000	603,325	49.380	603,325	1,275,129				134,571		134,571			11/03/2014
528872-10-4	LEXICON PHARMACEUTICALS INC	LS		10,577.000	9,624	0.910	9,624	16,203				(9,415)		(9,415)			06/25/2010
529043-10-1	LEXINGTON REALTY TRUST			517,203.000	5,678,889	10.980	5,678,889	5,070,016	87,925	343,802		391,290		391,290			06/27/2014
529771-10-7	LEXMARK INTERNATIONAL INC			2,730.000	112,667	41.270	112,667	149,347		3,767		15,698		15,698			03/15/2005
50187T-10-6	LGI HOMES INC	LS		624.000	9,310	14.920	9,310	11,665				(2,355)		(2,355)			06/27/2014
50187A-10-7	LHC GROUP INC			735.000	22,917	31.180	22,917	14,636				5,248		5,248			06/30/2006
529898-10-8	LIBBEY INC			847.000	26,630	31.440	26,630	11,448				8,843		8,843			06/25/2010
53012L-10-8	LIBERATOR MEDICAL HOLDINGS I	LS		1,422.000	4,124	2.900	4,124	5,115	46	46		(991)		(991)			06/27/2014
53071M-88-0	LIBERTY INTERACTIVE CORP			31,409.000	997,198	37.720	997,198	386,249				163,839		163,839			10/15/2014
530307-11-5	LIBERTY BROADBAND A			3,765.000	162,574	9.500	162,574	2,356				160,218		160,218			12/11/2014
531229-30-0	LIBERTY MEDIA CORP C			8,370.000	293,201	35.030	293,201	4,756				288,445		288,445			07/24/2014

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
531172-10-4	LIBERTY PROPERTY TRUST			335,148.000	12,611,619	37.630	12,611,619	11,632,468	159,195	629,117		1,231,862		1,231,862			06/27/2014
53128T-10-2	LIBERTY TAX INC			203.000	7,255	35.740	7,255	3,298				2,322		2,322			06/28/2013
531465-10-2	LIBERTY TRIPADVISOR HDG			3,368.000	90,599	26.900	90,599	32,544				58,055		58,055			08/28/2014
53217R-20-7	LIFE TIME FITNESS INC			1,606.000	90,932	56.620	90,932	54,644				15,450		15,450			06/26/2009
53224V-10-0	LIFELOCK INC			3,575.000	66,173	18.510	66,173	43,534				9,528		9,528			06/27/2014
53219L-10-9	LIFEPOINT HOSPITALS INC			1,926.000	138,499	71.910	138,499	47,147				36,729		36,729			06/27/2008
532220-10-3	LIFETIME BRANDS INC			362.000	6,226	17.200	6,226	5,740		54		532		532			06/25/2010
531914-10-9	LIFEWAY FOODS INC	LS		179.000	3,317	18.530	3,317	3,106				456		456			06/28/2013
53220K-50-4	LIGAND PHARMACEUTICALS INC	LS		925.000	49,219	53.210	49,219	38,507				564		564			06/22/2007
53261M-10-4	LIMELIGHT NETWORKS INC			3,363.000	9,316	2.770	9,316	25,156				2,657		2,657			06/24/2011
532746-10-4	LIMONEIRA CO			443.000	11,066	24.980	11,066	12,245	20	73		(713)		(713)			06/25/2010
533900-10-6	LINCOLN ELECTRIC HOLDINGS INC			3,270.000	225,924	69.090	225,924	53,876	1,031	3,008		(7,358)		(7,358)			06/27/2008
534187-10-9	LINCOLN NATIONAL CORP			11,594.000	668,626	57.670	668,626	371,994		7,420		70,144		70,144			06/24/2011
535555-10-6	LINDSAY CORP	LS		391.000	33,524	85.740	33,524	8,910		414		1,169		1,169			12/17/2002
535678-10-6	LINEAR TECHNOLOGY CORP			9,974.000	454,814	45.600	454,814	310,015		10,772		499		499			12/15/2003
53578A-10-8	LINKEDIN CORP - A			4,503.000	1,034,384	229.710	1,034,384	608,923				69,776		69,776			06/27/2014
536252-10-9	LIONBRIDGE TECHNOLOGIES			3,304.000	18,998	5.750	18,998	6,343				(694)		(694)			06/26/2009
535919-20-3	LIONS GATE ENTERTAINMENT CORP		A	3,701.000	118,506	32.020	118,506	44,272	259	720		1,332		1,332		L	06/22/2012
53635B-10-7	LIQUIDITY SERVICES INC	LS		1,143.000	9,338	8.170	9,338	25,446				(16,562)		(16,562)			06/22/2012
536797-10-3	LITHIA MOTORS INC			1,015.000	87,990	86.690	87,990	12,150		619		17,529		17,529			06/24/2011
537008-10-4	LITTELFUSE INC			1,051.000	101,600	96.670	101,600	23,991		988		3,931		3,931			06/25/2004
538034-10-9	LIVE NATION INC			6,363.000	166,138	26.110	166,138	129,221				40,405		40,405			02/26/2010
538146-10-1	LIVEPERSON INC			2,686.000	37,873	14.100	37,873	13,946				(1,934)		(1,934)			06/24/2011
501889-20-8	LKQ CORP			13,288.000	373,659	28.120	373,659	70,870				(63,517)		(63,517)			06/27/2008
502079-10-6	LMI AEROSPACE INC			533.000	7,515	14.100	7,515	9,420				(341)		(341)			06/27/2008
539830-10-9	LOCKHEED MARTIN CORP			11,718.000	2,256,535	192.570	2,256,535	516,776		62,492		502,858		502,858			08/29/2014
540424-10-8	LOEWS CORP			13,583.000	570,758	42.020	570,758	186,890		3,396		(84,486)		(84,486)			06/26/2009
54142L-10-9	LOGMEIN INC			1,024.000	50,524	49.340	50,524	31,689				16,169		16,169			06/24/2011
543881-10-6	LORAL SPACE & COMMUNICATIONS I			546.000	42,976	78.710	42,976	16,239				(1,239)		(1,239)			06/28/2013
544147-10-1	LORILLARD INC			15,673.000	986,459	62.940	986,459	244,218		38,556		192,151		192,151			10/19/2009
546347-10-5	LOUISIANA-PACIFIC CORP			6,361.000	105,338	16.560	105,338	71,245				(12,404)		(12,404)			06/25/2004
548661-10-7	LOWE'S COS INC			43,853.000	3,017,086	68.800	3,017,086	530,368		35,959		844,170		844,170			03/15/2005
50212V-10-0	LPL FINANCIAL HOLDINGS INC			3,861.000	172,008	44.550	172,008	148,661		2,790		(11,682)		(11,682)			08/29/2014
502160-10-4	LSB INDUSTRIES INC			901.000	28,327	31.440	28,327	20,384				(8,632)		(8,632)			06/22/2007
50216C-10-8	LSI INDUSTRIES INC			1,293.000	8,779	6.790	8,779	16,132		246		(2,431)		(2,431)			12/17/2002
502175-10-2	LTC PROPERTIES INC			59,722.000	2,578,199	43.170	2,578,199	2,008,679		121,404		461,912		461,912			01/23/2014
501797-10-4	LTD BRANDS INC			10,446.000	904,101	86.550	904,101	198,576		24,653		258,016		258,016			11/26/2003
55003T-10-7	LUMBER LIQUIDATORS INC	LS		1,262.000	83,683	66.310	83,683	15,232				(46,164)		(46,164)			06/22/2012
55027E-10-2	LUMINEX CORP			1,879.000	35,250	18.760	35,250	37,707				(1,203)		(1,203)			06/26/2009
550283-10-5	LUMOS NETWORKS CORP			757.000	12,733	16.820	12,733	8,786	106	424		(3,164)		(3,164)			11/01/2011
G57279-10-4	LUXOFT HOLDING INC		F	346.000	13,324	38.510	13,324	12,677				647		647		L	06/27/2014
550819-10-6	LYDALL INC			853.000	27,995	32.820	27,995	6,967				12,966		12,966			06/25/2010
N53745-10-0	LYONDELLBASELL INDU - CL A		F	18,063.000	1,434,022	79.390	1,434,022	942,652		45,789		(75,617)		(75,617)		L	07/31/2014
55261F-10-4	M&T BANK CORP			5,578.000	700,708	125.620	700,708	524,256		15,618		51,318		51,318			07/29/2011
55305B-10-1	M/I HOMES INC			862.000	19,792	22.960	19,792	17,020				(2,146)		(2,146)			12/17/2002
55405Y-10-0	MA-COM TECHNOLOGY SOLUTIONS			515.000	16,109	31.280	16,109	10,081				6,103		6,103			06/27/2014
554225-10-2	MACATAWA BANK CORP			1,090.000	5,930	5.440	5,930	5,492		87		480		480			06/28/2013
554382-10-1	MACERICH CO			343,151.000	28,622,225	83.410	28,622,225	19,160,068		799,598		7,780,662		7,780,662			12/30/2014
554489-10-4	MACK-CALI REALTY CORP			145,153.000	2,766,616	19.060	2,766,616	4,136,851		128,559		(341,332)		(341,332)			01/23/2014
556099-10-9	MACROGENICS INC			890.000	31,212	35.070	31,212	19,788				11,424		11,424			06/27/2014
55616P-10-4	MACY'S INC			15,642.000	1,028,462	65.750	1,028,462	442,076	4,888	17,597		193,179		193,179			06/26/2009
55826P-10-0	MADISON SQUARE GARDEN			2,528.000	190,257	75.260	190,257	12,142				44,695		44,695			06/28/2013
559079-20-7	MAGELLAN HEALTH SERVICES INC			1,222.000	73,357	60.030	73,357	57,297				(464)		(464)			06/27/2014
M6787E-10-1	MAGICJACK VOCALTEC LTD	LS		716.000	5,814	8.120	5,814	14,036				(2,721)		(2,721)		L	06/22/2012

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
55973B-11-0	MAGNUM HUNTER RESOURCES CORP	LS		9,467.000	27,494	0.000	27,494	49,937				(38,152)		(38,152)			09/12/2013
G5753U-11-2	MAIDEN HOLDINGS LTD		F	2,294.000	29,340	12.790	29,340	15,355	298	1,009		4,267		4,267		L	06/27/2008
56062Y-10-2	MAINSOURCE FINANCIAL GROUP INC			731.000	15,293	20.920	15,293	9,717		307		2,113		2,113			12/17/2002
56117J-10-0	MALIBU BOATS INC A			300.000	5,781	19.270	5,781	6,007				(226)		(226)			06/27/2014
G5785G-10-7	MALLINCKRODT PLC W/I		F	4,890.000	484,257	99.030	484,257	247,714				181,877		181,877		L	08/15/2014
562750-10-9	MANHATTAN ASSOCIATES INC			2,932.000	119,391	40.720	119,391	31,097				33,278		33,278			01/13/2014
563420-10-8	MANITEX INTERNATIONAL INC	LS		650.000	8,262	12.710	8,262	10,592				(2,331)		(2,331)			03/31/2014
563571-10-8	MANITOWOC CO INC/THE			6,133.000	135,539	22.100	135,539	59,144		491		(7,482)		(7,482)			06/22/2012
56382Q-10-2	MANNING & NAPIER INC			671.000	9,273	13.820	9,273	9,391		483		(2,570)		(2,570)			06/22/2012
56400P-20-1	MANNKIND CORP	LS		10,048.000	52,400	5.215	52,400	93,291				(15,682)		(15,682)			06/27/2014
56418H-10-0	MANPOWER INC			3,243.000	221,075	68.170	221,075	112,577		3,178		(57,369)		(57,369)			04/12/2010
564563-10-4	MANTECH INTERNATIONAL CORP			307.000	9,281	30.230	9,281	9,111		258		92		92			06/30/2006
565849-10-6	MARATHON OIL CORP			29,307.000	829,095	28.290	829,095	482,114		23,446		(205,442)		(205,442)			10/30/2007
56585A-10-2	MARATHON PETROLEUM CORP			10,880.000	982,029	90.260	982,029	1,521		20,019		(15,994)		(15,994)			07/01/2011
56624R-10-8	MARCHEX INC			1,311.000	6,017	4.590	6,017	19,189		105		(5,323)		(5,323)			06/24/2005
566324-10-9	MARCUS & MILLICHAP INC			359.000	11,937	33.250	11,937	9,242				2,695		2,695			06/27/2014
566330-10-6	MARCUS CORP			840.000	15,548	18.510	15,548	11,957		311		4,259		4,259			12/17/2002
56804T-10-6	MARIN SOFTWARE INC			1,197.000	10,127	8.460	10,127	13,501				(3,376)		(3,376)			06/27/2014
568427-10-8	MARINE PRODUCTS CORP			441.000	3,722	8.440	3,722	2,281		71		(710)		(710)			12/17/2002
567908-10-8	MARINEMAX INC			1,129.000	22,636	20.050	22,636	8,634				4,482		4,482			06/25/2010
570535-10-4	MARKEL CORP			617.000	421,312	682.840	421,312	204,084				61,457		61,457			06/27/2014
57060D-10-8	MARKETAXESS HOLDINGS INC			1,771.000	126,998	71.710	126,998	24,622		1,133		8,572		8,572			06/22/2012
57063L-10-7	MARKETO INC	LS		1,134.000	37,104	32.720	37,104	32,028				987		987			06/27/2014
571157-10-6	MARLIN BUSINESS SERVICES INC			418.000	8,582	20.530	8,582	6,531		196		(1,952)		(1,952)			06/22/2012
571903-20-2	MARRIOTT INTERNATIONAL INC/DE			9,780.000	763,133	78.030	763,133	180,386		7,531		280,393		280,393			06/24/2011
57164Y-10-7	MARRIOTT VACATIONS WORLD			1,250.000	93,175	74.540	93,175	2,166		313		27,225		27,225			11/22/2011
57165B-10-6	MARRONE BIO INNOVATIONS INC	LS		516.000	1,863	3.610	1,863	5,416				(3,554)		(3,554)			06/27/2014
571748-10-2	MARSH & MCLENNAN COS INC			23,532.000	1,346,972	57.240	1,346,972	783,856		24,944		208,964		208,964			06/26/2009
573075-10-8	MARTEN TRANSPORT LTD			1,041.000	22,756	21.860	22,756	17,999		69		558		558			06/27/2014
573083-10-2	MARTHA STEWART LIVING OMNIMEDI			1,522.000	6,560	4.310	6,560	42,540				167		167			06/24/2005
573284-10-6	MARTIN MARIETTA MATERIALS INC			2,738.000	302,056	110.320	302,056	138,916		3,821		68,419		68,419			07/02/2014
G5876H-10-5	MARVELL TECHNOLOGY GROUP LTD		R	16,448.000	238,496	14.500	238,496	295,505		3,948		1,974		1,974		L	06/25/2010
574599-10-6	MASCO CORP			15,427.000	388,760	25.200	388,760	340,432		5,091		37,488		37,488			11/26/2003
574795-10-0	MASIMO CORP			2,117.000	55,762	26.340	55,762	74,196				(6,118)		(6,118)			06/26/2009
575385-10-9	MASONITE INTERNATIONAL CORP		A	1,317.000	80,943	61.460	80,943	75,299				5,643		5,643		L	08/29/2014
576323-10-9	MASTEC INC			2,813.000	63,602	22.610	63,602	50,979				(28,439)		(28,439)			06/26/2009
57636Q-10-4	MASTERCARD INC			43,431.000	3,742,015	86.160	3,742,015	728,200		19,110		113,529		113,529			01/22/2014
576485-20-5	MATADOR RESOURCES CO			3,228.000	65,302	20.230	65,302	54,660				(5,002)		(5,002)			06/27/2014
576690-10-1	MATERION CORP			986.000	34,737	35.230	34,737	22,440		330		4,319		4,319			12/17/2002
576853-10-5	MATRIX SERVICE CO			1,193.000	26,628	22.320	26,628	29,301				(2,565)		(2,565)			06/27/2008
57686G-10-5	MATSON INC			1,942.000	67,038	34.520	67,038	40,090		1,282		16,332		16,332			06/26/2009
577081-10-2	MATTEL INC			14,917.000	461,607	30.945	461,607	311,410		22,674		(248,144)		(248,144)			11/13/2003
577128-10-1	MATTHEWS INTERNATIONAL CORP			1,395.000	67,895	48.670	67,895	31,302		602		1,416		1,416			07/30/2014
57722W-10-6	MATTRESS FIRM HOLDING CORP			669.000	38,856	58.080	38,856	21,145				9,231		9,231			06/27/2014
577675-10-1	MAVENIR SYSTEMS INC	LS		455.000	6,170	13.560	6,170	6,778				(608)		(608)			06/27/2014
57772K-10-1	MAXIM INTEGRATED PRODUCTS			11,838.000	377,277	31.870	377,277	190,808		12,785		46,878		46,878			06/26/2009
577933-10-4	MAXIMUS INC			3,118.000	170,991	54.840	170,991	41,182		561		33,830		33,830			06/28/2013
57776J-10-0	MAXLINEAR INC			1,067.000	7,906	7.410	7,906	10,598				(3,222)		(3,222)			06/28/2013
577767-10-6	MAXWELL TECHNOLOGIES INC	LS		1,385.000	12,631	9.120	12,631	16,493				1,870		1,870			06/25/2010
55264U-10-8	MB FINANCIAL INC			3,188.000	104,758	32.860	104,758	77,817		1,564		1,869		1,869			08/19/2014
55262C-10-0	MBIA INC			6,479.000	61,810	9.540	61,810	125,146				(15,550)		(15,550)			02/29/2008
579489-10-5	MCCLATCHY CO			3,219.000	10,687	3.320	10,687	13,773				(258)		(258)			06/25/2010
579780-20-6	MCCORMICK & CO INC/MD			5,451.000	405,009	74.300	405,009	107,509	2,180	8,067		29,326		29,326			10/19/2009
580037-10-9	MCDERMOTT INTERNATIONAL INC	LS	F	10,530.000	30,642	2.910	30,642	192,167				(63,880)		(63,880)		L	06/27/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
580135-10-1	MCDONALD'S CORP			42,599.000	3,991,526	93.700	3,991,526	1,205,235		139,725		(141,855)		(141,855)			02/01/2006
580589-10-9	MCGRATH RENTCORP			1,316.000	47,192	35.860	47,192	13,820		1,283		(5,185)		(5,185)			12/17/2002
580645-10-9	MCGRAW-HILL COS INC/THE			11,786.000	1,048,718	88.980	1,048,718	291,810		14,143		127,053		127,053			10/30/2003
581555Q-10-3	MCKESSON CORP			9,900.000	2,055,042	207.580	2,055,042	395,505	2,399	9,504		457,182		457,182			06/24/2005
552676-10-8	MDC HOLDINGS INC	LS		1,887.000	49,949	26.470	49,949	49,301		1,887		(10,888)		(10,888)			06/30/2006
552697-10-4	MDC PARTNERS INC-A		A	1,932.000	43,895	22.720	43,895	22,340		1,215		(5,390)		(5,390)		L	06/24/2011
552690-10-9	MDU RESOURCES GROUP INC			8,599.000	202,077	23.500	202,077	88,303	1,569	6,105		(60,623)		(60,623)			11/13/2003
582839-10-6	MEAD JOHNSON NUTRITION CO - A			8,746.000	879,323	100.540	879,323	372,861	3,280	12,813		146,758		146,758			12/30/2009
58319P-10-8	MEADOWBROOK INSURANCE GROUP IN			2,307.000	19,517	8.460	19,517	17,064		185		3,461		3,461			08/01/2008
583334-10-7	MEADWESTVACO CORP			7,431.000	329,862	44.390	329,862	201,951		14,862		55,435		55,435			03/05/2004
584045-10-8	MEDASSETS INC			2,778.000	54,893	19.760	54,893	49,852				(194)		(194)			06/28/2013
58441K-10-0	MEDIA GENERAL INC			2,390.000	39,985	16.730	39,985	40,017				(33)		(33)			12/22/2014
58463J-30-4	MEDICAL PROPERTIES TRUST INC			393,012.000	5,415,705	13.780	5,415,705	4,526,615	82,533	316,514		582,312		582,312			06/27/2014
584688-10-5	MEDICINES CO/THE			2,880.000	79,690	27.670	79,690	65,717				(27,841)		(27,841)			06/27/2014
58471A-10-5	MEDIDATA SOLUTIONS INC			2,434.000	116,224	47.750	116,224	34,740				(31,204)		(31,204)			06/28/2013
58470H-10-1	MEDIFAST INC			721.000	24,190	33.550	24,190	7,642				5,350		5,350			06/26/2009
58501N-10-1	MEDIVATION INC			3,431.000	341,762	99.610	341,762	42,232				122,795		122,795			06/22/2012
58502B-10-6	MEDNAX INC			4,344.000	287,182	66.110	287,182	61,002				55,299		55,299			06/28/2013
585055-10-6	MEDTRONIC INC			43,036.000	3,107,199	72.200	3,107,199	1,279,609	13,126	50,352		637,363		637,363			12/15/2003
586050-10-9	MEMORIAL RESOURCE DEVELOPMENT			1,803.000	32,508	18.030	32,508	48,872				(16,364)		(16,364)			09/30/2014
587118-10-0	MEN'S WEARHOUSE INC			2,120.000	93,598	44.150	93,598	46,884		1,526		(14,692)		(14,692)			06/26/2009
587200-10-6	MENTOR GRAPHICS CORP			4,392.000	96,273	21.920	96,273	60,963	220	856		(9,443)		(9,443)			06/27/2008
587376-10-4	MERCANTILE BANK CORP			724.000	15,218	21.020	15,218	14,326		1,092		(852)		(852)			06/27/2014
588448-10-0	MERCHANTS BANCSHARES INC			273.000	8,362	30.630	8,362	6,153		306		(784)		(784)			06/26/2009
58933Y-10-5	MERCK & CO			126,397.000	7,178,086	56.790	7,178,086	5,499,599	56,879	221,695		844,534		844,534			04/30/2014
589378-10-8	MERCURY COMPUTER SYSTEMS INC			1,540.000	21,437	13.920	21,437	53,544				4,574		4,574			12/17/2002
589400-10-0	MERCURY GENERAL CORP			1,373.000	77,808	56.670	77,808	52,097		3,381		9,556		9,556			06/25/2010
589433-10-1	MEREDITH CORP			1,642.000	89,193	54.320	89,193	83,893		2,841		4,138		4,138			12/19/2007
589499-10-2	MERGE HEALTHCARE INC			2,504.000	8,914	3.560	8,914	9,398				3,105		3,105			06/25/2010
58958U-10-3	MERIDIAN BANCORP INC MD			609.000	6,833	11.220	6,833	1,890				4,943		4,943			07/29/2014
589584-10-1	MERIDIAN BIOSCIENCE INC	LS		1,883.000	30,994	16.460	30,994	25,652		1,506		(18,962)		(18,962)			06/22/2007
589889-10-4	MERIT MEDICAL SYSTEMS INC			1,836.000	31,818	17.330	31,818	17,022				2,919		2,919			12/17/2002
59001A-10-2	MERITAGE HOMES CORP			1,657.000	59,635	35.990	59,635	44,039				(19,884)		(19,884)			06/28/2013
59001K-10-0	MERITOR INC			4,418.000	66,933	15.150	66,933	29,371				20,853		20,853			06/28/2013
590328-10-0	MERRIMACK PHARMACEUTICALS IN	LS		4,183.000	47,268	11.300	47,268	28,336				24,931		24,931			06/28/2013
59064R-10-9	MESA LABORATORIES INC			126.000	9,741	77.310	9,741	5,643		77		(160)		(160)			06/22/2012
59100U-10-8	META FINANCIAL GROUP INC			241.000	8,445	35.040	8,445	6,331	31	125		(1,275)		(1,275)			06/28/2013
591520-20-0	METHODE ELECTRONICS INC			1,672.000	61,045	36.510	61,045	20,036		568		3,879		3,879			12/17/2002
59156R-10-8	METLIFE INC			40,743.000	2,203,789	54.090	2,203,789	1,435,053		52,830		9,371		9,371			07/31/2014
59161R-10-1	METRO BANCORP INC			720.000	18,662	25.920	18,662	11,448				3,154		3,154			06/25/2010
592688-10-5	METTLER TOLEDO INTERNATIONAL I			1,239.000	374,748	302.460	374,748	55,696				74,179		74,179			12/30/2009
55272X-10-2	MFA MORTGAGE INVESTMENTS INC			16,597.000	132,610	7.990	132,610	124,258	3,319	13,278		15,435		15,435			06/24/2011
55277P-10-4	MGE ENERGY INC			1,530.000	69,783	45.610	69,783	50,407		1,502		10,437		10,437			06/27/2014
552848-10-3	MGIC INVESTMENT CORP			14,797.000	137,908	9.320	137,908	306,182				13,021		13,021			06/28/2013
552953-10-1	MGM RESORTS INTERNATIONAL			16,424.000	351,145	21.380	351,145	174,325				(35,147)		(35,147)			06/22/2012
G60754-10-1	MICHAEL KORS HOLDINGS LTD		E	8,934.000	670,943	75.100	670,943	488,086				(54,408)		(54,408)		L	06/28/2013
594080-10-6	MICHAELS COS INC THE			1,444.000	35,710	24.730	35,710	25,236				10,474		10,474			09/30/2014
594793-10-1	MICREL INC			2,455.000	35,622	14.510	35,622	65,716		491		11,391		11,391			06/25/2004
595017-10-4	MICROCHIP TECHNOLOGY INC	LS		8,709.000	392,863	45.110	392,863	153,346		12,393		3,135		3,135			06/24/2011
595112-10-3	MICRON TECHNOLOGY INC			46,069.000	1,612,876	35.010	1,612,876	1,019,122				601,745		601,745			06/27/2014
595137-10-0	MICROSEMI CORP			3,505.000	99,472	28.380	99,472	40,788				12,022		12,022			06/30/2006
594918-10-4	MICROSOFT CORP			357,069.000	16,585,855	46.450	16,585,855	8,676,660		410,629		3,220,762		3,220,762			06/28/2013
594972-40-8	MICROSTRATEGY INC			425.000	69,020	162.400	69,020	22,025				16,218		16,218			06/25/2010
59522J-10-3	MID-AMERICA APARTMENT COMMUNIT			180,598.000	13,487,059	74.680	13,487,059	11,375,160		487,700		2,336,255		2,336,255			12/19/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
596278-10-1	MIDDLEBY CORP			2,541.000	251,813	99.100	251,813	52,625				48,559		48,559			06/27/2014
596680-10-8	MIDDLESEX WATER CO			813.000	18,748	23.060	18,748	13,775		620		1,724		1,724			06/27/2008
598039-10-5	MIDSOUTH BANCORP INC			265.000	4,595	17.340	4,595	4,825	24	90		(138)		(138)			06/26/2009
59804T-10-0	MIDSTATES PETROLEUM INC	LS		1,188.000	1,794	1.510	1,794	12,707				(6,071)		(6,071)			06/22/2012
598511-10-3	MIDWESTONE FINANCIAL GROUP INC			334.000	9,623	28.810	9,623	7,102		194		538		538			06/22/2012
60040N-10-5	MILLENNIAL MEDIA INC	LS		3,264.000	5,222	1.600	5,222	23,455				(13,928)		(13,928)			06/27/2014
600527-10-5	MILLER ENERGY RESOURCES INC	LS		738.000	923	1.250	923	5,519				(4,273)		(4,273)			06/25/2010
600551-20-4	MILLER INDUSTRIES INC/TN			614.000	12,765	20.790	12,765	8,293		368		1,326		1,326			06/24/2011
602496-10-1	MIMEDX GROUP INC	LS		3,906.000	45,036	11.530	45,036	27,566				10,898		10,898			06/28/2013
603158-10-6	MINERALS TECHNOLOGIES INC			1,603.000	111,328	69.450	111,328	44,280		321		15,036		15,036			04/02/2007
60468T-10-5	MIRATI THERAPEUTICS INC	LS		332.000	6,149	18.520	6,149	7,232				(1,084)		(1,084)			06/27/2014
60649T-10-7	MISTRAS GROUP INC			757.000	13,876	18.330	13,876	8,506				(1,930)		(1,930)			06/25/2010
606501-10-4	MITCHAM INDUSTRIES INC			507.000	3,007	5.930	3,007	7,942				(5,972)		(5,972)			06/24/2011
55306N-10-4	MKS INSTRUMENTS INC			2,438.000	89,231	36.600	89,231	61,596		1,597		16,237		16,237			06/22/2007
60740F-10-5	MOBILE MINI INC			2,061.000	83,491	40.510	83,491	47,936		1,283		(3,690)		(3,690)			06/27/2014
607525-10-2	MODEL N INC			844.000	8,963	10.620	8,963	13,167				(689)		(689)			06/27/2014
609207-10-5	MODELEZ INTERNATIONAL INC			72,801.000	2,644,496	36.325	2,644,496	850,863	10,920	41,497		74,621		74,621			07/31/2012
607828-10-0	MODINE MANUFACTURING CO			2,342.000	31,851	13.600	31,851	62,083				1,827		1,827			06/24/2005
60786L-10-7	MODUSLINK GLOBAL SOLUTIONS INC			2,352.000	8,820	3.750	8,820	41,202				(4,657)		(4,657)			06/24/2005
60786M-10-5	MOELIS & CO			329.000	11,492	34.930	11,492	10,920		461		572		572			06/27/2014
608190-10-4	MOHAWK INDUSTRIES INC			2,729.000	423,977	155.360	423,977	113,456				17,629		17,629			06/28/2013
60855R-10-0	MOLINA HEALTHCARE INC			1,450.000	77,619	53.530	77,619	35,278				27,231		27,231			06/22/2012
60871R-20-9	MOLSON COORS BREWING CO			5,964.000	444,437	74.520	444,437	231,218		8,827		109,559		109,559			06/28/2013
60877T-10-0	MOMENTA PHARMACEUTICALS INC			2,284.000	27,499	12.040	27,499	34,341				(12,882)		(12,882)			06/22/2012
609027-10-7	MONARCH CASINO & RESORT INC			388.000	6,437	16.590	6,437	8,251				(1,354)		(1,354)			06/24/2005
60935Y-20-8	MONEYGRAM INTERNATIONAL INC			1,065.000	9,681	9.090	9,681	15,836				(12,450)		(12,450)			06/22/2012
609720-10-7	MONMOUTH REIT CLASS A			121,194.000	1,341,618	11.070	1,341,618	1,114,056		58,919		206,517		206,517			08/26/2014
609839-10-5	MONOLITHIC POWER SYSTEMS INC			1,709.000	85,006	49.740	85,006	29,951	256	484		24,362		24,362			06/27/2014
61022P-10-0	MONOTYPE IMAGING HOLDINGS INC			1,800.000	51,894	28.830	51,894	23,414	144	540		(5,454)		(5,454)			06/24/2011
610236-10-1	MONRO MUFFLER INC			1,383.000	79,937	57.800	79,937	24,209		692		1,992		1,992			06/28/2013
61166W-10-1	MONSANTO CO			20,809.000	2,486,051	119.470	2,486,051	213,976		37,040		60,762		60,762			06/27/2008
611740-10-1	MONSTER BEVERAGE CORP			6,121.000	663,210	108.350	663,210	46,165				248,035		248,035			06/27/2014
611742-10-7	MONSTER WORLDWIDE INC			4,071.000	18,808	4.620	18,808	139,337				(10,218)		(10,218)			06/28/2013
G62185-10-6	MONTPELIER RE HOLDINGS LTD		R	1,715.000	61,431	35.820	61,431	31,804	343	986		11,525		11,525		L	06/22/2007
615369-10-5	MOODY'S CORP			8,139.000	779,798	95.810	779,798	101,225		9,116		141,130		141,130			06/25/2010
615394-20-2	MOOG INC			1,960.000	145,099	74.030	145,099	40,409				11,372		11,372			06/27/2014
617446-44-8	MORGAN STANLEY			65,854.000	2,555,135	38.800	2,555,135	2,001,236		23,049		489,954		489,954			10/29/2010
61748W-10-8	MORGANS HOTEL GROUP CO			1,158.000	9,079	7.840	9,079	19,571				(336)		(336)			06/30/2006
617700-10-9	MORNINGSTAR INC			569.000	36,820	64.710	36,820	37,246		345		(6,805)		(6,805)			06/27/2014
61945C-10-3	MOSAIC CO/THE			14,648.000	668,681	45.650	668,681	690,383		13,629		(21,359)		(21,359)			07/31/2014
620071-10-0	MOTORCAR PARTS OF AMERICA INC			670.000	20,830	31.090	20,830	15,606				5,224		5,224			06/27/2014
620076-30-7	MOTOROLA INC			8,374.000	561,728	67.080	561,728	559,996	3,259	10,635		(3,517)		(3,517)			08/31/2012
624580-10-6	MOVADO GROUP INC			817.000	23,178	28.370	23,178	8,248		327		(12,778)		(12,778)			12/17/2002
55345K-10-3	MRC GLOBAL INC			3,441.000	52,131	15.150	52,131	95,005				(58,876)		(58,876)			06/28/2013
553498-10-6	MSA SAFETY INC COM			1,290.000	68,486	53.090	68,486	17,633		1,200		50,853		50,853			03/10/2014
553530-10-6	MSC INDUSTRIAL DIRECT CO			2,092.000	169,975	81.250	169,975	71,313		9,109		(752)		(752)			06/27/2014
55354G-10-0	MSCI INC			4,961.000	235,350	47.440	235,350	145,930		893		18,455		18,455			06/24/2011
553777-10-3	MTS SYSTEMS CORP			731.000	54,847	75.030	54,847	12,353		1,097		2,763		2,763			06/25/2010
624756-10-2	MUELLER INDUSTRIES INC			2,568.000	87,672	34.140	87,672	39,292		770		6,767		6,767			03/31/2014
624758-10-8	MUELLER WATER PRODUCTS INC			7,534.000	77,148	10.240	77,148	102,857		527		6,555		6,555			06/25/2010
625383-10-4	MULTI-COLOR CORP			514.000	28,486	55.420	28,486	12,722		103		9,088		9,088			06/22/2007
62541B-10-1	MULTI-FINELINE ELECTRONIX INC			555.000	6,233	11.230	6,233	10,787				(1,476)		(1,476)			06/24/2005
626717-10-2	MURPHY OIL CORP			7,704.000	389,206	50.520	389,206	177,377		10,208		(110,629)		(110,629)			06/27/2008
626755-10-2	MURPHY USA INC			1,808.000	124,499	68.860	124,499	27,232				49,358		49,358			09/03/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
55402X-10-5	MWI VETERINARY SUPPLY INC			620.000	105,344	169.910	105,344	17,191				(422)		(422)			06/27/2008
628464-10-9	MYERS INDUSTRIES INC			1,307.000	23,003	17.600	23,003	14,773	170	627		(4,601)		(4,601)			12/17/2002
628530-10-7	MYLAN INC/PA			16,153.000	910,545	56.370	910,545	281,411				209,504		209,504			12/17/2010
55405W-10-4	MYR GROUP INC			881.000	24,139	27.400	24,139	18,754				2,044		2,044			06/26/2009
62855J-10-4	MYRIAD GENETICS INC	LS		3,082.000	104,973	34.060	104,973	76,946				40,313		40,313			06/26/2009
G6359F-10-3	NABORS INDUSTRIES LTD		R	13,140.000	170,557	12.980	170,557	460,954		2,628		(52,691)		(52,691)		L	06/22/2007
629579-10-3	NACCO INDUSTRIES INC			271.000	16,087	59.360	16,087	5,193		277		(767)		(767)			12/17/2002
630077-10-5	NANOMETRICS INC			1,014.000	17,055	16.820	17,055	12,612				(2,261)		(2,261)			06/24/2011
63009R-10-9	NANOSTRING TECHNOLOGIES INC	LS		460.000	6,408	13.930	6,408	6,553				(145)		(145)			06/27/2014
630087-20-3	NANOVIRICIDES INC	LS		1,676.000	4,559	2.720	4,559	7,272				(2,713)		(2,713)			06/27/2014
631103-10-8	NASDAQ OMX GROUP/THE			5,098.000	244,500	47.960	244,500	170,112		2,957		41,600		41,600			02/29/2008
632347-10-0	NATHAN'S FAMOUS INC			141.000	11,280	80.000	11,280	7,699				3,581		3,581			06/27/2014
633707-10-4	NATIONAL BANK HOLDINGS			2,387.000	46,332	19.410	46,332	47,006		477		(4,750)		(4,750)			06/28/2013
634865-10-9	NATIONAL BANKSHARES INC			357.000	10,849	30.390	10,849	9,833		403		(2,321)		(2,321)			10/19/2009
635017-10-6	NATIONAL BEVERAGE CORP			621.000	14,047	22.620	14,047	3,621				1,528		1,528			12/17/2002
635309-10-7	NATIONAL CINEMEDIA INC			2,714.000	39,000	14.370	39,000	67,015		3,745		(15,171)		(15,171)			06/22/2012
636180-10-1	NATIONAL FUEL GAS CO			3,367.000	234,108	69.530	234,108	75,102	1,296	5,118		(6,296)		(6,296)			06/24/2005
636220-30-3	NATIONAL GENERAL HLDGS			1,590.000	29,590	18.610	29,590	27,165	32	16		2,425		2,425			06/27/2014
63633D-10-4	NATIONAL HEALTH INVESTORS INC			67,060.000	4,691,518	69.960	4,691,518	3,376,060	51,636	201,645		914,846		914,846			06/27/2014
635906-10-0	NATIONAL HEALTHCARE CORP			516.000	32,425	62.840	32,425	24,006	175	681		4,608		4,608			06/24/2011
636518-10-2	NATIONAL INSTRUMENTS CORP			4,414.000	137,231	31.090	137,231	65,989		2,648		(4,105)		(4,105)			06/28/2013
63654U-10-0	NATIONAL INTERSTATE CORP			224.000	6,675	29.800	6,675	6,073		108		1,523		1,523			06/30/2006
637071-10-1	NATIONAL OILWELL VARCO INC			18,330.000	1,201,165	65.530	1,201,165	319,832		30,061		(112,613)		(112,613)			06/26/2009
637138-10-8	NATIONAL PENN BANCSHARES INC			6,208.000	65,339	10.525	65,339	82,227		2,545		(4,997)		(4,997)			06/24/2011
637215-10-4	NATIONAL PRESTO INDUSTRIES INC	LS		206.000	11,956	58.040	11,956	7,319		1,040		(4,627)		(4,627)			06/25/2010
637372-20-2	NATIONAL RESEARCH GROUP			357.000	4,994	13.990	4,994	5,146	21			(1,724)		(1,724)			05/23/2013
637417-10-6	NATIONAL RETAIL PROPERTIES INC			310,985.000	12,243,479	39.370	12,243,479	8,976,688	23	461,569		2,482,479		2,482,479			12/19/2014
638522-10-2	NATIONAL WESTERN LIFE INSURANC			106.000	28,541	269.255	28,541	13,006		38		4,844		4,844			06/22/2012
63861C-10-9	NATIONSTAR MORTGAGE HOLDINGS	LS		928.000	26,160	28.190	26,160	18,025				(8,139)		(8,139)			06/22/2012
638860-10-9	NATURAL GAS SERVICES GROUP INC			561.000	12,925	23.040	12,925	16,434				(2,541)		(2,541)			06/27/2008
63888U-10-8	NATURAL GROCERS BY VITAMIN C			345.000	9,719	28.170	9,719	10,691				(4,927)		(4,927)			06/28/2013
639027-10-1	NATURES SUNSHINE PRODUCTS INC			537.000	7,958	14.820	7,958	7,311		1,020		(1,343)		(1,343)			06/22/2012
639050-10-3	NATUS MEDICAL INC			1,662.000	59,898	36.040	59,898	21,931				22,503		22,503			06/27/2008
63910B-10-2	NAUTILUS INC			1,389.000	21,085	15.180	21,085	12,066				9,376		9,376			06/28/2013
63937X-10-3	NAVIDEA BIOPHARMACEUTICALS INC	LS		4,406.000	8,327	1.890	8,327	16,297				(793)		(793)			06/24/2011
63938C-10-8	NAVIENT CORP WHEN DISTRIBUTE			17,953.000	387,964	21.610	387,964	213,322		8,079		174,642		174,642			05/01/2014
63935N-10-7	NAVIGANT CONSULTING INC			2,186.000	33,599	15.370	33,599	49,461				(7,621)		(7,621)			06/27/2014
638904-10-2	NAVIGATORS GROUP INC			470.000	34,470	73.340	34,470	21,833				4,785		4,785			06/28/2013
Y62159-10-1	NAVIOS MARITIME ACQUISITION		F	3,582.000	13,003	3.630	13,003	13,249	160	179		(247)		(247)		L	06/27/2014
Y62196-10-3	NAVIOS MARITIME HOLDINGS INC		F	2,759.000	11,339	4.110	11,339	16,544		166		(5,204)		(5,204)		L	09/30/2014
63934E-10-8	NAVISTAR INTERNATIONAL	LS		2,730.000	91,400	33.480	91,400	124,666				(12,858)		(12,858)			06/24/2011
628778-10-2	NBT BANCORP INC			1,992.000	52,330	26.270	52,330	30,717		1,673		737		737			03/11/2013
628852-20-4	NCI BUILDING SYSTEMS INC			1,244.000	23,039	18.520	23,039	11,913				741		741			06/27/2014
62886E-10-8	NCR CORP			7,408.000	215,869	29.140	215,869	85,057				(36,570)		(36,570)			06/27/2014
640079-10-9	NEENAH PAPER INC			743.000	44,781	60.270	44,781	18,875		758		13,003		13,003			11/26/2003
640268-10-8	NEKTAR THERAPEUTICS			5,532.000	85,746	15.500	85,746	145,514				22,958		22,958			06/22/2012
64031N-10-8	NELNET INC			444.000	20,571	46.330	20,571	12,494		178		1,860		1,860			06/25/2010
640491-10-6	NEOGEN CORP			1,566.000	77,658	49.590	77,658	16,087				6,092		6,092			06/27/2008
640650-40-4	NEOSTEM INC	LS		1,004.000	3,785	3.770	3,785	6,645				(2,859)		(2,859)			06/27/2014
64110D-10-4	NETAPP INC			13,466.000	558,166	41.450	558,166	427,399		8,484		4,174		4,174			05/31/2011
64110L-10-6	NETFLIX INC			2,599.000	887,844	341.610	887,844	383,758				(99,280)		(99,280)			06/27/2014
64111Q-10-4	NETGEAR INC			1,274.000	45,329	35.580	45,329	20,008				3,363		3,363			06/24/2005
64115T-10-4	NETSCOUT SYSTEMS INC			1,792.000	65,480	36.540	65,480	19,360				12,454		12,454			06/27/2008
64118Q-10-7	NETSUITE INC	LS		1,828.000	199,563	109.170	199,563	65,195				15,078		15,078			06/27/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
64127R-30-2	NEURALSTEM INC	LS		3,110.000	8,459	2.720	8,459	12,965				(4,506)		(4,506)			06/27/2014
64125C-10-9	NEUROCRINE BIOSCIENCES INC			3,256.000	72,739	22.340	72,739	113,774				42,328		42,328			06/22/2012
64126X-20-1	NEUSTAR INC	LS		2,439.000	67,804	27.800	67,804	78,431				(53,804)		(53,804)			06/22/2007
646025-10-6	NEW JERSEY RESOURCES CORP			1,688.000	103,306	61.200	103,306	36,583	760	2,886		25,252		25,252			10/19/2009
64704V-10-6	NEW MEDIA INVESTMENT GROUP			1,312.000	31,003	23.630	31,003	17,917		708		13,086		13,086			06/27/2014
64828T-20-1	NEW RESIDENTIAL INVESTMENT			5,809.000	74,181	12.770	74,181	78,276	2,207			(4,095)		(4,095)			10/20/2014
648691-10-3	NEW SEINIOR INVESTIMENT GROUP			237,208.000	3,902,072	16.450	3,902,072	4,130,807	54,558			(228,735)		(228,735)			12/22/2014
649295-10-2	NEW YORK & CO INC			888.000	2,344	2.640	2,344	17,655				(1,536)		(1,536)			06/24/2005
649445-10-3	NEW YORK COMMUNITY BANCORP INC	LS		19,210.000	307,360	16.000	307,360	232,355		19,210		(16,329)		(16,329)			12/18/2009
649604-50-1	NEW YORK MORTAGE TRUST INC	LS		4,058.000	31,287	7.710	31,287	30,131	1,096	2,406		853		853			06/27/2014
64976L-10-9	NEW YORK REIT INC			4,389.000	46,480	10.590	46,480	45,806		841		674		674			07/31/2014
650111-10-7	NEW YORK TIMES CO/THE			5,841.000	77,218	13.220	77,218	179,480		935		(15,479)		(15,479)			06/24/2011
65080T-10-2	NEWBRIDGE BANCORP			1,173.000	10,217	8.710	10,217	7,024				1,419		1,419			06/28/2013
651229-10-6	NEWELL RUBBERMAID INC			12,211.000	465,117	38.090	465,117	398,922		8,059		69,358		69,358			12/15/2003
651290-10-8	NEWFIELD EXPLORATION CO			5,911.000	160,306	27.120	160,306	143,941				14,718		14,718			06/26/2009
651511-10-7	NEWLINK GENETICS CORP	LS		866.000	34,424	39.750	34,424	16,950				14,180		14,180			06/27/2014
651587-10-7	NEWMARKET CORP			364.000	146,885	403.530	146,885	12,105	510	1,602		25,254		25,254			06/30/2006
651639-10-6	NEWMONT MINING CORP			21,903.000	413,967	18.900	413,967	678,106		4,928		(90,459)		(90,459)			06/24/2011
651718-50-4	NEWPARK RESOURCES			3,910.000	37,301	9.540	37,301	31,869				(10,753)		(10,753)			12/17/2002
651824-10-4	NEWPORT CORP			1,913.000	36,557	19.110	36,557	221,808				1,990		1,990			12/17/2002
65249B-10-9	NEWS CORP/NEW CL A W/I			21,945.000	344,317	15.690	344,317	173,361				(51,132)		(51,132)			07/01/2013
65251F-10-5	NEWSTAR FINANCIAL INC			959.000	12,275	12.800	12,275	12,752				(4,766)		(4,766)			06/25/2010
65336K-10-3	NEXSTAR BROADCASTING GROUP INC			1,355.000	70,175	51.790	70,175	31,744		813		(5,339)		(5,339)			06/28/2013
65339F-10-1	NEXTERA ENERGY INC			18,690.000	1,986,560	106.290	1,986,560	528,321		54,201		386,322		386,322			06/28/2013
62914B-10-0	NIC INC			2,981.000	53,628	17.990	53,628	27,475		2,534		(20,509)		(20,509)			06/28/2013
65373J-20-9	NICHOLAS FINANCIAL INC		A	489.000	7,286	14.900	7,286	5,734				(411)		(411)		L	06/24/2011
N63218-10-6	NIELSEN HOLDINGS NV		F	11,998.000	536,671	44.730	536,671	412,846		8,636		(20,774)		(20,774)		L	06/27/2014
654106-10-3	NIKE INC			30,082.000	2,892,384	96.150	2,892,384	456,463	8,423	28,879		526,736		526,736			06/26/2009
65440R-10-1	NIMBLE STORAGE INC			630.000	17,325	27.500	17,325	23,868				(6,543)		(6,543)			03/31/2014
65473P-10-5	NISOURCE INC			13,919.000	590,444	42.420	590,444	297,876		14,197		132,787		132,787			06/28/2013
629156-40-7	NL INDUSTRIES INC			563.000	4,842	8.600	4,842	7,387				(1,453)		(1,453)			03/05/2004
629209-30-5	NMI HOLDINGS INC CLASS A	LS		2,265.000	20,679	9.130	20,679	24,908				(4,228)		(4,228)			06/27/2014
629337-10-6	NN INC			822.000	16,900	20.560	16,900	10,371		230		304		304			06/24/2011
655044-10-5	NOBLE ENERGY INC			15,620.000	740,857	47.430	740,857	119,517		10,622		(323,022)		(323,022)			06/27/2008
65540B-10-5	NOODLES & CO	LS		400.000	10,540	26.350	10,540	14,031				(3,828)		(3,828)			12/20/2013
65542W-10-7	NORANDA ALUMINUM HOLDINGS CORP			1,121.000	3,946	3.520	3,946	11,914		45		258		258			06/24/2011
G65773-10-6	NORDIC AMERICAN TANKER SHIPPIN	LS	R	3,925.000	39,525	10.070	39,525	106,461		2,524		1,676		1,676		L	06/27/2014
655663-10-2	NORDSON CORP			2,839.000	221,328	77.960	221,328	55,460	625	2,158		10,391		10,391			06/27/2008
655664-10-0	NORDSTROM INC			6,124.000	486,184	79.390	486,184	148,952		8,084		107,721		107,721			06/22/2007
655844-10-8	NORFOLK SOUTHERN CORP			13,305.000	1,458,361	109.610	1,458,361	298,812		29,537		223,258		223,258			06/30/2006
656559-30-9	NORTEK INC			383.000	31,149	81.330	31,149	18,906				2,578		2,578			06/22/2012
G6613P-20-2	NORTH ATLANTIC DRILLING LTD	LS	F	2,710.000	4,417	1.630	4,417	23,946		1,301		(19,528)		(19,528)		L	03/31/2014
664397-10-6	NORTHEAST UTILITIES			14,046.000	751,742	53.520	751,742	258,855		22,052		156,332		156,332			04/10/2012
665531-10-9	NORTHERN OIL AND GAS INC	LS		3,091.000	17,464	5.650	17,464	45,595				(29,117)		(29,117)			06/22/2012
665859-10-4	NORTHERN TRUST CORP			10,086.000	679,796	67.400	679,796	522,185	3,328	12,910		55,574		55,574			08/30/2013
66611T-10-8	NORTHFIELD BANCORP INC			2,646.000	39,161	14.800	39,161	25,086		688		4,234		4,234			06/28/2013
666762-10-9	NORTHRIM BANCORP INC			302.000	7,924	26.240	7,924	6,370		211							06/22/2012
666807-10-2	NORTHROP GRUMMAN CORP			8,704.000	1,282,883	147.390	1,282,883			23,588		285,317		285,317			01/11/2005
66705Y-10-4	NORTHSTAR ASSET MANAGEMEN WI			8,104.000	182,907	22.570	182,907	107,342		810		75,565		75,565			07/01/2014
66704R-70-4	NORTHSTAR REALTY FINANCE CORP			578,104.000	10,163,068	17.580	10,163,068	10,164,295		7,294		(1,227)		(1,227)			12/31/2014
667340-10-3	NORTHWEST BANCSHARES INC			4,319.000	54,117	12.530	54,117	46,785		6,997		(9,718)		(9,718)			06/25/2010
66737P-60-0	NORTHWEST BIOTHERAPEUTICS	LS		1,597.000	8,544	5.350	8,544	10,793				(2,249)		(2,249)			06/27/2014
667655-10-4	NORTHWEST NATURAL GAS CO			939.000	46,856	49.900	46,856	28,975		1,732		6,648		6,648			06/22/2012
667746-10-1	NORTHWEST PIPE CO			435.000	13,102	30.120	13,102	15,080				(3,323)		(3,323)			06/26/2009

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
668074-30-5	NORTHWESTERN CORP			1,761.000	99,637	56.580	99,637	50,455		2,818		23,351		23,351			06/24/2005
G66721-10-4	NORWEGIAN CRUISE LINE		F	4,017.000	187,835	46.760	187,835	128,972				51,202		51,202		L	08/29/2014
670002-10-4	NOVAVAX INC	LS		9,302.000	55,161	5.930	55,161	31,677				9,143		9,143			06/27/2014
67011P-10-0	NOW INC/DE W/I	LS		4,741.000	121,986	25.730	121,986	36,054				85,932		85,932			06/02/2014
62936P-10-3	NPS PHARMACEUTICALS INC			4,701.000	168,155	35.770	168,155	35,039				24,735		24,735			06/27/2014
629377-50-8	NRG ENERGY INC			14,883.000	401,097	26.950	401,097	610,033		7,752		(35,461)		(35,461)			06/27/2014
62942X-10-8	NRG YIELD INC. CLASS A	LS		1,290.000	60,811	47.140	60,811	39,060		1,832		9,198		9,198			09/30/2013
67020Q-30-5	NTELOS HOLDINGS CORP	LS		757.000	3,172	4.190	3,172	21,335		954		(12,142)		(12,142)			11/01/2011
67018T-10-5	NU SKIN ENTERPRISES INC	LS		2,633.000	115,062	43.700	115,062	59,335		3,634		(248,871)		(248,871)			06/28/2013
67020Y-10-0	NUANCE COMMUNICATIONS INC			11,833.000	168,857	14.270	168,857	125,093				(11,005)		(11,005)			06/28/2013
670346-10-5	NUCOR CORP			13,989.000	686,160	49.050	686,160	199,991	5,211	20,704		(60,572)		(60,572)			06/27/2008
67053A-10-2	NUMEREX CORP			496.000	5,486	11.060	5,486	4,542				(937)		(937)			06/24/2011
67060Y-10-1	NUTRACEUTICAL INTL CORP			602.000	12,979	21.560	12,979	6,850				(3,142)		(3,142)			06/26/2009
67069D-10-8	NUTRISYSTEM INC			1,665.000	32,551	19.550	32,551	51,609		1,166		5,178		5,178			06/30/2006
670704-10-5	NUVASIVE INC			2,136.000	100,734	47.160	100,734	35,178				31,677		31,677			06/30/2006
67091K-20-3	NUVERRA ENVIRONMENTAL SOLUTION			645.000	3,580	5.550	3,580	24,813				(7,250)		(7,250)			06/22/2012
629445-20-6	NVE CORP			258.000	18,264	70.790	18,264	8,149				3,228		3,228			06/27/2008
67066G-10-4	NVIDIA CORP			24,640.000	494,032	20.050	494,032	141,077		8,378		99,299		99,299			06/24/2005
62944T-10-5	NVR INC			189.000	241,037	1,275.330	241,037	106,518				47,121		47,121			06/25/2010
67072V-10-3	NXSTAGE MEDICAL INC			2,725.000	48,859	17.930	48,859	40,369				21,609		21,609			06/28/2013
67103H-10-7	O'REILLY AUTOMOTIVE INC			4,561.000	878,540	192.620	878,540	120,201				291,494		291,494			06/26/2009
674215-10-8	OASIS PETROLEUM INC			4,474.000	74,000	16.540	74,000	106,406				(137,699)		(137,699)			06/27/2014
674599-10-5	OCCIDENTAL PETROLEUM CORP			33,778.000	2,722,845	80.610	2,722,845	317,784	24,496	94,578		(359,776)		(359,776)			03/05/2004
675232-10-2	OCEANEERING INTERNATIONAL INC			4,771.000	280,583	58.810	280,583	26,302		4,914		(95,754)		(95,754)			06/30/2006
675234-10-8	OCEANFIRST FINANCIAL CORP			741.000	12,701	17.140	12,701	12,419		363		7		7			06/25/2010
67555N-20-6	OCLARO INC	LS		4,246.000	7,558	1.780	7,558	9,126				(1,568)		(1,568)			06/27/2014
675746-30-9	OCWEN FINANCIAL CORP	LS		4,688.000	70,789	15.100	70,789	71,801				(179,049)		(179,049)			06/27/2014
676220-10-6	OFFICE DEPOT INC			21,270.000	182,390	8.575	182,390	125,897				69,872		69,872			11/06/2013
67103X-10-2	OFG BANKCORP		E	2,272.000	37,829	16.650	37,829	26,272	227	654		(1,568)		(1,568)			06/24/2011
670837-10-3	OGE ENERGY CORP			8,673.000	307,718	35.480	307,718	108,675		8,023		13,703		13,703			06/28/2013
67778H-20-0	OHR PHARMACEUTICAL INC			868.000	7,239	8.340	7,239	8,356				(1,117)		(1,117)			06/27/2014
678026-10-5	OIL STATES INTERNATIONAL INC			2,073.000	101,370	48.900	101,370	36,708				(19,097)		(19,097)			06/25/2010
677864-10-0	OIL-DRI CORP OF AMERICA			255.000	8,321	32.630	8,321	4,906		199		(1,329)		(1,329)			06/24/2011
679580-10-0	OLD DOMINION FREIGHT LINE INC			2,771.000	215,140	77.640	215,140	19,676				68,222		68,222			06/25/2004
67984M-10-0	OLD LINE BANCSHARES INC			343.000	5,426	15.820	5,426	5,356		34		70		70			06/27/2014
680033-10-7	OLD NATIONAL BANCORP/IN			4,647.000	69,147	14.880	69,147	84,202		1,859		(1,250)		(1,250)			06/27/2014
680223-10-4	OLD REPUBLIC INTERNATIONAL COR			11,498.000	168,216	14.630	168,216	155,175		8,394		(30,355)		(30,355)			10/04/2010
680665-20-5	OLIN CORP			3,679.000	83,771	22.770	83,771	69,569		2,943		(22,368)		(22,368)			03/05/2004
68162K-10-6	OLYMPIC STEEL INC			529.000	9,406	17.780	9,406	18,718		42		(5,925)		(5,925)			06/30/2006
670872-10-0	OM GROUP INC			1,452.000	43,270	29.800	43,270	73,419		436		(9,598)		(9,598)			12/17/2002
681936-10-0	OMEGA HEALTHCARE INVESTORS INC	LS		286,631.000	11,198,673	39.070	11,198,673	6,558,175		577,831		2,624,266		2,624,266			06/27/2014
68210P-10-7	OMEGA PROTEIN CORP			996.000	10,528	10.570	10,528	13,362				(1,713)		(1,713)			06/24/2011
682143-10-2	OMEROS CORP	LS		1,496.000	37,071	24.780	37,071	21,458				17,787		17,787			06/27/2014
681904-10-8	OMNICARE INC			4,318.000	314,912	72.930	314,912	153,494		3,541		54,277		54,277			06/26/2009
68213N-10-9	OMNICELL INC			1,729.000	57,264	33.120	57,264	23,883				13,123		13,123			06/30/2006
681919-10-6	OMNICOM GROUP INC			11,147.000	863,558	77.470	863,558	359,807	5,574	20,065		34,556		34,556			12/15/2003
682128-10-3	OMNIVISION TECHNOLOGIES INC			2,460.000	63,960	26.000	63,960	34,858				21,648		21,648			06/25/2004
682129-10-1	OMNOVA SOLUTIONS INC			2,250.000	18,315	8.140	18,315	6,884				(2,183)		(2,183)			06/26/2009
682CVR-99-8	OMTHERA PHARMACEUTICAL			244.000	146	0.600	146	145									07/19/2013
682159-10-8	ON ASSIGNMENT INC			2,393.000	79,424	33.190	79,424	32,431				(4,432)		(4,432)			06/27/2014
682189-10-5	ON SEMICONDUCTOR CORP			17,573.000	178,014	10.130	178,014	185,840				33,213		33,213			06/26/2009
68234X-10-2	ONCOMED PHARMACEUTICALS INC	LS		542.000	11,794	21.760	11,794	12,089				(295)		(295)			06/27/2014
682324-10-8	ONCOTHYREON INC			3,016.000	5,730	1.900	5,730	9,799				(4,069)		(4,069)			06/27/2014
68235P-10-8	ONE GAS INC			2,332.000	96,125	41.220	96,125	12,762		1,959		83,363		83,363			02/03/2014

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
682406-10-3	ONE LIBERTY PROPERTIES INC			29,174.000	690,549	23.670	690,549	450,994	11,378	43,178		103,276		103,276			01/06/2012
G67742-10-9	ONEBEACON INSURANCE GROUP LTD		R	1,061.000	17,188	16.200	17,188	25,881		891		403		403		L	06/22/2007
682680-10-3	ONEOK INC			9,177.000	456,923	49.790	456,923	88,708		19,501		(42,635)		(42,635)			03/03/2006
683745-10-3	OPHTHOTECH CORP	L	S	490.000	21,986	44.870	21,986	17,511				4,476		4,476			03/31/2014
68375N-10-3	OPKO HEALTH INC	L	S	8,743.000	87,343	9.990	87,343	43,275				12,092		12,092			06/27/2014
68375Y-10-9	OPOWER INC	L	S	335.000	4,767	14.230	4,767	6,303				(1,536)		(1,536)			06/27/2014
683797-10-4	OPPENHEIMER HOLDINGS			448.000	10,416	23.250	10,416	10,348		197		(685)		(685)			06/25/2010
684000-10-2	OPUS BANK			232.000	6,582	28.370	6,582	6,719				(137)		(137)			06/27/2014
68389X-10-5	ORACLE CORP			141,932.000	6,382,682	44.970	6,382,682	1,783,216		68,127		952,364		952,364			06/27/2008
68554V-10-8	ORASURE TECHNOLOGIES INC			2,901.000	29,416	10.140	29,416	32,607				11,169		11,169			02/16/2006
68555P-10-0	ORBCOMM INC			1,760.000	11,510	6.540	11,510	5,823				352		352			06/22/2012
685564-10-6	ORBITAL SCIENCES CORP			2,760.000	74,216	26.890	74,216	42,834				9,908		9,908			06/28/2013
68557K-10-9	ORBITZ WORLDWIDE INC			2,239.000	18,427	8.230	18,427	22,614				791		791			06/27/2014
68572N-10-4	ORCHIDS PAPER PRODUCTS CO			289.000	8,413	29.110	8,413	4,853		405		(1,078)		(1,078)			06/22/2012
686164-10-4	OREXIGEN THERAPEUTICS INC	L	S	4,355.000	26,391	6.060	26,391	24,936				1,873		1,873			06/28/2013
68620A-10-4	ORGANOVO HOLDINGS INC	L	S	2,776.000	20,126	7.250	20,126	23,867				(3,741)		(3,741)			06/27/2014
68628V-30-8	ORION MARINE GROUP INC			1,499.000	16,564	11.050	16,564	26,126				(1,469)		(1,469)			10/19/2009
68633D-10-3	ORITANI FINANCIAL CORP			2,090.000	32,186	15.400	32,186	25,463		1,986		(1,359)		(1,359)			06/24/2011
686688-10-2	ORMAT TECHNOLOGIES INC	L	S	919.000	24,978	27.180	24,978	29,380		193		(28)		(28)			06/27/2008
N6748L-10-2	ORTHOFIX INTERNATIONAL NV		R	1,010.000	30,361	30.060	30,361	44,660				7,312		7,312		L	06/22/2007
688239-20-1	OSHKOSH CORP			3,520.000	171,248	48.650	171,248	84,271		2,182		(6,090)		(6,090)			06/24/2011
671044-10-5	OSI SYSTEMS INC			970.000	68,647	70.770	68,647	19,930				17,130		17,130			06/24/2011
68827R-10-8	OSIRIS THERAPEUTICS INC	L	S	807.000	12,904	15.990	12,904	10,770				(73)		(73)			06/22/2007
689648-10-3	OTTER TAIL CORP			1,620.000	50,155	30.960	50,155	36,771		1,960		2,738		2,738			06/24/2005
690070-10-7	OUTERWALL INC	L	S	555.000	41,747	75.220	41,747	14,655				4,412		4,412			06/26/2009
69007J-10-6	OUTFRONT MEDIA INC COM			4,981.000	133,690	26.840	133,690	164,957		26,399		(31,267)		(31,267)			07/17/2014
69014Q-10-1	OVASCIENCE INC	L	S	397.000	17,555	44.220	17,555	5,449				13,927		13,927			06/28/2013
690370-10-1	OVERSTOCK.COM INC			567.000	13,761	24.270	13,761	19,681				(3,697)		(3,697)			03/05/2004
690732-10-2	OWENS & MINOR INC			2,906.000	102,030	35.110	102,030	36,654		2,906		(4,214)		(4,214)			06/26/2009
690742-10-1	OWENS CORNING INC			5,191.000	185,890	35.810	185,890	174,924	831	2,492		(25,488)		(25,488)			06/25/2010
690828-10-8	OWENS REALTY MORTGAGE INC			486.000	7,120	14.650	7,120	9,377	58	24		(2,257)		(2,257)			06/27/2014
690768-40-3	OWENS-ILLINOIS INC			7,278.000	196,433	26.990	196,433	186,319				(63,562)		(63,562)			06/27/2014
G6855A-10-3	OXFORD IMMUNOTEC GLOBAL PLC		F	592.000	8,063	13.620	8,063	9,943				(1,880)		(1,880)		L	06/27/2014
691497-30-9	OXFORD INDUSTRIES INC			621.000	34,285	55.210	34,285	8,688		503		(15,811)		(15,811)			12/17/2002
693718-10-8	PACCAR INC			15,436.000	1,049,802	68.010	1,049,802	173,630	15,436	27,167		136,454		136,454			12/15/2003
69404D-10-8	PACIFIC BIOSCIENCES OF CALIFOR			2,513.000	19,702	7.840	19,702	24,332				5,857		5,857			06/27/2014
69412V-10-8	PACIFIC CONTINENTAL CORP			991.000	14,052	14.180	14,052	11,993		684		(1,744)		(1,744)			06/25/2010
69423U-30-5	PACIFIC ETHANOL INC	L	S	656.000	6,776	10.330	6,776	9,673				(2,897)		(2,897)			06/27/2014
69478X-10-5	PACIFIC PREMIER BANCORP INC			726.000	12,582	17.330	12,582	8,868				1,154		1,154			06/28/2013
695127-10-0	PACIRA PHARMACEUTICALS INC	L	S	1,577.000	139,817	88.660	139,817	52,339				38,906		38,906			06/27/2014
695156-10-9	PACKAGING CORP OF AMERICA			4,344.000	339,049	78.050	339,049	74,767	1,738	6,950		64,161		64,161			06/28/2013
695263-10-3	PACWEST BANCORP			4,503.000	204,706	45.460	204,706	133,030		4,909		64,679		64,679			06/27/2014
69562K-10-0	PAIN THERAPEUTICS INC			1,692.000	3,435	2.030	3,435	9,253				(5,818)		(5,818)			06/27/2014
696429-30-7	PALL CORP			4,652.000	470,829	101.210	470,829	100,897		5,257		73,781		73,781			11/26/2003
697435-10-5	PALO ALTO NETWORKS INC			2,290.000	280,685	122.570	280,685	135,430				130,746		130,746			06/27/2014
698354-10-7	PANDORA MEDIA INC			9,063.000	161,593	17.830	161,593	171,835				(87,966)		(87,966)			06/27/2014
69840W-10-8	PANERA BREAD CO			1,036.000	181,093	174.800	181,093	31,181				(1,958)		(1,958)			11/26/2003
698477-10-6	PANHANDLE OIL AND GAS INC			648.000	15,085	23.280	15,085	10,852		104		4,261		4,261			10/09/2014
698657-10-3	PANTRY INC/THE			1,214.000	44,991	37.060	44,991	38,448				24,620		24,620			06/30/2006
698813-10-2	PAPA JOHN'S INTERNATIONAL INC			1,434.000	80,017	55.800	80,017	16,489		760		14,914		14,914			02/08/2006
69370C-10-0	PARAMETRIC TECHNOLOGY CORP			4,967.000	182,041	36.650	182,041	118,426				6,258		6,258			06/28/2013
69924R-10-8	PARAMOUNT GROUP INC			6,208.000	115,407	18.590	115,407	112,222				3,185		3,185			12/19/2014
699462-10-7	PAREXEL INTERNATIONAL CORP			2,297.000	127,621	55.560	127,621	16,413				23,843		23,843			12/17/2002
700416-20-9	PARK ELECTROCHEMICAL CORP			1,164.000	29,019	24.930	29,019	22,318	116	3,376		(4,412)		(4,412)			12/17/2002

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
700658-10-7	PARK NATIONAL CORP	LS		529.000	46,806	88.480	46,806	47,532		1,989		1,804		1,804			04/01/2005
70086Y-10-5	PARK STERLING CORPORATION			1,481.000	10,885	7.350	10,885	7,284		118		311		311			06/24/2011
700666-10-0	PARK-OHIO HOLDINGS CORP			421.000	26,536	63.030	26,536	6,544		158		4,475		4,475			06/25/2010
701081-10-1	PARKER DRILLING CO			5,410.000	16,609	3.070	16,609	36,941				(27,375)		(27,375)			06/25/2004
701094-10-4	PARKER HANNIFIN CORP			6,368.000	821,154	128.950	821,154	172,770		13,182		1,974		1,974			11/26/2003
701354-10-2	PARKERVISION INC	LS		3,576.000	3,254	0.910	3,254	8,079				(13,017)		(13,017)			06/22/2012
701590-10-4	PARKWAY PROPERTIES INC			259,964.000	4,780,738	18.390	4,780,738	4,511,325		123,828		(107,065)		(107,065)			12/19/2014
701877-10-2	PARSLEY ENERGY INC			2,213.000	35,319	15.960	35,319	52,499				(17,180)		(17,180)			06/27/2014
G6852T-10-5	PARTNERRE LTD		R	2,099.000	239,559	114.130	239,559	162,459		5,625		18,261		18,261		L	02/26/2010
703343-10-3	PATRICK INDUSTRIES INC			205.000	9,016	43.980	9,016	4,260				3,085		3,085			06/28/2013
70338P-10-0	PATTERN ENERGY GROUP INC			1,740.000	42,908	24.660	42,908	51,966	583	1,461		(11,447)		(11,447)			06/27/2014
703395-10-3	PATTERSON COS INC			3,781.000	181,866	48.100	181,866	98,843		2,874		26,089		26,089			06/24/2005
703481-10-1	PATTERSON-UTI ENERGY INC			6,387.000	105,960	16.590	105,960	61,027		2,555		(55,759)		(55,759)			03/05/2004
704326-10-7	PAYCHEX INC			13,951.000	644,118	46.170	644,118	399,774		20,208		9,921		9,921			06/27/2014
70438V-10-6	PAYLOCITY HOLDING CORP	LS		361.000	9,426	26.110	9,426	7,456				1,970		1,970			06/27/2014
69318G-10-6	PBF ENERGY INC			2,988.000	79,600	26.640	79,600	75,269		1,140		5,877		5,877			09/30/2014
69318J-10-0	PC CONNECTION INC			430.000	10,557	24.550	10,557	5,299		172		(129)		(129)			06/28/2013
693282-10-5	PDF SOLUTIONS INC			1,181.000	17,550	14.860	17,550	5,773				(12,708)		(12,708)			06/25/2010
69329Y-10-4	PDL BIOPHARMA INC	LS		7,108.000	54,803	7.710	54,803	205,176		3,877		(6,763)		(6,763)			06/27/2014
704549-10-4	PEABODY ENERGY CORP	LS		11,958.000	92,555	7.740	92,555	190,974		4,066		(140,985)		(140,985)			06/27/2008
704699-10-7	PEAPACK GLADSTONE FINANCIAL CO			534.000	9,911	18.560	9,911	8,428		107		(288)		(288)			12/06/2013
70509V-10-0	PEBBLEBROOK HOTEL TRUST			181,921.000	8,301,055	45.630	8,301,055	4,658,116	41,842	124,423		2,223,650		2,223,650			12/19/2014
705573-10-3	PEGASYSTEMS INC			1,584.000	32,900	20.770	32,900	13,470	48	143		(6,051)		(6,051)			04/02/2014
70686R-10-4	PENDRELL CORP			7,377.000	10,180	1.380	10,180	14,867				(4,648)		(4,648)			06/28/2013
707569-10-9	PENN NATIONAL GAMING INC			3,077.000	42,247	13.730	42,247	8,834				(1,846)		(1,846)			06/24/2011
707882-10-6	PENN VIRGINIA CORP			2,923.000	19,526	6.680	19,526	40,370				(11,181)		(11,181)			06/27/2014
708430-10-3	PENNS WOODS BANCORP INC			221.000	10,886	49.260	10,886	7,029		415		(385)		(385)			06/26/2009
709102-10-7	PENNSYLVANIA REAL ESTATE INVES			150,067.000	3,520,572	23.460	3,520,572	2,442,756		120,054		672,196		672,196			01/23/2014
70932B-10-1	PENNYMAC FINANCIAL SERVICE			575.000	9,948	17.300	9,948	12,226				(144)		(144)			06/28/2013
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT			2,341.000	49,372	21.090	49,372	45,248	1,428	5,572		(4,378)		(4,378)			06/28/2013
70959W-10-3	PENSKE AUTO GROUP INC			1,931.000	94,754	49.070	94,754	24,327		1,506		3,688		3,688			06/24/2005
G7S00T-10-4	PENTAIR PLC	LS		8,540.000	567,227	66.420	567,227	227,983		5,124		339,244		339,244		L	06/03/2014
712704-10-5	PEOPLE'S UNITED FINANCIAL INC	LS		12,770.000	193,849	15.180	193,849	191,981		8,396		766		766			07/18/2011
709789-10-1	PEOPLES BANCORP INC/OH			595.000	15,428	25.930	15,428	16,262		357		2,035		2,035			10/04/2005
711040-10-5	PEOPLES FINANCIAL SERVICES	LS		333.000	16,543	49.680	16,543	16,452		206		91		91			06/27/2014
713278-10-9	PEP BOYS-MANNY MOE & JACK			2,583.000	25,365	9.820	25,365	44,500				(5,993)		(5,993)			06/25/2004
713291-10-2	PEPCO HOLDINGS INC			11,070.000	298,115	26.930	298,115	228,291		11,956		86,346		86,346			06/26/2009
713448-10-8	PEPSICO INC/NC			65,185.000	6,163,894	94.560	6,163,894	2,206,087	43,142	159,377		757,450		757,450			03/01/2010
713661-30-4	PEREGRINE PHARMACEUTICALS INC	LS		6,277.000	8,725	1.390	8,725	8,094									06/28/2013
71375U-10-1	PERFICIENT INC			1,536.000	28,616	18.630	28,616	24,778				(7,357)		(7,357)			06/28/2013
71377E-10-5	PERFORMANT FINANCIAL CORP			931.000	6,191	6.650	6,191	10,786				(3,398)		(3,398)			06/28/2013
713831-10-5	PERICOM SEMICONDUCTOR CORP			1,447.000	19,592	13.540	19,592	43,665				6,772		6,772			12/17/2002
714046-10-9	PERKINELMER INC			5,006.000	218,912	43.730	218,912	158,066		1,402		12,515		12,515			06/25/2004
71426V-10-8	PERNIX THERAPEUTICS HOLDINGS	LS		1,426.000	13,390	9.390	13,390	12,830				560		560			06/27/2014
G97822-10-3	PERRIGO CO PLC			5,809.000	971,032	167.160	971,032	355,657		2,288		81,861		81,861		L	08/29/2014
288853-10-4	PERRY ELLIS INTERNATIONAL INC			546.000	14,158	25.930	14,158	8,656				5,536		5,536		L	06/24/2005
716382-10-6	PETMED EXPRESS INC	LS		1,182.000	16,985	14.370	16,985	12,959		804		(2,671)		(2,671)			06/30/2006
69327R-10-1	PETROLEUM DEVELOPMENT CORP			1,585.000	65,413	41.270	65,413	56,667				(20,702)		(20,702)			06/27/2014
716748-10-8	PETROQUEST ENERGY INC			2,768.000	10,352	3.740	10,352	18,564				(1,605)		(1,605)			06/24/2005
716768-10-6	PETSMART INC			4,135.000	336,155	81.295	336,155	66,675		3,225		35,334		35,334			06/25/2004
717081-10-3	PFIZER INC			275,965.000	8,596,310	31.150	8,596,310	7,907,977		286,556		142,383		142,383			04/30/2014
69331C-10-8	PG&E CORP			19,592.000	1,043,078	53.240	1,043,078	518,051	8,914	35,657		253,912		253,912			06/28/2013
69336V-10-1	PGT INC			1,472.000	14,175	9.630	14,175	12,757				(721)		(721)			06/28/2013
716933-10-6	PHARMACYCLICS INC			2,681.000	327,779	122.260	327,779	60,574				44,183		44,183			06/28/2013

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
71714F-10-4	PHARMERICA CORP			1,348.000	27,917	20.710	27,917	14,392				(1,065)		(1,065)			06/30/2006
693320-20-2	PHH CORP			2,595.000	62,176	23.960	62,176	41,034				(1,012)		(1,012)			11/26/2003
69336T-20-5	PHI INC			620.000	23,188	37.400	23,188	20,580				(3,720)		(3,720)			06/30/2006
71742Q-10-6	PHIBRO ANIMAL HEALTH CORP			638.000	20,129	31.550	20,129	13,216		128		6,913		6,913			06/27/2014
718172-10-9	PHILIP MORRIS INTERNATIONAL			67,980.000	5,536,971	81.450	5,536,971	1,301,925	68,321	259,684		(386,126)		(386,126)			06/27/2008
718546-10-4	PHILLIPS 66			24,454.000	1,753,352	71.700	1,753,352	327,740		46,218		(132,785)		(132,785)			05/01/2012
693656-10-0	PHILLIPS-VAN HEUSEN CORP			3,635.000	465,898	128.170	465,898	93,883		545		(28,535)		(28,535)			02/14/2013
71902E-60-4	PHOENIX COS INC/THE			272.000	18,733	68.870	18,733	97,259				2,032		2,032			06/30/2006
719358-30-1	PHOTOMEDEX INC	LS		626.000	958	1.530	958	7,747				(7,149)		(7,149)			06/22/2012
719405-10-2	PHOTRONICS INC			2,703.000	22,462	8.310	22,462	75,024				(1,946)		(1,946)			06/24/2011
71943U-10-4	PHYSICIANS REALTY TRUST			169,863.000	2,819,726	16.600	2,819,726	2,451,704		59,670		352,556		352,556			12/19/2014
693366-20-5	PICO HOLDINGS INC			1,198.000	22,582	18.850	22,582	30,605				(5,103)		(5,103)			06/25/2010
720186-10-5	PIEDMONT NATURAL GAS CO			3,498.000	137,856	39.410	137,856	84,846	1,119	4,338		21,819		21,819			10/15/2014
720190-20-6	PIEDMONT OFFICE REALTY TRUST			277,996.000	5,237,445	18.840	5,237,445	5,104,663		225,177		641,638		641,638			01/23/2014
720279-10-8	PIER 1 IMPORTS INC			4,307.000	66,328	15.400	66,328	44,024		1,034		(33,078)		(33,078)			06/28/2013
72147K-10-8	PILGRIM'S PRIDE CORP	LS		2,935.000	96,239	32.790	96,239	19,737				48,545		48,545			02/29/2012
723456-10-9	PINNACLE ENTERTAINMENT INC	LS		2,455.000	54,624	22.250	54,624	47,904				(9,182)		(9,182)			06/22/2007
72346Q-10-4	PINNACLE FINANCIAL PARTNERS IN			1,766.000	69,828	39.540	69,828	37,060		565		12,380		12,380			06/25/2010
72348P-10-4	PINNACLE FOODS INC			2,403.000	84,826	35.300	84,826	65,693	565	1,527		14,065		14,065			06/27/2014
723484-10-1	PINNACLE WEST CAPITAL CORP			4,744.000	324,063	68.310	324,063	188,057		10,899		73,010		73,010			06/22/2012
723664-10-8	PIONEER DRILLING CO			2,681.000	14,853	5.540	14,853	41,116				(6,622)		(6,622)			06/30/2006
723787-10-7	PIONEER NATURAL RESOURCES CO			6,205.000	923,614	148.850	923,614	291,669		486		(229,205)		(229,205)			06/27/2014
724078-10-0	PIPER JAFFRAY COS			935.000	54,314	58.090	54,314	29,431				17,335		17,335			12/15/2003
724479-10-0	PITNEY BOWES INC			8,369.000	203,953	24.370	203,953	316,220		6,277		8,955		8,955			06/28/2013
727493-10-8	PLANTRONICS INC			1,599.000	84,779	53.020	84,779	59,415		879		10,505		10,505			06/25/2004
72766Q-10-5	PLATFORM SPECIALTY PRODUCTS CO			3,751.000	87,098	23.220	87,098	102,410				(15,312)		(15,312)			06/27/2014
G7127P-10-0	PLATINUM UNDERWRITERS HOLDINGS		R	1,185.000	87,003	73.420	87,003	46,242		351		13,794		13,794		L	06/27/2014
729132-10-0	PLEXUS CORP			1,613.000	66,472	41.210	66,472	48,371				(3,355)		(3,355)			06/27/2008
72919P-20-2	PLUG POWER INC	LS		7,340.000	22,020	3.000	22,020	34,708				(12,688)		(12,688)			06/27/2014
729251-10-8	PLUM CREEK TIMBER CO INC			401,272.000	17,170,429	42.790	17,170,429	16,518,830		706,239		(1,450,967)		(1,450,967)			01/23/2014
72941W-10-0	PLY GEM HOLDINGS INC			738.000	10,317	13.980	10,317	14,799				(2,989)		(2,989)			06/28/2013
69344F-10-6	PMC - SIERRA INC			6,977.000	63,909	9.160	63,909	303,329				19,047		19,047			06/30/2006
693475-10-5	PNC FINANCIAL SERVICES GROUP I			22,833.000	2,083,055	91.230	2,083,055	1,884,333		42,926		311,670		311,670			02/26/2010
69349H-10-7	PNM RESOURCES INC			3,642.000	107,912	29.630	107,912	44,471		2,695		20,067		20,067			06/25/2010
731068-10-2	POLARIS INDUSTRIES INC			2,930.000	443,133	151.240	443,133	22,996		5,626		16,408		16,408			12/17/2002
751212-10-1	POLO RALPH LAUREN CORP			2,484.000	459,937	185.160	459,937	81,581	1,118	4,471		21,338		21,338			06/30/2006
73172K-10-4	POLYCOM INC			6,111.000	82,499	13.500	82,499	95,469				13,872		13,872			06/22/2007
73179P-10-6	POLYONE CORP			4,006.000	151,867	37.910	151,867	71,807	401	1,282		10,255		10,255			03/13/2013
73179V-10-3	POLYPORE INTERNATIONAL INC			1,663.000	78,244	47.050	78,244	67,198				13,553		13,553			06/22/2012
73278L-10-5	POOL CORP			1,760.000	111,654	63.440	111,654	30,941		1,496		9,328		9,328			06/25/2004
732872-10-6	POPEYES LOUISIANA KITCHEN, IN			1,093.000	61,503	56.270	61,503	14,577				19,423		19,423			06/24/2005
733174-70-0	POPULAR INC			4,451.000	151,557	34.050	151,557	155,120				23,679		23,679			07/30/2010
69354N-10-6	PORTFOLIO RECOVERY ASSOCIATES			2,236.000	129,531	57.930	129,531	28,950				11,381		11,381			06/22/2012
736508-84-7	PORTLAND GENERAL ELECTRIC CO			3,464.000	131,043	37.830	131,043	80,778	970	3,845		26,430		26,430			06/26/2009
737010-10-8	PORTOLA PHARMACEUTICALS INC			1,633.000	46,247	28.320	46,247	45,542				161		161			06/27/2014
737446-10-4	POST HOLDINGS INC			1,943.000	81,392	41.890	81,392	31,738				(14,896)		(14,896)			06/27/2014
737464-10-7	POST PROPERTIES INC			122,300.000	7,187,571	58.770	7,187,571	5,376,493	48,920	180,716		1,647,409		1,647,409			01/23/2014
73754Y-10-0	POTBELLY CORP	LS		675.000	8,687	12.870	8,687	10,554				(1,867)		(1,867)			06/27/2014
737630-10-3	POTLATCH CORP			85,588.000	3,583,570	41.870	3,583,570	3,053,179		121,963		12,328		12,328			01/23/2014
739128-10-6	POWELL INDUSTRIES INC			416.000	20,413	49.070	20,413	19,685		316		(6,968)		(6,968)			06/27/2014
739276-10-3	POWER INTEGRATIONS INC			1,292.000	66,848	51.740	66,848	40,729		568		(5,271)		(5,271)			06/27/2008
73933G-20-2	POWER SOLUTIONS INTERNATIONAL	LS		193.000	9,961	51.610	9,961	13,614				(3,653)		(3,653)			06/27/2014
73936N-10-5	POWERSECURE INTERNATIONAL INC	LS		751.000	8,749	11.650	8,749	11,283				(4,146)		(4,146)			06/28/2013
73941U-10-2	POZEN INC			1,425.000	11,400	8.000	11,400	18,868				(57)		(57)			12/17/2002

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
693506-10-7	PPG INDUSTRIES INC			5,909.000	1,365,865	231.150	1,365,865	293,716		15,482		245,164		245,164			03/05/2004
69351T-10-6	PPL CORP			28,008.000	1,017,531	36.330	1,017,531	618,887	10,433	41,592		174,770		174,770			09/30/2013
74005P-10-4	PRAXAIR INC			12,586.000	1,630,642	129.560	1,630,642	264,379		32,724		(5,915)		(5,915)			11/26/2003
740189-10-5	PRECISION CASTPARTS CORP			6,166.000	1,485,266	240.880	1,485,266	113,950		740		(175,238)		(175,238)			06/26/2009
740367-40-4	PREFERRED BANK/LOS ANGELES CA			564.000	15,730	27.890	15,730	7,329		56		4,422		4,422			06/22/2012
740444-10-4	PREFORMED LINE PRODUCTS CO			96.000	5,244	54.625	5,244	4,344	19	77		(1,779)		(1,779)			06/26/2009
74051N-10-2	PREMIER INC			1,600.000	53,648	33.530	53,648	61,197				(5,168)		(5,168)			12/20/2013
740585-10-4	PREMIERE GLOBAL SERVICES INC			2,509.000	26,646	10.620	26,646	22,258				(2,434)		(2,434)			06/26/2009
74112D-10-1	PRESTIGE BRANDS HOLDINGS INC			2,523.000	87,599	34.720	87,599	41,013				(2,725)		(2,725)			06/24/2011
69357C-50-3	PRG-SCHULTZ INTERNATIONAL INC			958.000	5,480	5.720	5,480	6,608				(958)		(958)			06/24/2011
741503-40-3	PRICELINE.COM INC			2,221.000	2,532,406	1,140.210	2,532,406	339,893				(49,284)		(49,284)			06/28/2013
741511-10-9	PRICESMART INC			647.000	59,019	91.220	59,019	26,028		453		(15,735)		(15,735)			06/22/2012
74164M-10-8	PRIMERICA INC			2,416.000	131,092	54.260	131,092	76,076		1,160		27,422		27,422			06/28/2013
74164F-10-3	PRIMORIS SERVICES CORP			1,410.000	32,768	23.240	32,768	13,709	56	204		(11,125)		(11,125)			06/28/2013
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC			12,680.000	658,599	51.940	658,599	328,682		16,230		33,348		33,348			05/29/2009
742962-10-3	PRIVATEBANCORP INC			3,026.000	101,068	33.400	101,068	47,220		121		13,526		13,526			06/24/2011
74267C-10-6	PROASSURANCE CORP			2,486.000	112,243	45.150	112,243	63,262	7,359	2,983		(8,278)		(8,278)			06/28/2013
74269U-20-3	PROCERA NETWORKS INC	LS		950.000	6,831	7.190	6,831	14,017				(7,439)		(7,439)			06/22/2012
742718-10-9	PROCTER & GAMBLE CO			116,538.000	10,615,446	91.090	10,615,446	4,271,268		295,109		1,128,088		1,128,088			06/10/2009
743187-10-6	PROGENICS PHARMACEUTICALS INC	LS		2,427.000	18,348	7.560	18,348	29,782				5,412		5,412			06/28/2013
743312-10-0	PROGRESS SOFTWARE CORP			1,469.000	39,692	27.020	39,692	19,983				1,748		1,748			06/24/2005
743315-10-3	PROGRESSIVE CORP/THE			25,377.000	684,925	26.990	684,925	398,980		37,885		(7,106)		(7,106)			11/18/2004
74340W-10-3	PROLOGIS INC			1,152,065.000	49,573,357	43.030	49,573,357	38,554,880		1,484,583		6,828,922		6,828,922			12/19/2014
743424-10-3	PROOFPOINT INC			1,629.000	78,567	48.230	78,567	44,939				22,195		22,195			06/27/2014
74346Y-10-3	PROS HOLDINGS INC			1,099.000	30,201	27.480	30,201	14,792				(13,650)		(13,650)			06/24/2011
743606-10-5	PROSPERITY BANCSHARES INC			3,092.000	171,173	55.360	171,173	112,401	843	2,231		(21,762)		(21,762)			08/29/2014
743674-10-3	PROTECTIVE LIFE CORP			3,333.000	232,143	69.650	232,143	106,123		3,066		63,294		63,294			06/26/2009
G72800-10-8	PROTHENA CORP PLC		F	955.000	19,826	20.760	19,826	16,089				(3,806)		(3,806)		L	06/27/2014
743713-10-9	PROTO LABS INC	LS		1,003.000	67,361	67.160	67,361	61,206				(6,263)		(6,263)			06/27/2014
743815-10-2	PROVIDENCE SERVICE CORP/THE			495.000	18,038	36.440	18,038	11,725				5,306		5,306			06/24/2005
74386T-10-5	PROVIDENT FINANCIAL SERVICES I			2,748.000	49,629	18.060	49,629	51,908		1,649		(3,462)		(3,462)			06/25/2004
744320-10-2	PRUDENTIAL FINANCIAL INC			19,728.000	1,784,595	90.460	1,784,595	711,941		42,810		(34,721)		(34,721)			08/31/2009
69360J-10-7	PS BUSINESS PARKS INC			44,704.000	3,555,756	79.540	3,555,756	2,893,490		212,344		136,611		136,611			01/23/2014
69366J-20-0	PTC THERAPEUTICS INC			988.000	51,149	51.770	51,149	26,335				24,814		24,814			06/27/2014
744573-10-6	PUBLIC SERVICE ENTERPRISE GROU			21,857.000	905,098	41.410	905,098	417,002		32,348		204,800		204,800			06/26/2009
74460D-10-9	PUBLIC STORAGE CO			311,074.000	57,502,029	184.850	57,502,029	40,906,619		1,721,226		10,543,508		10,543,508			09/19/2014
745867-10-1	PULTE HOMES INC			16,729.000	359,004	21.460	359,004	186,910	1,338	3,346		18,235		18,235			06/28/2013
74587V-10-7	PUMA BIOTECHNOLOGY INC	LS		1,018.000	192,677	189.270	192,677	45,152				87,283		87,283			06/28/2013
747310-10-3	PZENA INVESTMENT MANAGEMENT IN			527.000	4,985	9.460	4,985	5,959		32		(973)		(973)			06/27/2014
74736L-10-9	Q2 HOLDINGS INC			440.000	8,290	18.840	8,290	6,211				2,079		2,079			06/27/2014
74727D-30-6	QAD INC			400.000	9,048	22.620	9,048	110	29	115		1,984		1,984			12/16/2010
74733V-10-0	QEP RESOUCES INC			8,195.000	165,703	20.220	165,703	64,864		656		(85,474)		(85,474)			07/01/2010
N72482-10-7	QIAGEN NV	LS	F	11,224.000	263,315	23.460	263,315	209,713				(3,928)		(3,928)		L	06/22/2012
74733T-10-5	QLIK TECHNOLOGIES INC			3,971.000	122,664	30.890	122,664	124,294				16,916		16,916			06/22/2012
747277-10-1	QLOGIC CORP			4,059.000	54,066	13.320	54,066	117,586				6,048		6,048			12/15/2003
74736A-10-3	QTS REALTY TRUST INC			11,513.000	389,600	33.840	389,600	369,775	203	609		17,738		17,738			12/19/2014
747301-10-9	QUAD GRAPHICS INC			891.000	20,457	22.960	20,457	16,530		1,069		(3,805)		(3,805)			06/22/2012
747316-10-7	QUAKER CHEMICAL CORP			610.000	56,144	92.040	56,144	16,283		671		9,132		9,132			06/27/2008
747525-10-3	QUALCOMM INC			72,945.000	5,422,002	74.330	5,422,002	1,518,463		117,441		5,836		5,836			06/22/2012
74756M-10-2	QUALITY DISTRIBUTION INC			1,212.000	12,896	10.640	12,896	16,261				(3,390)		(3,390)			06/27/2014
747582-10-4	QUALITY SYSTEMS INC			1,960.000	30,556	15.590	30,556	53,102	343	1,372		(10,721)		(10,721)			06/24/2011
74758T-30-3	QUALYS INC			700.000	26,425	37.750	26,425	11,280				10,248		10,248			06/28/2013
747619-10-4	QUANEX BUILDING PRODUCTS CORP			1,720.000	32,302	18.780	32,302	26,849		275		(1,961)		(1,961)			04/24/2008
74762E-10-2	QUANTA SERVICES INC			9,139.000	259,456	28.390	259,456	133,496				(28,971)		(28,971)			06/26/2009

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
747906-20-4	QUANTUM CORP			11,444.000	20,141	1.760	20,141	60,369				6,409		6,409			06/24/2011
74834L-10-0	QUEST DIAGNOSTICS INC/DE			6,264.000	420,064	67.060	420,064	174,884		8,081		84,689		84,689			07/29/2011
748356-10-2	QUESTAR CORP			7,671.000	193,923	25.280	193,923	29,275		5,753		17,567		17,567			06/24/2005
74837P-10-8	QUICKLOGIC CORP	LS		2,350.000	7,379	3.140	7,379	11,606				(4,227)		(4,227)			06/27/2014
74838J-10-1	QUIDEL CORP			1,220.000	35,282	28.920	35,282	11,582				(2,403)		(2,403)			06/30/2006
74838C-10-6	QUIKSILVER INC	LS		6,076.000	13,428	2.210	13,428	41,696				(39,859)		(39,859)			06/28/2013
748740-10-0	QUINSTREET INC			1,192.000	7,235	6.070	7,235	14,764				(3,123)		(3,123)			06/24/2011
74876Y-10-1	QUINTILES TRANSNATIONAL HOLD			2,504.000	147,410	58.870	147,410	121,199				22,655		22,655			06/27/2014
750086-10-0	RACKSPACE HOSTING INC			5,171.000	242,055	46.810	242,055	89,523				39,713		39,713			06/28/2013
750236-10-1	RADIAN GROUP INC	LS		8,440.000	141,117	16.720	141,117	181,491		82		21,481		21,481			06/27/2014
750491-10-2	RADNET INC			1,510.000	12,895	8.540	12,895	10,084				2,811		2,811			06/27/2014
749227-60-9	RAIT FINANCIAL TRUST			3,606.000	27,658	7.670	27,658	133,699		2,213		(4,103)		(4,103)			06/27/2014
751198-10-2	RALLY SOFTWARE DEVELOPMENT			1,111.000	12,632	11.370	12,632	16,455				(2,081)		(2,081)			06/27/2014
750917-10-6	RAMBUS INC			5,356.000	59,398	11.090	59,398	158,657				8,677		8,677			06/22/2012
751452-20-2	RAMCO-GERSHENSON PROPERTIES TR			170,760.000	3,200,042	18.740	3,200,042	2,448,452	34,152	119,671		497,937		497,937			08/12/2014
75281A-10-9	RANGE RESOURCES CORP			6,987.000	373,455	53.450	373,455	99,914		1,118		(215,619)		(215,619)			06/26/2009
75382F-10-6	RAPTOR PHARMACEUTICALS CORP	LS		2,377.000	25,006	10.520	25,006	13,819				(5,943)		(5,943)			06/22/2012
754212-10-8	RAVEN INDUSTRIES INC			1,726.000	43,150	25.000	43,150	17,910		846		(27,858)		(27,858)			01/03/2005
754730-10-9	RAYMOND JAMES FINANCIAL INC			5,235.000	299,913	57.290	299,913	60,798	942	3,350		26,699		26,699			06/27/2008
75508B-10-4	RAYONIER ADVANCED MATERIALS	LS		1,981.000	44,176	22.300	44,176	15,859		277		28,317		28,317			06/30/2014
754907-10-3	RAYONIER INC			351,125.000	9,810,433	27.940	9,810,433	11,153,871		581,071		(985,180)		(985,180)			12/19/2014
755111-50-7	RAYTHEON CO			13,379.000	1,447,206	108.170	1,447,206	482,124		31,641		233,731		233,731			09/16/2004
75524B-10-4	RBC BEARINGS INC			1,025.000	66,143	64.530	66,143	22,166		2,050		(6,376)		(6,376)			06/30/2006
75524W-10-8	RE/MAX HOLDINGS INC			370.000	12,673	34.250	12,673	11,366		93		807		807			12/20/2013
75525F-10-4	REACHLOCAL INC			490.000	1,686	3.440	1,686	8,188				(4,542)		(4,542)			06/24/2011
755408-10-1	READING INTERNATIONAL INC			787.000	10,436	13.260	10,436	4,248				4,541		4,541			06/22/2012
75604L-10-5	REALD INC			1,970.000	23,246	11.800	23,246	49,778				6,422		6,422			06/24/2011
75605L-70-8	REALNETWORKS INC			1,085.000	7,638	7.040	7,638	131,358				(553)		(553)			06/25/2004
75605Y-10-6	REALOGY HOLDINGS CORP			6,443.000	286,649	44.490	286,649	282,071				(19,160)		(19,160)			06/27/2014
75606N-10-9	REALPAGE INC			2,115.000	46,445	21.960	46,445	52,937				(3,003)		(3,003)			06/28/2013
756109-10-4	REALTY INCOME CORP	LS		526,839.000	25,135,497	47.710	25,135,497	20,214,737	96,631	1,069,630		4,965,241		4,965,241			12/19/2014
756207-10-6	RECEPTOS INC			678.000	83,062	122.510	83,062	22,146				58,584		58,584			06/27/2014
756577-10-2	RED HAT INC			8,286.000	572,894	69.140	572,894	122,246				108,547		108,547			06/26/2009
75689M-10-1	RED ROBIN GOURMET BURGERS INC			666.000	51,265	76.975	51,265	21,604				2,288		2,288			06/24/2005
758075-40-2	REDWOOD TRUST INC			3,754.000	73,954	19.700	73,954	101,188		4,204		1,239		1,239			06/26/2009
758766-10-9	REGAL ENTERTAINMENT GROUP	LS		3,573.000	76,319	21.360	76,319	69,046		6,717		6,824		6,824			06/27/2008
758750-10-3	REGAL-BELOIT CORP			1,981.000	148,971	75.200	148,971	50,797	436	1,664		2,932		2,932			06/28/2013
758849-10-3	REGENCY CENTERS CORP			206,939.000	13,198,569	63.780	13,198,569	9,167,664		389,045		3,599,990		3,599,990			01/23/2014
74975N-10-5	REGENERATION TECHNOLOGIES INC			3,216.000	16,723	5.200	16,723	32,027				5,339		5,339			06/27/2008
75886F-10-7	REGENERON PHARMACEUTICALS INC			3,409.000	1,398,542	410.250	1,398,542	72,281				460,249		460,249			06/28/2013
75902K-10-6	REGIONAL MANAGEMENT CORP			231.000	3,652	15.810	3,652	5,773				(4,186)		(4,186)			06/28/2013
7591EP-10-0	REGIONS FINANCIAL CORP			60,185.000	635,554	10.560	635,554	751,076	3,009	9,630		40,324		40,324			06/22/2012
758932-10-7	REGIS CORP			2,200.000	36,872	16.760	36,872	49,020				4,950		4,950			12/17/2002
75915K-10-1	REGULUS THERAPEUTICS INC	LS		424.000	6,801	16.040	6,801	4,158				3,668		3,668			06/28/2013
759351-60-4	REINSURANCE GROUP AMERICA INC			2,824.000	247,439	87.620	247,439	126,221		3,558		28,833		28,833			12/19/2008
75936P-10-5	REIS INC			393.000	10,285	26.170	10,285	7,264		130		2,727		2,727			06/28/2013
759509-10-2	RELIANCE STEEL & ALUMINUM CO			3,434.000	210,401	61.270	210,401	71,185		4,709		(49,691)		(49,691)			06/27/2014
759531-10-6	RELYPSA INC			731.000	22,515	30.800	22,515	17,831				4,684		4,684			06/27/2014
759663-10-7	REMY INTERNATIONAL INC			641.000	13,410	20.920	13,410	13,454		193		(1,581)		(1,581)			06/27/2014
G7496G-10-3	RENAISSANCERE HOLDINGS LTD		R	1,640.000	159,441	97.220	159,441	98,864		1,902		(197)		(197)		L	06/22/2007
75970E-10-7	RENASANT CORP			1,263.000	36,539	28.930	36,539	20,969		1,074		(3,195)		(3,195)			09/04/2013
75972A-30-1	RENEWABLE ENERGY GROUP INC			970.000	9,419	9.710	9,419	13,798				(1,698)		(1,698)			06/28/2013
76009N-10-0	RENT-A-CENTER INC/TX			2,196.000	79,759	36.320	79,759	52,665	527	2,020		6,544		6,544			06/28/2013
760112-10-2	RENTECH INC			11,466.000	14,447	1.260	14,447	12,265				(5,618)		(5,618)			06/25/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
760174-10-2	RENTRAK CORP			475.000	34,590	72.820	34,590	8,278				16,592		16,592			06/26/2009
759916-10-9	REPLIGEN CORP			1,493.000	29,561	19.800	29,561	5,895				9,197		9,197			06/22/2012
76028H-20-9	REPROS THERAPEUTICS INC		L	714.000	7,119	9.970	7,119	6,374				(5,948)		(5,948)			06/22/2012
760276-10-5	REPUBLIC AIRWAYS HOLDINGS INC			2,007.000	29,282	14.590	29,282	32,154				7,827		7,827			06/30/2006
760281-20-4	REPUBLIC BANCORP INC/KY			612.000	15,129	24.720	15,129	6,020	114	444		110		110			12/17/2002
760416-10-7	REPUBLIC FIRST BANCORP INC		L	1,454.000	5,453	3.750	5,453	7,224				(1,772)		(1,772)			06/27/2014
760759-10-0	REPUBLIC SERVICES INC			11,155.000	448,989	40.250	448,989	287,396	3,123	11,824		78,643		78,643			12/08/2008
761152-10-7	RESMED INC		L	6,203.000	347,740	56.060	347,740	34,411		6,575		55,703		55,703			06/30/2006
76116A-10-8	RESOLUTE ENERGY CORPORATION		L	3,121.000	4,120	1.320	4,120	34,690				(24,063)		(24,063)			06/28/2013
76117W-10-9	RESOLUTE FOREST PRODUCTS			2,728.000	48,040	17.610	48,040	31,525				4,338		4,338			06/22/2012
761195-20-5	RESOURCE AMERICA INC			606.000	5,478	9.040	5,478	5,149		127		(194)		(194)			06/28/2013
76120W-30-2	RESOURCE CAPITAL CORP			5,774.000	29,101	5.040	29,101	46,252	1,155	4,619		(5,139)		(5,139)			06/28/2013
76122Q-10-5	RESOURCES CONNECTION INC			1,664.000	27,373	16.450	27,373	26,456		499		3,528		3,528			06/25/2004
761283-10-0	RESTORATION HARDWARE HOLDING		L	1,378.000	132,302	96.010	132,302	113,195				25,313		25,313			06/27/2014
76131D-10-3	RESTRAUNT BRANDS INTERN		A	8,979.000	350,540	39.040	350,540	262,237				88,303		88,303		L	12/15/2014
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS			199,968.000	3,357,463	16.790	3,357,463	2,559,742		117,122		379,550		379,550			06/20/2014
76131V-20-2	RETAIL PROPERTIES OF AMERICA			531,369.000	8,868,549	16.690	8,868,549	7,175,426	88,008	306,290		1,923,527		1,923,527			06/27/2014
76132B-10-6	RETAILMENOT INC		L	1,375.000	20,103	14.620	20,103	39,186				(17,121)		(17,121)			06/27/2014
761299-10-6	RETROPHIN INC			740.000	9,058	12.240	9,058	15,737				(6,679)		(6,679)			03/31/2014
761330-10-9	REVANCE THERAPEUTICS INC		L	380.000	6,437	16.940	6,437	11,968				(5,531)		(5,531)			03/31/2014
761525-60-9	REVLON INC			575.000	19,642	34.160	19,642	2,903				5,290		5,290			06/26/2009
76155G-10-7	REVOLUTION LIGHTING TECHNOLOGY		L	1,359.000	1,835	1.350	1,835	5,434				(2,820)		(2,820)			06/28/2013
761565-10-0	REX ENERGY CORP		L	2,049.000	10,450	5.100	10,450	35,817				(29,936)		(29,936)			06/28/2013
761624-10-5	REX STORES CORP			303.000	18,777	61.970	18,777	3,069				5,230		5,230			06/26/2009
76169C-10-0	REXFORD INDUSTRIAL REALTY IN			91,785.000	1,441,942	15.710	1,441,942	1,307,853	11,014	27,084		148,958		148,958			08/26/2014
76169B-10-2	REXNORD CORP			3,306.000	93,262	28.210	93,262	82,042				1,294		1,294			06/27/2014
761713-10-6	REYNOLDS AMERICAN INC			13,307.000	855,241	64.270	855,241	249,998	8,916	35,130		190,024		190,024			09/02/2004
749941-10-0	RF MICRO DEVICES INC			12,804.000	212,418	16.590	212,418	155,017				146,350		146,350			06/24/2011
762760-10-6	RICE ENERGY INC			2,217.000	46,490	20.970	46,490	59,834				(13,343)		(13,343)			06/27/2014
766559-60-3	RIGEL PHARMACEUTICALS INC			3,471.000	7,879	2.270	7,879	62,648				(2,013)		(2,013)			06/24/2011
76658B-10-0	RIGHTSIDE GROUP LTD		L	289.000	1,942	6.720	1,942	6,450				(4,508)		(4,508)			08/04/2014
766582-10-0	RIGNET INC			611.000	25,069	41.030	25,069	10,334				(4,216)		(4,216)			06/22/2012
76680V-10-8	RING ENERGY INC		L	843.000	8,852	10.500	8,852	14,243				(5,391)		(5,391)			06/27/2014
76680R-20-6	RINGCENTRAL INC			1,251.000	18,665	14.920	18,665	18,822				(157)		(157)			06/27/2014
767754-10-4	RITE AID CORP			41,050.000	308,696	7.520	308,696	220,698				84,320		84,320			06/27/2014
768573-10-7	RIVERBED TECHNOLOGY INC			7,292.000	148,830	20.410	148,830	81,088				16,990		16,990			06/28/2013
749607-10-7	RLI CORP			1,944.000	96,034	49.400	96,034	59,031		7,212		1,380		1,380			01/16/2014
74965L-10-1	RLJ LODGING TRUST			225,662.000	7,566,447	33.530	7,566,447	4,573,069	67,699	210,993		1,999,900		1,999,900			06/20/2014
769730-10-5	ROADRUNNER TRASPORTATION SYS			1,220.000	28,487	23.350	28,487	28,134				(5,208)		(5,208)			06/27/2014
770323-10-3	ROBERT HALF INTERNATIONAL INC			5,817.000	339,596	58.380	339,596	121,517		4,188		95,341		95,341			06/24/2005
772739-20-7	ROCK-TENN CO			6,082.000	370,880	60.980	370,880	127,476		4,333		51,545		51,545			08/28/2014
773111-10-9	ROCKET FUEL INC		L	801.000	12,912	16.120	12,912	24,079				(11,167)		(11,167)			06/27/2014
773903-10-9	ROCKWELL AUTOMATION INC/DE			5,926.000	658,971	111.200	658,971	149,727		14,163		(41,245)		(41,245)			03/15/2005
774341-10-1	ROCKWELL COLLINS INC			5,892.000	497,756	84.480	497,756	131,434		7,070		62,220		62,220			12/15/2003
774374-10-2	ROCKWELL MEDICAL TECH INC		L	1,891.000	19,439	10.280	19,439	14,886				(303)		(303)			06/28/2013
774415-10-3	ROCKWOOD HOLDINGS INC			3,005.000	236,794	78.800	236,794	100,387		5,409		20,674		20,674			06/28/2013
775043-10-2	ROFIN-SINAR TECHNOLOGIES INC			1,445.000	41,573	28.770	41,573	21,791				2,529		2,529			06/25/2004
775133-10-1	ROGERS CORP			790.000	64,338	81.440	64,338	30,495				15,753		15,753			06/22/2012
775711-10-4	ROLLINS INC			2,795.000	92,515	33.100	92,515	41,623		1,355		8,148		8,148			06/27/2014
776696-10-6	ROPER INDUSTRIES INC			4,265.000	666,833	156.350	666,833	103,452		3,380		74,678		74,678			06/27/2014
777779-30-7	ROSETTA RESOURCES INC			2,709.000	60,438	22.310	60,438	55,303				(70,418)		(70,418)			06/27/2014
777780-10-7	ROSETTA STONE INC			560.000	5,466	9.760	5,466	14,299				(1,378)		(1,378)			06/25/2010
778296-10-3	ROSS STORES INC			9,124.000	860,028	94.260	860,028	44,716		7,299		176,367		176,367			12/17/2002
779268-10-1	ROUNDY'S INC		L	1,140.000	5,518	4.840	5,518	12,192				(5,723)		(5,723)			03/30/2012

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
779287-10-1	ROUSE PROPERTIES INC	LS		84,940.000	1,573,089	18.520	1,573,089	1,560,001		49,670		(207,413)		(207,413)			06/27/2014
779376-10-2	ROVI CORP			3,677.000	83,063	22.590	83,063	591,890				10,663		10,663			02/22/2011
G7665A-10-1	ROWAN COMANIES PLC.			5,316.000	123,969	23.320	123,969	128,188		1,595		(64,005)		(64,005)		L	05/04/2012
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		R	7,330.000	604,212	82.430	604,212	298,867	2,199	7,687		256,623		256,623		L	06/28/2013
780287-10-8	ROYAL GOLD INC			2,719.000	170,481	62.700	170,481	133,510	598	2,237		42,034		42,034			06/27/2014
749660-10-6	RPC INC			3,162.000	41,232	13.040	41,232	2,496		1,328		(15,209)		(15,209)			12/17/2002
749685-10-3	RPM INTERNATIONAL INC			5,631.000	285,548	50.710	285,548	71,544		5,518		51,805		51,805			03/05/2004
74972G-10-3	RPX CORPORATION			2,316.000	31,914	13.780	31,914	44,594				(7,703)		(7,703)			06/27/2014
257867-10-1	RR DONNELLEY & SONS CO			8,857.000	148,842	16.805	148,842	277,124		9,068		(41,252)		(41,252)		L	02/03/2014
749780-10-5	RSP PERMIAN INC			972.000	24,436	25.140	24,436	29,003				(4,567)		(4,567)			06/27/2014
74973W-10-7	RTI INTERNATIONAL METALS INC			1,496.000	37,789	25.260	37,789	20,393				(13,389)		(13,389)			12/17/2002
78112T-10-7	RUBICON TECHNOLOGY INC	LS		782.000	3,574	4.570	3,574	16,628				(4,207)		(4,207)			06/27/2008
781182-10-0	RUBY TUESDAY INC			3,070.000	20,999	6.840	20,999	18,441				(276)		(276)			06/27/2008
781220-10-8	RUCKUS WIRELESS INC			2,837.000	34,101	12.020	34,101	35,639				(4,321)		(4,321)			06/27/2014
781270-10-3	RUDOLPH TECHNOLOGIES INC			1,464.000	14,977	10.230	14,977	44,585				(2,211)		(2,211)			06/25/2004
781846-20-9	RUSH ENTERPRISES INC			1,703.000	54,581	32.050	54,581	15,531				4,087		4,087			06/24/2005
783332-10-9	RUTH'S HOSPITALITY GROUP INC			1,588.000	23,820	15.000	23,820	18,901		318		1,255		1,255			06/25/2010
783549-10-8	RYDER SYSTEM INC			2,384.000	221,354	92.850	221,354	65,678		3,385		45,463		45,463			06/25/2004
783764-10-3	RYLAND GROUP INC			2,065.000	79,626	38.560	79,626	13,456		248		(10,015)		(10,015)			12/17/2002
78377T-10-7	RYMAN HOSPITALITY PROPERTIES	LS		110,285.000	5,816,431	52.740	5,816,431	5,065,261	60,657	234,490		1,198,948		1,198,948			06/27/2014
783859-10-1	S&T BANCORP INC			1,211.000	36,100	29.810	36,100	26,270		823		5,450		5,450			12/17/2002
78573L-10-6	SABRA HEALTH CARE REIT INC			120,915.000	3,672,189	30.370	3,672,189	2,441,401		152,806		434,334		434,334			11/04/2014
78573M-10-4	SABRE CORP			1,990.000	40,337	20.270	40,337	39,749		358		589		589			06/27/2014
786449-20-7	SAFEGUARD SCIENTIFICS INC			1,299.000	25,746	19.820	25,746	14,042				(351)		(351)			08/31/2009
78648T-10-0	SAFETY INSURANCE GROUP INC			678.000	43,399	64.010	43,399	14,996		1,763		5,227		5,227			06/24/2005
786514-20-8	SAFEWAY INC			10,175.000	357,346	35.120	357,346	300,653	2,340	48,519		25,946		25,946			12/15/2003
786598-30-0	SAGA COMMUNICATIONS INC			216.000	9,392	43.480	9,392	6,073		389		(1,473)		(1,473)			06/22/2012
786692-10-3	SAGENT PHARMACEUTICALS INC			978.000	24,558	25.110	24,558	23,609				(288)		(288)			06/27/2014
78709Y-10-5	SAIA INC			1,350.000	74,736	55.360	74,736	4,793				31,469		31,469			12/17/2002
79466L-30-2	SALESFORCE.COM INC			26,750.000	1,586,543	59.310	1,586,543	439,989				108,421		108,421			06/27/2014
795435-10-6	SALIX PHARMACEUTICALS LTD			2,764.000	317,694	114.940	317,694	49,019				69,100		69,100			06/25/2010
79546E-10-4	SALLY BEAUTY HOLDINGS INC			6,973.000	214,350	30.740	214,350	85,729				3,556		3,556			06/28/2013
79970Y-10-5	SANCHEZ ENERGY CORP	LS		2,020.000	18,766	9.290	18,766	54,800				(39,942)		(39,942)			06/27/2014
800013-10-4	SANDERSON FARMS INC	LS		1,050.000	88,226	84.025	88,226	44,752		1,386		12,280		12,280			06/24/2005
80004C-10-1	SANDISK CORP			9,876.000	967,650	97.980	967,650	316,048		10,370		270,997		270,997			03/30/2007
80007P-30-7	SANDRIDGE ENERGY INC	LS		17,351.000	31,579	1.820	31,579	101,800				(73,742)		(73,742)			06/28/2013
800363-10-3	SANDY SPRING BANCORP INC			1,250.000	32,600	26.080	32,600	24,131		950		(2,638)		(2,638)			06/25/2010
800677-10-6	SANGAMO BIOSCIENCES INC	LS		3,004.000	45,691	15.210	45,691	33,538				3,080		3,080			06/27/2014
801056-10-2	SANMINA-SCI CORP			3,808.000	89,602	23.530	89,602	58,511				26,009		26,009			06/25/2010
80283M-10-1	SANTANDER CONSUMER USA HOLDING			3,870.000	75,891	19.610	75,891	89,499		458		(13,608)		(13,608)			06/27/2014
N7716A-15-1	SAPIENS INTERNATIONAL CORP		F	594.000	4,378	7.370	4,378	3,408				(202)		(202)		L	06/28/2013
803062-10-8	SAPIENT CORP			5,190.000	129,127	24.880	129,127	149,457				39,029		39,029			12/17/2002
803607-10-0	SAREPTA THERAPEUTICS INC	LS		1,786.000	25,843	14.470	25,843	63,829				(15,639)		(15,639)			06/27/2014
804395-10-1	SAUL CENTERS INC			29,306.000	1,676,010	57.190	1,676,010	1,181,230		45,717		277,235		277,235			03/08/2013
78388J-10-6	SBA COMMUNICATIONS CORP			5,617.000	622,139	110.760	622,139	89,672				117,508		117,508			06/22/2012
80589M-10-2	SCANA CORP			6,017.000	363,427	60.400	363,427	187,495	3,159	12,530		81,049		81,049			06/28/2013
806037-10-7	SCANSOURCE INC			1,187.000	47,670	40.160	47,670	24,750				(2,694)		(2,694)			06/28/2013
806857-10-8	SCHLUMBERGER LTD		F	56,196.000	4,799,700	85.410	4,799,700	4,463,931	22,478	84,996		(264,121)		(264,121)		L	08/30/2010
806882-10-6	SCHNITZER STEEL INDUSTRIES INC			1,183.000	26,688	22.560	26,688	20,126		887		(11,960)		(11,960)			06/25/2004
807066-10-5	SCHOLASTIC CORP			1,212.000	44,141	36.420	44,141	41,080		727		2,921		2,921			12/17/2002
808194-10-4	SCHULMAN A INC			1,426.000	57,796	40.530	57,796	33,673		1,148		7,515		7,515			06/24/2011
808541-10-6	SCHWEITZER-MAUDUIT INTERNATION			1,432.000	60,574	42.300	60,574	22,448		2,091		(13,131)		(13,131)			06/22/2012
80862K-10-4	SCICLONE PHARMACEUTICALS INC			2,738.000	23,985	8.760	23,985	10,341				10,185		10,185			06/22/2012
808625-10-7	SCIENCE APPLICATIONS INTE			1,520.000	75,286	49.530	75,286	62,803		1,702		25,019		25,019			09/30/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
80874P-10-9	SCIENTIFIC GAMES CORP	LS		1,968.000	25,053	12.730	25,053	36,455				(8,266)		(8,266)			03/22/2005
80908T-10-1	SCIQUEST INC			1,059.000	15,303	14.450	15,303	19,695				(14,858)		(14,858)			06/28/2013
Y7546A-10-6	SCORPIO BULKERS INC	LS	F	5,390.000	10,618	1.970	10,618	54,471				(43,853)		(43,853)		L	03/31/2014
Y7542C-10-6	SCORPIO TANKERS INC		F	7,391.000	64,228	8.690	64,228	68,652		2,872		(22,912)		(22,912)		L	06/28/2013
810186-10-6	SCOTTS MIRACLE-GRO CO/THE			2,024.000	126,136	62.320	126,136	49,914		7,641		202		202			06/25/2010
811065-10-1	SCRIPPS NETWORKS INTERACTIVE			4,411.000	332,016	75.270	332,016	188,110		3,529		(49,139)		(49,139)			06/28/2013
811543-10-7	SEABOARD CORP			13.000	54,573	4,197.923	54,573	28,655				18,239		18,239			06/28/2013
811699-10-7	SEACHANGE INTERNATIONAL INC			1,446.000	9,225	6.380	9,225	11,088				(8,358)		(8,358)			06/22/2007
811707-80-1	SEACOAST BANKING CORP OF FLORI			735.000	10,106	13.750	10,106	5,474				1,139		1,139			06/24/2011
811904-10-1	SEACOR HOLDINGS INC			891.000	65,765	73.810	65,765	42,320				(15,494)		(15,494)			06/27/2008
G7945E-10-5	SEADRILL LTD	LS	F	15,398.000	183,852	11.940	183,852	627,077		45,886		(448,698)		(448,698)		L	06/28/2013
81211K-10-0	SEALED AIR CORP			9,523.000	404,061	42.430	404,061	239,751		4,703		79,189		79,189			06/27/2014
812350-10-6	SEARS HOLDINGS CORP	LS		1,052.000	34,695	32.980	34,695	113,146				(4,189)		(4,189)			04/06/2005
812362-10-1	SEARS HOMETOWN AND OUTLET ST			527.000	6,930	13.150	6,930	12,176				(4,245)		(4,245)			06/27/2014
812578-10-2	SEATTLE GENETICS INC	LS		4,705.000	151,172	32.130	151,172	50,937				(36,511)		(36,511)			06/24/2011
81282V-10-0	SEAWORLD ENTERTAINMENT INC			2,991.000	53,539	17.900	53,539	93,054		1,430		(31,208)		(31,208)			06/27/2014
784117-10-3	SEI INVESTMENTS CO			5,842.000	233,914	40.040	233,914	63,394	1,402	2,570		31,021		31,021			06/25/2010
81616X-10-3	SELECT COMFORT CORP			2,535.000	68,521	27.030	68,521	34,589				15,058		15,058			06/28/2013
81618T-10-0	SELECT INCOME REIT			85,111.000	2,077,560	24.410	2,077,560	2,316,395		141,186		(248,444)		(248,444)			06/27/2014
81619Q-10-5	SELECT MEDICAL HOLDINGS			2,500.000	36,000	14.400	36,000	26,937		1,000		6,975		6,975			12/30/2009
816300-10-7	SELECTIVE INSURANCE GROUP			2,700.000	73,359	27.170	73,359	25,577		1,431		297		297			12/17/2002
81663A-10-5	SEMGROUP CORP			2,014.000	137,737	68.390	137,737	56,348		2,074		6,364		6,364			10/31/2011
816851-10-9	SEMPRA ENERGY			10,595.000	1,179,859	111.360	1,179,859	314,227	7,119	27,653		228,852		228,852			06/28/2013
816850-10-1	SEMTECH CORP			3,192.000	88,003	27.570	88,003	78,638				7,310		7,310			07/31/2009
817070-50-1	SENECA FOODS CORP			365.000	9,866	27.030	9,866	11,668				(1,774)		(1,774)			06/26/2009
81721M-10-9	SENIOR HOUSING PROPERTIES TRUS			508,654.000	11,246,340	22.110	11,246,340	11,676,408		691,873		(136,208)		(136,208)			12/19/2014
817240-10-7	SENOMYX INC	LS		1,854.000	11,143	6.010	11,143	15,754				(4,612)		(4,612)			06/27/2014
81725T-10-0	SENSIENT TECHNOLOGIES CORP			2,186.000	131,903	60.340	131,903	51,910		2,082		24,994		24,994			06/27/2014
817337-40-5	SEQUENOM INC	LS		4,993.000	18,474	3.700	18,474	56,731				6,790		6,790			06/24/2011
817565-10-4	SERVICE CORP INTERNATIONAL/US			9,418.000	213,789	22.700	213,789	62,781		3,202		43,040		43,040			12/15/2003
81761R-10-9	SERVICEMASTER GLOVAL HOLDING			1,417.000	37,933	26.770	37,933	34,286				3,647		3,647			09/30/2014
81762P-10-2	SERVICENOW INC			6,361.000	431,594	67.850	431,594	314,249				60,412		60,412			06/27/2014
81763U-10-0	SERVICESOURCE INTERNATIONAL			2,827.000	13,230	4.680	13,230	38,778				(10,460)		(10,460)			06/28/2013
818097-10-7	SEVENTY SEVEN ENERGY INC W/I			1,828.000	9,889	5.410	9,889	44,313				(34,423)		(34,423)			07/01/2014
784178-30-3	SFX ENTERTAINMENT INC	LS		1,965.000	8,901	4.530	8,901	18,982				(11,509)		(11,509)			06/27/2014
82312B-10-6	SHENANDOAH TELECOMMUNICATIONS			1,093.000	34,156	31.250	34,156	11,628		514		6,099		6,099			06/28/2013
824348-10-6	SHERWIN-WILLIAMS CO/THE			3,703.000	974,037	263.040	974,037	94,793		8,147		294,537		294,537			12/17/2002
824543-10-2	SHILOH INDUSTRIES INC			357.000	5,616	15.730	5,616	6,645				(1,030)		(1,030)			06/27/2014
G81075-10-6	SHIP FINANCE INTERNATIONAL LTD	LS	R	2,365.000	33,394	14.120	33,394	70,100		3,855		(5,345)		(5,345)		L	06/27/2008
824889-10-9	SHOE CARNIVAL INC			775.000	19,910	25.690	19,910	11,016		186		(2,573)		(2,573)			12/17/2002
825211-10-5	SHORETEL INC			2,605.000	19,147	7.350	19,147	11,862				(5,028)		(5,028)			06/27/2008
82568P-30-4	SHUTTERFLY INC			1,725.000	71,924	41.695	71,924	41,047				(15,930)		(15,930)			06/22/2012
825690-10-0	SHUTTERSTOCK INC	LS		666.000	46,021	69.100	46,021	46,091				(9,575)		(9,575)			06/27/2014
82620P-10-2	SIERRA BANCORP			370.000	6,497	17.560	6,497	8,638		126		544		544			06/24/2005
826552-10-1	SIGMA-ALDRICH CORP			5,067.000	695,547	137.270	695,547	80,863		4,662		219,198		219,198			10/04/2005
82669G-10-4	SIGNATURE BANK/NEW YORK NY			2,150.000	270,814	125.960	270,814	73,566				39,861		39,861			06/22/2012
G81276-10-0	SIGNET JEWELERS LTD		F	3,567.000	469,310	131.570	469,310	78,650		2,461		188,587		188,587		L	06/26/2009
827048-10-9	SILGAN HOLDINGS INC			1,935.000	103,716	53.600	103,716	17,489		1,103		10,307		10,307			06/27/2014
82706L-10-8	SILICON GRAPHICS INTERNATIONAL			1,782.000	20,279	11.380	20,279	59,966				(3,617)		(3,617)			06/30/2006
82705T-10-2	SILICON IMAGE INC			4,055.000	22,384	5.520	22,384	35,334				(2,555)		(2,555)			06/22/2012
826919-10-2	SILICON LABORATORIES INC			1,948.000	92,764	47.620	92,764	77,310				8,396		8,396			06/28/2013
827350-10-2	SILVER BAY REALTY TRUST			83,776.000	1,401,164	16.725	1,401,164	1,634,752	5,027	8,929		49,488		49,488			06/27/2014
828170-10-3	SILVER SPRING NETWORKS INC	LS		1,525.000	12,856	8.430	12,856	22,938				(9,076)		(9,076)			06/27/2014
828730-20-0	SIMMONS FIRST NATIONAL CORP			905.000	36,788	40.650	36,788	15,109	199	787		3,168		3,168			12/17/2002

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
828806-10-9	SIMON PROPERTY GROUP INC			688,068.000	125,304,063	182.110	125,304,063	85,944,775		3,519,664		26,580,941		26,580,941			07/07/2014
829073-10-5	SIMPSON MANUFACTURING CO INC			1,742.000	60,273	34.600	60,273	29,115		923		(3,710)		(3,710)			06/25/2004
829226-10-9	SINCLAIR BROADCAST GROUP INC	L.S.		2,960.000	80,986	27.360	80,986	46,830		1,865		(24,775)		(24,775)			06/28/2013
82968B-10-3	SIRIUS XM RADIO INC			113,302.000	396,557	3.500	396,557	123,465				1,133		1,133			06/25/2010
82966C-10-3	SIRONA DENTAL SYSTEMS INC			2,543.000	222,182	87.370	222,182	118,036				40,919		40,919			06/27/2014
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP			3,014.000	130,054	43.150	130,054	55,404		5,817		19,079		19,079			06/24/2011
83013P-10-5	SIZMEK INCE			1,322.000	8,276	6.260	8,276	15,957				(7,681)		(7,681)			02/10/2014
784305-10-4	SJW CORP			678.000	21,777	32.120	21,777	15,786		509		1,580		1,580			06/24/2005
830566-10-5	SKECHERS U.S.A. INC			1,734.000	95,804	55.250	95,804	31,597				38,356		38,356			06/24/2011
83066R-10-7	SKILLED HEALTHCARE GROUP INC			973.000	8,339	8.570	8,339	15,593				3,658		3,658			06/22/2007
83083J-10-4	SKULLCANDY INC			796.000	7,315	9.190	7,315	10,503				1,576		1,576			06/22/2012
830879-10-2	SKYWEST INC			2,348.000	31,181	13.280	31,181	39,045	94	376		(3,639)		(3,639)			06/28/2013
83088M-10-2	SKYWORKS SOLUTIONS INC			8,363.000	608,074	72.710	608,074	293,665		2,927		369,226		369,226			06/28/2013
78440X-10-1	SL GREEN REALTY CORP			193,692.000	23,053,222	119.020	23,053,222	15,075,284	116,215	383,290		5,144,828		5,144,828			06/27/2014
78442P-10-6	SLM CORP			19,100.000	194,629	10.190	194,629	124,349		2,865		15,292		15,292			06/26/2009
78454L-10-0	SM ENERGY CO			2,953.000	113,927	38.580	113,927	18,077		295		(131,497)		(131,497)			12/17/2002
831756-10-1	SMITH & WESSON HOLDING CORP	L.S.		2,449.000	23,192	9.470	23,192	17,187				(9,845)		(9,845)			06/26/2009
833034-10-1	SNAP-ON INC			2,504.000	342,397	136.740	342,397	81,367		4,632		68,159		68,159			12/17/2002
833551-10-4	SNYDERS-LANCE INC			2,170.000	66,294	30.550	66,294	38,925		1,389		3,971		3,971			06/24/2011
83416T-10-0	SOLARCITY CORP	L.S.		1,876.000	100,328	53.480	100,328	100,217				(18,724)		(18,724)			06/27/2014
83416B-10-9	SOLARWINDS INC			2,993.000	149,141	49.830	149,141	63,213				35,916		35,916			06/22/2012
83421A-10-4	SOLERA HOLDINGS INC			2,797.000	143,150	51.180	143,150	77,379		2,042		(54,765)		(54,765)			06/22/2012
83545G-10-2	SONIC AUTOMOTIVE INC			1,782.000	48,185	27.040	48,185	22,492	45	178		4,562		4,562			06/24/2011
835451-10-5	SONIC CORP			2,451.000	66,741	27.230	66,741	16,586		221		17,255		17,255			11/26/2003
835495-10-2	SONOCO PRODUCTS CO			4,578.000	200,059	43.700	200,059	120,579		5,814		9,064		9,064			06/24/2005
835916-10-7	SONUS NETWORKS INC			11,025.000	43,769	3.970	43,769	52,431				9,041		9,041			06/24/2005
835898-10-7	SOTHEBY'S			2,534.000	109,418	43.180	109,418	60,157		12,011		(25,391)		(25,391)			06/30/2006
838518-10-8	SOUTH JERSEY INDUSTRIES INC			1,243.000	73,250	58.930	73,250	39,334		2,387		3,692		3,692			06/24/2011
840441-10-9	SOUTH STATE CORP			1,104.000	74,056	67.080	74,056	35,260		905		629		629			07/29/2013
842587-10-7	SOUTHERN CO			38,568.000	1,894,074	49.110	1,894,074	758,679		80,318		308,544		308,544			06/22/2012
84265V-10-5	SOUTHERN COPPER CORP	L.S.		6,212.000	175,178	28.200	175,178	193,777		2,858		(3,168)		(3,168)			06/22/2007
84470P-10-9	SOUTHSIDE BANCSHARES INC	L.S.		446.000	12,894	28.910	12,894	10,513		127		235		235			12/18/2014
844741-10-8	SOUTHWEST AIRLINES CO			30,442.000	1,288,305	42.320	1,288,305	364,905	1,827	6,088		714,778		714,778			05/03/2011
844767-10-3	SOUTHWEST BANCORP INC/STILLWAT			740.000	12,846	17.360	12,846	10,246		118		1,066		1,066			12/17/2002
844895-10-2	SOUTHWEST GAS CORP			2,114.000	130,666	61.810	130,666	45,406		3,012		12,473		12,473			06/30/2006
845467-10-9	SOUTHWESTERN ENERGY CO			15,477.000	422,367	27.290	422,367	88,001				(186,343)		(186,343)			02/01/2006
84610H-10-8	SOVRAN SELF STORAGE INC			54,974.000	4,794,832	87.220	4,794,832	2,717,217		147,768		1,215,891		1,215,891			01/23/2014
78469C-10-3	SP PLUS CORP			672.000	16,955	25.230	16,955	9,097				(544)		(544)			06/30/2006
84649R-20-0	SPANSION INC			2,245.000	76,824	34.220	76,824	41,149				45,641		45,641			06/24/2011
846819-10-0	SPARTAN MOTORS INC			1,983.000	10,431	5.260	10,431	38,777		198		(2,856)		(2,856)			06/22/2007
847215-10-0	SPARTANNASH CO			1,809.000	47,287	26.140	47,287	30,074		868		3,365		3,365			11/20/2013
847235-10-8	SPARTON CORP			460.000	13,036	28.340	13,036	7,927				179		179			06/28/2013
847560-10-9	SPECTRA ENERGY CORP			28,586.000	1,037,672	36.300	1,037,672	634,368		39,306		19,438		19,438			06/24/2005
84760C-10-7	SPECTRANETICS CORP			1,958.000	67,708	34.580	67,708	20,977				18,758		18,758			06/30/2006
84763R-10-1	SPECTRUM BRANDS HOLDINGS INC			990.000	94,723	95.680	94,723	27,246		1,188		24,879		24,879			06/22/2012
84763A-10-8	SPECTRUM PHARMACEUTICALS INC	L.S.		2,652.000	18,378	6.930	18,378	15,825				(5,092)		(5,092)			06/25/2010
84764T-10-6	SPEED COMMERCE INC			1,764.000	5,451	3.090	5,451	4,867				(2,787)		(2,787)			06/28/2013
847788-10-6	SPEEDWAY MOTORSPORTS INC			581.000	12,706	21.870	12,706	15,039		349		1,174		1,174			12/17/2002
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS IN			5,136.000	221,053	43.040	221,053	142,112				46,019		46,019			06/27/2008
848577-10-2	SPIRIT AIRLINES INC			3,208.000	242,461	75.580	242,461	102,023				88,861		88,861			06/27/2014
84860W-10-2	SPIRIT REALTY CAPITAL INC			1,098,288.000	13,058,644	11.890	13,058,644	11,092,345	186,709	559,944		1,679,926		1,679,926			12/19/2014
848637-10-4	SPLUNK INC			5,214.000	307,365	58.950	307,365	238,763				(43,289)		(43,289)			06/27/2014
84863T-10-6	SPOK HOLDINGS INC COMMON STOCK			1,177.000	20,433	17.360	20,433	26,676		589		3,625		3,625			06/25/2004
78462F-10-3	SPONSORED S&P 500 ETF	L.S.		9,200.000	1,890,600	205.500	1,890,600	1,920,261				(29,661)		(29,661)			12/29/2014

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
85172J-10-1	SPRINGLEAF HOLDINGS INC	LS		1,210.000	43,766	36.170	43,766	28,529				13,177		13,177			12/20/2013
85207U-10-5	SPRINT CORP W/I	LS		32,103.000	133,227	4.150	133,227	1,077,434				(211,880)		(211,880)			09/30/2013
85208M-10-2	SPROUTS FARMERS MARKET			4,324.000	146,930	33.980	146,930	149,667				1,784		1,784			06/27/2014
78463M-10-7	SPS COMMERCE INC			690.000	39,075	56.630	39,075	19,926				(5,982)		(5,982)			06/28/2013
784635-10-4	SPX CORP			1,707.000	146,665	85.920	146,665	88,368	726	2,347		(23,369)		(23,369)			11/13/2003
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS			2,996.000	175,236	58.490	175,236	82,236		375		42,802		42,802			06/27/2014
790148-10-0	ST JOE CO/THE	LS		2,792.000	51,345	18.390	51,345	152,043				(2,234)		(2,234)			06/28/2013
790849-10-3	ST JUDE MEDICAL INC			12,346.000	802,860	65.030	802,860	149,872	3,333	13,087		38,026		38,026			11/23/2010
852312-30-5	STAAR SURGICAL COMPANY			1,741.000	15,861	9.110	15,861	10,390				(12,326)		(12,326)			06/25/2010
85254J-10-2	STAG INDUSTRIAL INC			202,994.000	4,973,353	24.500	4,973,353	4,180,319	22,329	146,588		405,239		405,239			12/22/2014
85254C-30-5	STAGE STORES INC			1,474.000	30,512	20.700	30,512	22,751		781		(2,240)		(2,240)			12/17/2002
852857-20-0	STAMPS.COM INC			595.000	28,554	47.990	28,554	7,542				3,505		3,505			06/28/2013
852891-10-0	STANCORP FINANCIAL GROUP INC			1,924.000	134,411	69.860	134,411	35,363		2,501		6,946		6,946			12/15/2003
853666-10-5	STANDARD MOTOR PRODUCTS INC			909.000	34,651	38.120	34,651	7,403		473		1,200		1,200			06/25/2010
85375C-10-1	STANDARD PACIFIC CORP			6,786.000	49,470	7.290	49,470	51,342				(11,943)		(11,943)			06/28/2013
854231-10-7	STANDEX INTERNATIONAL CORP			616.000	47,592	77.260	47,592	18,231		259		8,858		8,858			06/22/2012
854502-10-1	STANLEY BLACK AND DECKER			6,886.000	661,607	96.080	661,607	26,527		14,047		105,976		105,976			06/24/2011
855030-10-2	STAPLES INC			27,610.000	500,293	18.120	500,293	392,017	3,313	13,253		61,570		61,570			06/26/2009
855244-10-9	STARBUCKS CORP			32,396.000	2,658,092	82.050	2,658,092	299,010		35,636		118,569		118,569			06/22/2012
85590A-40-1	STARWOOD HOTELS & RESORTS WORL			7,783.000	630,968	81.070	630,968	212,157		31,132		12,608		12,608			06/24/2005
85571B-10-5	STARWOOD PROPERTY TRUST			10,289.000	239,116	23.240	239,116	241,174	4,939	62,035		(36,140)		(36,140)			04/30/2014
85571W-10-9	STARWOOD WAYPOINT RESIDE W/I			91,052.000	2,401,041	26.370	2,401,041	2,618,848	12,747	12,747		(217,807)		(217,807)			06/27/2014
85571Q-10-2	STARZ - LIBERTY CAPITAL			3,824.000	113,573	29.700	113,573	70,915				1,759		1,759			01/14/2013
855707-10-5	STATE AUTO FINANCIAL CORP			913.000	20,287	22.220	20,287	9,959		365		895		895			12/17/2002
856190-10-3	STATE BANK FINANCIAL CORP			1,614.000	32,248	19.980	32,248	26,414		242		2,889		2,889			06/24/2011
857477-10-3	STATE STREET CORP			18,409.000	1,445,107	78.500	1,445,107	747,768	5,523	20,618		94,070		94,070			06/26/2009
858119-10-0	STEEL DYNAMICS INC			9,681.000	191,103	19.740	191,103	81,269	1,113	4,294		2,513		2,513			06/27/2014
858155-20-3	STEELCASE INC			3,734.000	67,025	17.950	67,025	54,609	392	1,550		7,804		7,804			06/30/2006
858375-10-8	STEIN MART INC			1,440.000	21,053	14.620	21,053	14,072	108	360		1,685		1,685			12/18/2009
P8744Y-10-2	STEINER LEISURE LTD		R	636.000	29,390	46.210	29,390	30,087				(1,895)		(1,895)		L	06/22/2007
85858C-10-7	STEMLINE THERAPEUTICS INC	LS		414.000	7,063	17.060	7,063	9,866				(1,052)		(1,052)			06/28/2013
858586-10-0	STEPAN CO			834.000	33,427	40.080	33,427	10,915		575		(21,309)		(21,309)			12/17/2002
858912-10-8	STERICYCLE INC			3,525.000	462,057	131.080	462,057	74,357				52,558		52,558			06/28/2013
859152-10-0	STERIS CORP			2,595.000	168,286	64.850	168,286	64,887		2,284		43,596		43,596			12/17/2002
85917A-10-0	STERLING BANCORP DEL			4,266.000	61,345	14.380	61,345	42,863		1,194		4,309		4,309			11/01/2013
859241-10-1	STERLING CONSTRUCTION CO INC			701.000	4,479	6.390	4,479	13,658				(3,743)		(3,743)			06/27/2008
556269-10-8	STEVEN MADDEN LTD			2,682.000	85,368	31.830	85,368	33,662				(12,766)		(12,766)			06/25/2010
860372-10-1	STEWART INFORMATION SERVICES C			1,090.000	40,374	37.040	40,374	28,589		109		5,199		5,199			12/17/2002
860630-10-2	STIFEL FINANCIAL CORP			2,900.000	147,958	51.020	147,958	88,742				8,990		8,990			02/15/2013
86074Q-10-2	STILLWATER MINING CO			5,293.000	78,019	14.740	78,019	66,017				12,703		12,703			06/22/2012
86101X-10-4	STOCK BUILDING SUPPLY HOLDIN			626.000	9,590	15.320	9,590	12,391				(2,801)		(2,801)			06/27/2014
861025-10-4	STOCK YARDS BANCORP INC			615.000	20,504	33.340	20,504	9,958		541		873		873			12/17/2002
861642-10-6	STONE ENERGY CORP			2,483.000	41,913	16.880	41,913	82,709				(45,639)		(45,639)			06/27/2014
861811-10-7	STONEGATE BANK			443.000	13,122	29.620	13,122	11,293		35		1,828		1,828			06/27/2014
86181Q-30-0	STONEGATE MORTGAGE CORP	LS		601.000	7,188	11.960	7,188	8,460				(1,272)		(1,272)			06/27/2014
86183P-10-2	STONERIDGE INC			1,336.000	17,181	12.860	17,181	16,571				147		147			06/24/2011
M85548-10-1	STRATASYS LTD	LS		2,178.000	181,014	83.110	181,014	136,213				(95,983)		(95,983)		L	06/27/2014
86272T-10-6	STRATEGIC HOTELS & RESORTS INC			652,206.000	8,628,685	13.230	8,628,685	5,725,150				1,811,517		1,811,517			12/19/2014
863111-10-0	STRATTEC SECURITY CORP			157.000	12,965	82.580	12,965	10,368		38		2,597		2,597			06/27/2014
863236-10-5	STRAYER EDUCATION INC			491.000	36,471	74.280	36,471	67,808				19,547		19,547			06/25/2010
863667-10-1	STRYKER CORP			14,382.000	1,356,654	94.330	1,356,654	327,556	4,962	17,546		275,991		275,991			06/26/2009
864159-10-8	STURM RUGER & CO INC	LS		887.000	30,717	34.630	30,717	10,856		1,437		(34,114)		(34,114)			06/26/2009
864909-10-6	SUCAMPO PHARMACEUTICALS	LS		620.000	8,854	14.280	8,854	4,030				3,026		3,026			06/26/2009
864739-10-7	SUFFOLK BANCORP			513.000	11,650	22.710	11,650	13,575		62		980		980			06/24/2005

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
866082-10-0	SUMMIT HOTEL PROPERTIES INC			190,391.000	2,368,464	12.440	2,368,464	1,806,460		87,398		653,652		653,652			06/27/2014
86663B-20-1	SUN BANCORP INC/NJ			385.000	7,469	19.400	7,469	6,255				693		693			06/24/2011
866674-10-4	SUN COMMUNITIES INC			102,204.000	6,179,254	60.460	6,179,254	4,504,489	66,433	224,056		1,680,295		1,680,295			09/24/2014
866942-10-5	SUN HYDRAULICS CORP			1,027.000	40,443	39.380	40,443	21,116	92	1,489		(1,489)		(1,489)			06/22/2007
86722A-10-3	SUNCOKE ENERGY INC			2,967.000	57,382	19.340	57,382	17,663		174		(10,296)		(10,296)			06/28/2013
86732Y-10-9	SUNEDISON INC	LS		11,803.000	230,277	19.510	230,277	358,204				62,470		62,470			06/27/2014
867328-60-1	SUNESIS PHARMACEUTICALS INC	LS		1,424.000	3,631	2.550	3,631	7,416				(3,119)		(3,119)			06/28/2013
867652-40-6	SUNPOWER CORP	LS		1,881.000	48,586	25.830	48,586	44,798				(7,486)		(7,486)			06/28/2013
867892-10-1	SUNSTONE HOTEL INVESTORS INC			519,572.000	8,578,134	16.510	8,578,134	6,125,659	187,046	84,188		1,336,547		1,336,547			12/19/2014
867914-10-3	SUNTRUST BANKS INC			22,982.000	962,946	41.900	962,946	1,066,430		16,087		116,978		116,978			07/31/2009
86800U-10-4	SUPER MICRO COMPUTER INC			1,355.000	47,262	34.880	47,262	9,883				24,011		24,011			06/27/2008
868157-10-8	SUPERIOR ENERGY SERVICES INC			6,925.000	139,539	20.150	139,539	107,253		2,216		(44,736)		(44,736)			02/08/2012
868168-10-5	SUPERIOR INDUSTRIES INTERNATIO			1,205.000	23,847	19.790	23,847	37,322	217	868		(1,012)		(1,012)			09/25/2003
868459-10-8	SUPERNUS PHAARMACEUTICALS INC	LS		1,275.000	10,583	8.300	10,583	11,037				(1,157)		(1,157)			06/27/2014
868536-10-3	SUPERVALU INC			9,250.000	89,725	9.700	89,725	251,601				22,293		22,293			06/28/2013
86881L-10-6	SURGICAL CARE AFFILIATES INC	LS		440.000	14,806	33.650	14,806	14,876				(524)		(524)			12/20/2013
868873-10-0	SURMODICS INC			900.000	19,890	22.100	19,890	27,908				(2,061)		(2,061)			12/17/2002
869099-10-1	SUSQUEHANNA BANCSHARES INC			8,531.000	114,571	13.430	114,571	101,465		2,901		5,033		5,033			02/28/2012
784860-10-1	SVB FINANCIAL GROUP			2,227.000	258,488	116.070	258,488	102,076				22,807		22,807			06/27/2014
870738-10-1	SWIFT ENERGY CO	LS		2,133.000	8,639	4.050	8,639	63,204				(20,157)		(20,157)			06/24/2011
87074U-10-1	SWIFT TRANSPORTATION CO			3,842.000	109,996	28.630	109,996	54,484				24,666		24,666			06/28/2013
78503N-10-7	SWS GROUP INC			1,726.000	11,927	6.910	11,927	32,172				1,433		1,433			12/17/2002
871237-10-3	SYKES ENTERPRISES INC			1,911.000	44,851	23.470	44,851	47,060				3,172		3,172			06/25/2010
871503-10-8	SYMANTEC CORP			29,719.000	762,441	25.655	762,441	1,090,491		17,831		61,667		61,667			03/01/2005
87151Q-10-6	SYMETRA FINANCIAL CORP			3,316.000	76,434	23.050	76,434	43,238		5,637		13,562		13,562			06/22/2012
87159G-10-0	SYMMETRY SURGICAL INC			493.000	3,840	7.790	3,840	3,165				675		675			12/05/2014
87159A-10-3	SYNAGEVA BIOPHARMA CORP	LS		949.000	88,058	92.790	88,058	48,972				19,886		19,886			06/27/2014
87157D-10-9	SYNAPTICS INC			1,586.000	109,180	68.840	109,180	42,996				20,777		20,777			06/27/2014
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC			1,551.000	64,925	41.860	64,925	43,828				16,145		16,145			06/27/2014
87165B-10-3	SYNCHRONY FINANCIAL			5,586.000	166,184	29.750	166,184	137,115				29,068		29,068			09/30/2014
871639-30-8	SYNERGY PHARMACEUTICALS INC	LS		3,578.000	10,913	3.050	10,913	16,633		549		(9,231)		(9,231)			06/28/2013
87164P-10-3	SYNERGY RESOURCES CORP			2,962.000	37,143	12.540	37,143	20,142				5,192		5,192			06/27/2014
87162W-10-0	SYNNEX CORP			1,254.000	98,013	78.160	98,013	47,823		157		11,648		11,648			06/27/2014
871607-10-7	SYNOPSYS INC			6,320.000	274,730	43.470	274,730	149,696				18,657		18,657			06/27/2014
87161C-50-1	SYNOVUS FINANCIAL CORP			5,186.000	140,489	27.090	140,489	185,436	519	830		9,802		9,802			06/25/2010
87162T-20-6	SYNTA PHARMACEUTICALS CORP	LS		1,821.000	4,826	2.650	4,826	8,704				(4,716)		(4,716)			06/22/2012
87162H-10-3	SYNTEL INC			1,488.000	66,930	44.980	66,930	22,888				(737)		(737)			11/04/2014
87164C-10-2	SYNUTRA INTERNATIONAL INC			889.000	5,405	6.080	5,405	24,776				(2,489)		(2,489)			06/25/2010
871829-10-7	SYSCO CORP			25,264.000	1,002,728	39.690	1,002,728	421,673	7,579	29,306		90,698		90,698			10/19/2009
871851-10-1	SYSTEMAX INC			461.000	6,224	13.500	6,224	8,660				1,037		1,037			06/22/2007
74144T-10-8	T ROWE PRICE GROUP INC			11,148.000	957,167	85.860	957,167	224,701		19,620		23,299		23,299			06/24/2005
872590-10-4	T-MOBILE US INC			11,712.000	315,521	26.940	315,521	376,217				(76,735)		(76,735)			06/27/2014
87336U-10-5	TABLEAU SOFTWARE INC CL A			1,675.000	141,973	84.760	141,973	110,932				25,210		25,210			06/27/2014
873868-10-3	TAHOE RESOURCES			2,757.000	38,240	13.870	38,240	48,396		47		(7,637)		(7,637)			06/22/2012
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE			3,038.000	85,155	28.030	85,155	46,255				29,228		29,228			06/27/2014
874083-10-8	TAL INTERNATIONAL GROUP INC	LS		1,507.000	65,660	43.570	65,660	41,064				(14,287)		(14,287)			06/27/2014
87482X-10-1	TALMER BANCORP INC			774.000	10,867	14.040	10,867	10,748		15		119		119			06/27/2014
875372-10-4	TANDEM DIABETES CARE INC	LS		480.000	6,096	12.700	6,096	11,375				(6,274)		(6,274)			12/20/2013
875465-10-6	TANGER FACTORY OUTLET CENTERS			216,194.000	7,990,530	36.960	7,990,530	6,340,300		204,303		1,051,620		1,051,620			01/23/2014
87582Y-10-8	TANGOE INC/CT			1,464.000	19,076	13.030	19,076	30,353				(7,291)		(7,291)			06/22/2012
87612G-10-1	TARGA RESOURCES CORP	LS		1,414.000	149,955	106.050	149,955	54,463		3,776		24,891		24,891			06/27/2014
87612E-10-6	TARGET CORP			27,379.000	2,078,340	75.910	2,078,340	663,203		52,020		346,071		346,071			12/15/2003
87651B-10-4	TASER INTERNATIONAL INC	LS		1,988.000	52,642	26.480	52,642	37,708				21,073		21,073			12/10/2004
876664-10-3	TAUBMAN CENTERS INC			123,266.000	9,419,988	76.420	9,419,988	8,098,306		851,768		1,526,653		1,526,653			01/23/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
87724P-10-6	TAYLOR MORRISON HOME CORP-A			995.000	18,796	18.890	18,796	24,249				(3,542)		(3,542)			06/28/2013
872275-10-2	TCF FINANCIAL CORP			7,501.000	119,191	15.890	119,191	126,188		1,500		(2,700)		(2,700)			06/24/2011
87236Y-10-8	TD AMERITRADE HOLDING CORP			11,740.000	420,057	35.780	420,057	269,343		5,370		55,665		55,665			09/30/2014
87817A-10-7	TEAM HEALTH HOLDINGS INC			3,153.000	181,392	57.530	181,392	100,180				37,773		37,773			06/28/2013
878155-10-0	TEAM INC			946.000	38,275	40.460	38,275	18,596				(1,778)		(1,778)			06/27/2008
878237-10-6	TECH DATA CORP			1,618.000	102,306	63.230	102,306	54,870				18,817		18,817			06/26/2009
87874R-10-0	TECHTARGET INC			708.000	8,050	11.370	8,050	6,264				1,786		1,786			06/27/2014
872375-10-0	TECO ENERGY INC			9,633.000	197,380	20.490	197,380	190,957		8,477		31,307		31,307			06/24/2005
Y8564W-10-3	TEEKAY CORP		R	2,010.000	102,289	50.890	102,289	115,000		2,366		2,142		2,142		L	06/27/2014
Y8565N-10-2	TEEKAY TANKERS LTD	LS	F	2,124.000	10,747	5.060	10,747	26,853		253		2,400		2,400		L	06/24/2011
879080-10-9	TEJON RANCH CO			791.000	23,299	29.455	23,299	21,236				(5,773)		(5,773)			06/24/2011
87929J-10-3	TELECOMMUNICATION SYSTEMS INC			2,099.000	6,549	3.120	6,549	6,967				(418)		(418)			06/27/2014
879360-10-5	TELEDYNE TECHNOLOGIES INC			1,657.000	170,240	102.740	170,240	40,213				17,516		17,516			06/27/2014
879369-10-6	TELEFLEX INC			1,782.000	204,609	114.820	204,609	69,413		2,424		37,351		37,351			06/30/2006
879455-10-3	TELENAV INC			834.000	5,563	6.670	5,563	10,358				67		67			06/24/2011
879433-82-9	TELEPHONE & DATA SYSTEMS INC			3,516.000	88,779	25.250	88,779	132,379		1,885		(1,863)		(1,863)			01/25/2012
879939-10-6	TELETECH HOLDINGS INC			922.000	21,833	23.680	21,833	10,510				(240)		(240)			06/28/2013
88023U-10-1	TEMPUR-PEDIC INTERNATIONAL INC			2,758.000	151,442	54.910	151,442	70,392				2,620		2,620			06/28/2013
88033G-40-7	TENET HEALTHCARE CORP			4,313.000	218,540	50.670	218,540	312,691				36,876		36,876			06/24/2011
880345-10-3	TENNANT CO			851.000	61,417	72.170	61,417	20,444		664		3,710		3,710			10/19/2009
880349-10-5	TENNECO INC			2,399.000	135,807	56.610	135,807	23,347				96		96			06/25/2010
88076W-10-3	TERADATA CORP			6,688.000	292,132	43.680	292,132	76,731				(12,105)		(12,105)			04/01/2005
880770-10-2	TERADYNE INC			8,744.000	173,044	19.790	173,044	329,194		1,574		18,974		18,974			06/24/2011
880779-10-3	TEREX CORP			4,925.000	137,309	27.880	137,309	75,053		985		(69,492)		(69,492)			06/22/2012
88104R-10-0	TERRAFORM POWER INC			817.000	25,229	30.880	25,229	23,576		140		1,653		1,653			09/30/2014
88146M-10-1	TERRENO REALTY CORP			72,023.000	1,485,834	20.630	1,485,834	1,252,752	11,524	34,582		183,758		183,758			06/27/2014
88145X-10-8	TERRITORIAL BANCORP			700.000	15,085	21.550	15,085	11,644		490		(1,155)		(1,155)			10/19/2009
881569-10-7	TESARO INC			860.000	31,983	37.190	31,983	27,412				7,278		7,278			06/27/2014
88157K-10-1	TESCO CORP		A	1,519.000	19,474	12.820	19,474	25,851		163		(11,413)		(11,413)		L	06/27/2014
88160R-10-1	TESLA MOTORS INC	LS		4,110.000	914,105	222.410	914,105	269,315				252,482		252,482			06/27/2014
881609-10-1	TESORO CORP			5,702.000	423,944	74.350	423,944	39,537		6,272		90,377		90,377			06/25/2004
872386-10-7	TESSCO TECHNOLOGIES INC			247.000	7,163	29.000	7,163	4,926		198		(2,796)		(2,796)			06/22/2012
88164L-10-0	TESSERA TECHNOLOGIES INC			1,935.000	69,196	35.760	69,196	56,457		1,780		31,057		31,057			06/24/2005
88162G-10-3	TETRA TECH INC			2,577.000	68,806	26.700	68,806	37,061		541		(3,299)		(3,299)			06/25/2010
88162F-10-5	TETRA TECHNOLOGIES INC			3,896.000	26,025	6.680	26,025	38,624				(22,129)		(22,129)			06/27/2008
88165N-10-5	TETRAPHANSE PHARMACEUTICALS			978.000	38,836	39.710	38,836	10,118				25,596		25,596			06/27/2014
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC			1,877.000	101,977	54.330	101,977	30,832				(14,772)		(14,772)			06/26/2009
882508-10-4	TEXAS INSTRUMENTS INC			46,352.000	2,478,210	53.465	2,478,210	913,112		57,476		442,893		442,893			04/02/2007
882681-10-9	TEXAS ROADHOUSE INC			2,872.000	96,959	33.760	96,959	45,556	431	1,292		17,117		17,117			06/30/2006
G8766E-10-9	TEXTAINER GROUP HOLDINGS LTD		F	967.000	33,187	34.320	33,187	25,681		1,818		(5,705)		(5,705)		L	06/28/2013
883203-10-1	TEXTRON INC			12,351.000	520,101	42.110	520,101	220,191	247	988		66,078		66,078			06/26/2009
883211-10-4	TEXTURA CORP	LS		840.000	23,915	28.470	23,915	19,751				4,164		4,164			06/27/2014
87240R-10-7	TFS FINANCIAL CORP			3,346.000	49,805	14.885	49,805	41,060		468		7,163		7,163			06/27/2014
88322Q-10-8	TG THERAPEUTICS INC			647.000	10,248	15.840	10,248	4,133				7,725		7,725			06/28/2013
88338N-10-7	THERAPEUTICSMD INC	LS		3,604.000	16,038	4.450	16,038	10,916				(2,739)		(2,739)			06/28/2013
G8807B-10-6	THERAVANCE BIOPHARMA INC W/I	LS		956.000	14,264	14.920	14,264	19,901				(5,637)		(5,637)		L	06/03/2014
88338T-10-4	THERAVANCE INC	LS		3,648.000	51,619	14.150	51,619	62,976		21,742		(76,770)		(76,770)			06/27/2014
883556-10-2	THERMO FISHER SCIENTIFIC INC			17,117.000	2,144,589	125.290	2,144,589	463,752	2,591	10,048		219,096		219,096			02/28/2014
88362T-10-3	THERMON GROUP HOLDINGS INC			1,423.000	34,422	24.190	34,422	28,145				(3,365)		(3,365)			06/27/2014
G8827U-10-0	THIRD POINT REINSURANCE LTD		F	1,550.000	22,460	14.490	22,460	22,442				(6,262)		(6,262)		L	09/30/2013
884903-10-5	THOMSON REUTERS CORP		A	15,008.000	605,423	40.340	605,423	562,323		16,839		37,820		37,820		L	06/25/2010
885160-10-1	THOR INDUSTRIES INC			2,018.000	112,746	55.870	112,746	39,438	545	1,937		1,292		1,292			06/28/2013
885175-30-7	THORATEC CORP			2,569.000	83,390	32.460	83,390	33,217				(10,636)		(10,636)			06/30/2006
885807-20-6	THRESHOLD PHARMACEUTICALS	LS		2,098.000	6,672	3.180	6,672	12,246				(3,126)		(3,126)			06/28/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
886423-10-2	TIDEWATER INC			2,198.000	71,237	32.410	71,237	81,615		2,198		(59,038)		(59,038)			12/30/2009
886547-10-8	TIFFANY & CO			4,930.000	526,820	106.860	526,820	152,099	1,873	7,099		69,414		69,414			04/01/2005
88677Q-10-9	TILE SHOP HLDGS INC			834.000	7,406	8.880	7,406	24,144				(7,664)		(7,664)			06/28/2013
886885-10-2	TILLY'S INC - CLASS A SHRS			432.000	4,186	9.690	4,186	6,499				(760)		(760)			06/22/2012
887228-10-4	TIME INC W/I			4,894.000	120,441	24.610	120,441	79,656		930		40,786		40,786			06/09/2014
88732J-20-7	TIME WARNER CABLE INC			12,029.000	1,829,130	152.060	1,829,130	908,754		36,087		199,200		199,200			03/30/2009
887317-30-3	TIME WARNER INC			38,003.000	3,246,216	85.420	3,246,216	1,789,426		48,264		706,052		706,052			06/27/2008
887389-10-4	TIMKEN CO			3,466.000	147,929	42.680	147,929	56,025		3,466		11,288		11,288			06/30/2006
887399-10-3	TIMKENSTEEL CORP W/I			1,733.000	64,173	37.030	64,173	22,236		485		41,937		41,937			07/01/2014
88830M-10-2	TITAN INTERNATIONAL INC	LS		2,439.000	25,927	10.630	25,927	42,780	12	49		(17,927)		(17,927)			06/28/2013
88830R-10-1	TITAN MACHINERY INC	LS		784.000	10,929	13.940	10,929	23,356				(3,042)		(3,042)			06/24/2011
888706-10-8	TIVO INC			5,735.000	67,902	11.840	67,902	68,027				(7,341)		(7,341)			06/26/2009
872540-10-9	TJX COS INC			30,271.000	2,075,985	68.580	2,075,985	178,999		20,282		146,814		146,814			11/26/2003
889478-10-3	TOLL BROTHERS INC			7,450.000	255,312	34.270	255,312	106,230				(20,339)		(20,339)			06/28/2013
890110-10-9	TOMPKINS FINANCIAL CORP			664.000	36,719	55.300	36,719	26,491		888		3,467		3,467			06/27/2014
890516-10-7	TOOTSIE ROLL INDUSTRIES INC	LS		933.000	28,596	30.650	28,596	20,767	75	292		(879)		(879)			02/28/2014
891027-10-4	TORCHMARK CORP			5,476.000	296,635	54.170	296,635	83,306	694	2,702		11,335		11,335			07/02/2014
N87237-10-8	TORNIER NV		F	1,572.000	40,086	25.500	40,086	35,885				8,771		8,771		L	06/27/2014
891092-10-8	TORO CO			2,449.000	156,271	63.810	156,271	22,198	612	1,959		514		514			06/22/2012
891906-10-9	TOTAL SYSTEM SERVICES INC			7,388.000	250,896	33.960	250,896	194,444	739	2,839		5,734		5,734			06/27/2014
891826-10-9	TOWER GROUP INTERNATIONAL LT			897.000	22,918	25.550	22,918	26,874				(5,005)		(5,005)			06/27/2014
891894-10-7	TOWERS WATSON & CO			2,752.000	311,444	113.170	311,444	131,457	413	1,569		(39,739)		(39,739)			06/28/2013
89214P-10-9	TOWNEBANK/PORTSMOUTH VA	LS		1,255.000	18,976	15.120	18,976	19,427	138	527		(339)		(339)			06/27/2008
892356-10-6	TRACTOR SUPPLY CO			5,829.000	459,442	78.820	459,442	42,456		3,556		7,228		7,228			06/26/2009
89255N-20-3	TRADE STREET RESIDENTIAL INC	LS		880.000	6,767	7.690	6,767	6,220	84	84		547		547			06/27/2014
G89982-11-3	TRANSATLANTIC PETROLEUM LTD		R	1,041.000	5,611	5.390	5,611	11,531				(5,920)		(5,920)		L	06/27/2014
893641-10-0	TRANSDIGM GROUP INC			2,288.000	449,249	196.350	449,249	102,953		57,200		80,835		80,835			06/28/2013
89366M-20-1	TRANSENTERIX INC	LS		1,189.000	3,460	2.910	3,460	6,371				(2,911)		(2,911)			06/27/2014
89417E-10-9	TRAVELERS COS INC/THE			14,836.000	1,570,391	105.850	1,570,391	553,480		31,897		227,139		227,139			06/30/2006
894210-20-5	TRAVELZOO INC			285.000	3,597	12.620	3,597	3,695				(2,480)		(2,480)			06/25/2010
894648-10-4	TRECORA RESOURCES			970.000	14,259	14.700	14,259	9,784				2,086		2,086			06/22/2012
894650-10-0	TREDEGAR CORP			1,164.000	26,178	22.490	26,178	27,271	105	384		(7,356)		(7,356)			12/17/2002
89469A-10-4	TREEHOUSE FOODS INC			1,662.000	142,151	85.530	142,151	32,562				27,606		27,606			06/24/2011
89484Q-10-0	TREMOR VIDEO INC	LS		1,467.000	4,210	2.870	4,210	6,820				(2,609)		(2,609)			06/27/2014
89531P-10-5	TREX CO INC			1,428.000	60,804	42.580	60,804	32,379				4,020		4,020			05/08/2014
87265H-10-9	TRI POINTE HOMES INC		F	5,510.000	84,028	15.250	84,028	88,722				(6,877)		(6,877)		L	07/08/2014
89600B-20-1	TRIANGLE PETROLEUM CORP	LS		3,320.000	15,870	4.780	15,870	24,792				(15,520)		(15,520)			06/27/2014
896095-10-6	TRICO BANCSHARES			726.000	17,932	24.700	17,932	9,605		319		(2,664)		(2,664)			12/17/2002
896215-20-9	TRIMAS CORP			1,999.000	62,549	31.290	62,549	42,227				(16,918)		(16,918)			06/27/2014
896239-10-0	TRIMBLE NAVIGATION LTD			11,519.000	305,714	26.540	305,714	62,375				(94,394)		(94,394)			06/27/2014
896288-10-7	TRINET GROUP INC			690.000	21,583	31.280	21,583	16,307				5,276		5,276			06/27/2014
896522-10-9	TRINITY INDUSTRIES INC			6,836.000	191,476	28.010	191,476	91,537		2,393		5,127		5,127			06/20/2014
896945-20-1	TRIPADVISOR INC			4,734.000	353,440	74.660	353,440	71,860				(38,677)		(38,677)			06/28/2013
896749-10-8	TRIPLE-S MANAGEMENT CORP B			1,085.000	25,942	23.910	25,942	19,732				5,749		5,749			06/27/2014
89674K-10-3	TRIQUINT SEMICONDUCTOR INC			7,513.000	206,983	27.550	206,983	185,692				144,325		144,325			12/17/2002
89678F-10-0	TRISTATE CAPITAL HLDGS INC			943.000	9,656	10.240	9,656	13,248				(3,013)		(3,013)			06/27/2014
896818-10-1	TRIUMPH GROUP INC			2,183.000	146,741	67.220	146,741	68,766		349		(19,320)		(19,320)			06/22/2012
896CVR-99-0	TRIUS THERAPEUTICS INC			1,733.000	225	0.130	225	(11,899)									09/12/2013
89685A-10-2	TRIVASCULAR TECHNOLOGIES INC			328.000	4,123	12.570	4,123	5,125				(1,002)		(1,002)			06/27/2014
Q9235V-10-1	TRONOX LTD		F	2,723.000	65,025	23.880	65,025	73,527		1,352		(8,501)		(8,501)		L	06/27/2014
89785X-10-1	TRUEBLUE INC			1,954.000	43,477	22.250	43,477	35,422				(6,898)		(6,898)			06/30/2006
897888-10-3	TRULIA INC			1,639.000	75,443	46.030	75,443	50,391				13,184		13,184			06/27/2014
898349-10-5	TRUSTCO BANK CORP NY			5,202.000	37,767	7.260	37,767	56,260	341	1,366		416		416			12/17/2002
898402-10-2	TRUSTMARK CORP			3,090.000	75,829	24.540	75,829	64,558		2,843		(7,107)		(7,107)			06/28/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
87264S-10-6	TRW AUTOMOTIVE HOLDINGS CORP			4,692.000	482,572	102.850	482,572	193,097				126,531		126,531			06/27/2014
87305R-10-9	TTM TECHNOLOGIES INC			2,608.000	19,638	7.530	19,638	28,742				(2,738)		(2,738)			06/25/2010
899035-50-5	TUESDAY MORNING CORP			1,789.000	38,821	21.700	38,821	42,299				10,269		10,269			06/25/2004
89969Q-10-4	TUMI HOLDINGS INC			2,191.000	51,992	23.730	51,992	45,685				2,585		2,585			06/28/2013
899896-10-4	TUPPERWARE BRANDS CORP			2,245.000	141,435	63.000	141,435	53,728	1,527	5,972		(70,785)		(70,785)			12/17/2002
901109-10-8	TUTOR PERINI CORP			1,399.000	33,674	24.070	33,674	34,449				(3,120)		(3,120)			12/19/2008
90130A-10-1	TWENTY FIRST CENTURY CL A WI			82,013.000	3,149,709	38.405	3,149,709	1,222,062		20,503		264,492		264,492			06/27/2008
901476-10-1	TWIN DISC INC			370.000	7,348	19.860	7,348	13,880		133		(2,231)		(2,231)			06/22/2007
90184L-10-2	TWITTER INC			22,273.000	798,933	35.870	798,933	964,109				(176,358)		(176,358)			12/19/2014
90187B-10-1	TWO HARBORS INVESTMENT CORP			16,078.000	161,102	10.020	161,102	159,859	4,180	26,374		11,898		11,898			06/28/2013
G91442-10-6	TYCO INTERNATIONAL PLC		F	17,712.000	776,848	43.860	776,848	803,537				(26,688)		(26,688)		L	11/17/2014
902252-10-5	TYLER TECHNOLOGIES INC			1,414.000	154,748	109.440	154,748	16,544				10,336		10,336			06/28/2013
902494-10-3	TYSON FOODS INC			11,762.000	471,539	40.090	471,539	181,071		3,823		77,982		77,982			06/26/2009
90347A-10-0	UBIQUITTI NETWORKS INC	LS		1,309.000	38,799	29.640	38,799	43,390		223		(20,222)		(20,222)			06/27/2014
902653-10-4	UDR INC			567,566.000	17,492,384	30.820	17,492,384	14,377,474		571,109		4,225,594		4,225,594			01/23/2014
902673-10-2	UFP TECHNOLOGIES INC			260.000	6,392	24.585	6,392	4,546				(165)		(165)			06/22/2012
902681-10-5	UGI CORP			7,617.000	289,294	37.980	289,294	59,049	1,657	6,024		78,760		78,760			09/08/2014
902748-10-2	UIL HOLDINGS CORP			2,315.000	100,795	43.540	100,795	66,531	1,000	4,000		11,089		11,089			06/22/2012
90384S-30-3	ULTA SALON COSMETICS & FRAGRAN			2,841.000	363,193	127.840	363,193	145,746				89,395		89,395			06/27/2014
90385D-10-7	ULTIMATE SOFTWARE GROUP INC			1,265.000	185,721	146.815	185,721	26,701				(8,102)		(8,102)			06/28/2013
90385V-10-7	ULTRA CLEAN HOLDINGS			928.000	8,612	9.280	8,612	8,219				(696)		(696)			06/25/2010
903914-10-9	ULTRA PETROLEUM CORP	LS	A	6,760.000	88,962	13.160	88,962	306,373				(61,844)		(61,844)		L	06/27/2014
90400D-10-8	ULTRAGENYX PHARMACEUTICAL INC			360.000	15,797	43.880	15,797	17,599				(1,802)		(1,802)			03/31/2014
904034-10-5	ULTRATECH INC			1,279.000	23,738	18.560	23,738	23,295				(13,353)		(13,353)			12/17/2002
902788-10-8	UMB FINANCIAL CORP			1,665.000	94,722	56.890	94,722	48,457	391	1,380		(12,127)		(12,127)			06/27/2014
903002-10-3	UMH PROPERTIES INC			45,281.000	432,434	9.550	432,434	465,178		25,555		2,252		2,252			09/19/2014
904214-10-3	UMPQUA HOLDINGS CORP			8,434.000	143,462	17.010	143,462	131,375	1,265	4,273		(16,232)		(16,232)			04/22/2014
904311-10-7	UNDER ARMOUR INC			7,664.000	520,386	67.900	520,386	71,732				185,852		185,852			04/15/2014
904677-20-0	UNIFI INC			700.000	20,811	29.730	20,811	10,255				1,743		1,743			06/28/2013
904708-10-4	UNIFIRST CORP/MA			468.000	56,839	121.450	56,839	26,701	18	55		6,968		6,968			06/27/2014
90478E-10-3	UNILIFE CORPORATION	LS		3,641.000	12,197	3.350	12,197	22,879				(3,823)		(3,823)			06/22/2012
90539J-10-9	UNION BANKSHARES CORP			2,125.000	51,170	24.080	51,170	19,900		1,233		11,095		11,095			01/02/2014
907818-10-8	UNION PACIFIC CORP			39,093.000	4,657,149	119.130	4,657,149	481,725	19,673	70,563		1,373,337		1,373,337			06/09/2014
909214-30-6	UNISYS CORP			2,160.000	63,677	29.480	63,677	248,480				(8,834)		(8,834)			10/26/2009
909218-10-9	UNIT CORP			2,246.000	76,589	34.100	76,589	57,464				(39,350)		(39,350)			06/28/2013
909907-10-7	UNITED BANKSHARES INC	LS		2,963.000	110,964	37.450	110,964	58,880	948	3,617		28,441		28,441			02/03/2014
90984P-30-3	UNITED COMMUNITY BANKS INC/GA			2,013.000	38,119	18.936	38,119	65,155	101	121		2,395		2,395			06/22/2012
909839-10-2	UNITED COMMUNITY FINANCIAL COR			1,829.000	9,822	5.370	9,822	8,502		37		3,292		3,292			06/28/2013
910047-10-9	UNITED CONTINENTAL HOLDINGS			16,138.000	1,079,471	66.890	1,079,471	405,686				465,359		465,359			06/27/2014
910304-10-4	UNITED FINANCIAL BANCORP INC			2,342.000	33,631	14.360	33,631	20,184		795		8,884		8,884			05/01/2014
910340-10-8	UNITED FIRE GROUP INC			1,337.000	39,749	29.730	39,749	24,668		1,043		1,431		1,431			06/30/2006
910710-10-2	UNITED INSURANCE HOLDINGS CO			739.000	16,221	21.950	16,221	12,286		59		3,935		3,935			06/27/2014
911163-10-3	UNITED NATURAL FOODS INC			2,264.000	175,064	77.325	175,064	34,369				4,381		4,381			06/28/2013
911312-10-6	UNITED PARCEL SERVICE INC			30,512.000	3,392,019	111.170	3,392,019	1,960,560		81,772		185,818		185,818			06/26/2009
911363-10-9	UNITED RENTALS INC			4,317.000	440,377	102.010	440,377	96,201				103,867		103,867			06/22/2012
911922-10-2	UNITED STATES LIME & MINERAL			66.000	4,809	72.864	4,809	2,809		33		772		772			06/26/2009
912909-10-8	UNITED STATES STEEL CORP	LS		5,791.000	154,851	26.740	154,851	187,699		1,158		(15,983)		(15,983)			06/26/2009
913004-10-7	UNITED STATIONERS INC			1,860.000	78,418	42.160	78,418	23,344	260	1,042		(6,938)		(6,938)			06/24/2005
913017-10-9	UNITED TECHNOLOGIES CORP			39,562.000	4,549,630	115.000	4,549,630	1,284,939		93,366		47,474		47,474			07/30/2010
91307C-10-2	UNITED THERAPEUTICS CORP			2,129.000	275,684	129.490	275,684	91,794				34,937		34,937			06/26/2009
91324P-10-2	UNITEDHEALTH GROUP INC			42,286.000	4,274,692	101.090	4,274,692	507,754		59,412		1,090,556		1,090,556			06/24/2005
913259-10-7	UNITIL CORP			597.000	21,892	36.670	21,892	12,440		824		3,689		3,689			06/26/2009
91338E-10-1	UNIVERSAL AMERICAN CORP			1,661.000	15,414	9.280	15,414	(7,435)				3,289		3,289			05/02/2011
913456-10-9	UNIVERSAL CORP/RICHMOND VA	LS		777.000	34,172	43.980	34,172	23,468		1,585		(8,252)		(8,252)			06/28/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
91347P-10-5	UNIVERSAL DISPLAY CORP	LS		1,939.000	53,807	27.750	53,807	27,898				(12,817)		(12,817)			06/24/2011
913483-10-3	UNIVERSAL ELECTRONICS INC			787.000	51,179	65.030	51,179	17,450				21,186		21,186			12/17/2002
913543-10-4	UNIVERSAL FOREST PRODUCTS INC			979.000	52,083	53.200	52,083	17,740		597		1,038		1,038			12/17/2002
91359E-10-5	UNIVERSAL HEALTH REALTY INCOME			29,733.000	1,430,752	48.120	1,430,752	1,218,610		74,927		239,648		239,648			03/15/2013
913903-10-0	UNIVERSAL HEALTH SERVICES INC			3,922.000	436,362	111.260	436,362	83,733		1,177		117,660		117,660			12/15/2003
91359V-10-7	UNIVERSAL INSURANCE HOLDINGS			1,340.000	27,403	20.450	27,403	8,616		737		8,000		8,000			06/28/2013
913837-10-0	UNIVERSAL STAINLESS & ALLOY			391.000	9,834	25.150	9,834	14,760				(4,266)		(4,266)			06/22/2007
913915-10-4	UNIVERSAL TECHNICAL INSTITUTE			1,028.000	10,116	9.840	10,116	36,635		411		(4,184)		(4,184)			06/24/2005
91388P-10-5	UNIVERSAL TRUCKLOAD SERVICES I			200.000	5,702	28.510	5,702	3,750		56		(400)		(400)			10/04/2005
915271-10-0	UNIVEST CORP OF PENNSYLVANIA			792.000	16,030	20.240	16,030	26,872	158	634		(348)		(348)			06/25/2004
91529Y-10-6	UNUM GROUP			10,795.000	376,530	34.880	376,530	249,325		6,693		(2,159)		(2,159)			10/02/2006
91531F-10-3	UNWIRED PLANET INC			4,640.000	4,640	1.000	4,640	10,644				(1,763)		(1,763)			09/06/2013
917047-10-2	URBAN OUTFITTERS INC			4,351.000	152,851	35.130	152,851	55,271				(8,571)		(8,571)			06/26/2009
917286-20-5	URSTADT BIDDLE PROPERTIES INC			51,700.000	1,131,196	21.880	1,131,196	977,599	13,184	52,217		177,331		177,331			03/01/2013
902973-30-4	US BANCORP			74,040.000	3,328,098	44.950	3,328,098	1,639,010	18,140	70,338		336,882		336,882			06/10/2009
911684-10-8	US CELLULAR CORP			580.000	23,101	39.830	23,101	32,664				(1,154)		(1,154)			06/28/2013
90333L-20-1	US CONCRETE INC			482.000	13,713	28.450	13,713	7,911				2,805		2,805			06/28/2013
91732J-10-2	US ECOLOGY INC	LS		928.000	37,231	40.120	37,231			668		2,719		2,719			03/01/2010
90337L-10-8	US PHYSICAL THERAPY INC			549.000	23,036	41.960	23,036	9,011		264		3,678		3,678			06/27/2008
90346E-10-3	US SILICA HOLDINGS INC	LS		2,028.000	52,099	25.690	52,099	122,169	254	426		(76,144)		(76,144)			08/29/2014
90328M-10-7	USANA HEALTH SCIENCES INC			312.000	32,008	102.590	32,008	6,896				8,427		8,427			06/30/2003
903293-40-5	USG CORP			4,124.000	115,431	27.990	115,431	157,768				(2,537)		(2,537)			06/27/2014
917488-10-8	UTAH MEDICAL PRODUCTS INC			149.000	8,947	60.047	8,947	5,040		150		431		431			06/22/2012
G87210-10-3	UTI WORLDWIDE INC	LS	R	1,762.000	21,267	12.070	21,267	40,959				(9,673)		(9,673)		L	06/22/2012
91851C-20-1	VAALCO ENERGY INC			2,578.000	11,756	4.560	11,756	25,144				(6,007)		(6,007)			06/30/2006
91879Q-10-9	VAIL RESORTS INC			1,645.000	149,909	91.130	149,909	35,437	683	2,389		26,156		26,156			06/25/2010
91913Y-10-0	VALERO ENERGY CORP			22,751.000	1,126,175	49.500	1,126,175	358,325		23,889		(20,476)		(20,476)			08/31/2009
G9319H-10-2	VALIDUS HOLDINGS LTD		R	4,009.000	166,614	41.560	166,614	131,946		4,811		5,091		5,091		L	11/30/2012
919794-10-7	VALLEY NATIONAL BANCORP			10,196.000	99,003	9.710	99,003	107,028	1,122	4,027		(3,079)		(3,079)			11/03/2014
920253-10-1	VALMONT INDUSTRIES INC			1,107.000	140,589	127.000	140,589	37,141	415	1,384		(24,487)		(24,487)			06/28/2013
920355-10-4	VALSPAR CORP			3,731.000	322,657	86.480	322,657	67,370		3,994		56,330		56,330			06/27/2014
921659-10-8	VANDA PHARMACEUTICALS INC	LS		1,501.000	21,494	14.320	21,494	18,746				2,867		2,867			06/26/2009
G93205-11-3	VANTAGE DRILLING CO	LS	F	9,477.000	4,632	0.489	4,632	14,213				(12,805)		(12,805)		L	06/22/2012
92210H-10-5	VANTIV INC - CL A			5,492.000	186,289	33.920	186,289	151,469				6,130		6,130			06/27/2014
92220P-10-5	VARIAN MEDICAL SYSTEMS INC			4,360.000	377,184	86.510	377,184	52,566				38,455		38,455			06/26/2009
922280-10-2	VARONIS SYSTEMS INC			225.000	7,387	32.830	7,387	6,420				967		967			06/27/2014
92230Y-10-4	VASCO DATA SECURITY INTERNATIO	LS		792.000	22,342	28.210	22,342	7,870				16,220		16,220			06/24/2005
92231M-10-9	VASCULAR SOLUTIONS INC			937.000	25,449	27.160	25,449	8,076				3,757		3,757			06/26/2009
918194-10-1	VCA ANTECH INC			3,661.000	178,547	48.770	178,547	54,257				63,738		63,738			06/24/2005
92240M-10-8	VECTOR GROUP LTD	LS		2,908.000	61,969	21.310	61,969	31,998		4,487		16,632		16,632			09/11/2014
92240G-10-1	VECTREN CORP			3,477.000	160,742	46.230	160,742	70,007		5,076		37,308		37,308			06/22/2012
92242T-10-1	VECTRUS INC			455.000	12,467	27.400	12,467	1,834				10,633		10,633			09/29/2014
922417-10-0	VEECO INSTRUMENTS INC			1,796.000	62,644	34.880	62,644	116,303				3,538		3,538			06/25/2010
922475-10-8	VEEVA SYSTEMS INC	LS		1,665.000	43,973	26.410	43,973	49,752				(4,271)		(4,271)			06/27/2014
92276F-10-0	VENTAS INC			665,146.000	47,690,968	71.700	47,690,968	37,533,841		1,972,158		9,489,719		9,489,719			01/23/2014
92335C-10-6	VERA BRADLEY INC	LS		1,001.000	20,400	20.380	20,400	38,422				(3,664)		(3,664)			06/24/2011
92337C-10-4	VERASTEM INC			637.000	5,822	9.140	5,822	8,838				(1,440)		(1,440)			06/28/2013
92342Y-10-9	VERIFONE HOLDINGS INC			5,078.000	188,902	37.200	188,902	125,154				52,710		52,710			08/05/2011
92343X-10-0	VERINT SYSTEMS INC			2,379.000	138,648	58.280	138,648	98,914				35,338		35,338			06/27/2014
92343E-10-2	VERISIGN INC	LS		4,831.000	275,367	57.000	275,367	246,501				(13,430)		(13,430)			06/26/2009
92345Y-10-6	VERISK ANALYTICS			7,040.000	450,912	64.050	450,912	268,795				(7,813)		(7,813)			06/27/2014
923454-10-2	VERITIV CORP W/I			364.000	18,881	51.870	18,881	10,724				8,156		8,156			07/02/2014
92343V-10-4	VERIZON COMMUNICATIONS INC			178,774.000	8,363,048	46.780	8,363,048	7,041,514		352,896		(258,723)		(258,723)			02/24/2014
92529L-10-2	VERSARTIS INC			306.000	6,870	22.450	6,870	8,737				(1,867)		(1,867)			06/27/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
92532F-10-0	VERTEX PHARMACEUTICALS INC			10,245.000	1,217,106	118.800	1,217,106	361,690				450,264		450,264			06/27/2014
918204-10-8	VF CORP			14,670.000	1,098,783	74.900	1,098,783	174,569		16,247		184,255		184,255			06/28/2013
92553P-20-1	VIACOM INC			18,445.000	1,387,986	75.250	1,387,986	672,618	6,173	17,707		(223,000)		(223,000)			06/25/2010
92552R-40-6	VIAD CORP			1,084.000	28,899	26.660	28,899	28,595	108	2,060		(1,214)		(1,214)			07/02/2004
92552V-10-0	VIASAT INC			1,815.000	114,399	63.030	114,399	45,716				690		690			06/28/2013
92553H-80-3	VIASYSTEMS GROUP INC			128.000	2,084	16.280	2,084	1,896				333		333			06/25/2010
925815-10-2	VICOR CORP			1,023.000	12,378	12.100	12,378	19,663				(1,350)		(1,350)			12/17/2002
92672A-10-1	VIEWPOINT FINANCIAL GROUP			1,734.000	41,356	23.850	41,356	22,811		832		(6,242)		(6,242)			06/24/2011
927107-40-9	VILLAGE SUPER MARKET			292.000	7,992	27.370	7,992	4,772	73	292		(1,063)		(1,063)			06/30/2006
92719W-10-8	VINCE HOLDING CORP			499.000	13,044	26.140	13,044	15,238				(2,260)		(2,260)			12/20/2013
92763A-10-1	VIOLIN MEMORY INC	LS		3,529.000	16,904	4.790	16,904	15,805				1,099		1,099			06/27/2014
92823T-10-8	VIRNETX HOLDING CORP	LS		2,063.000	11,326	5.490	11,326	23,029				(28,717)		(28,717)			06/24/2011
92828Q-10-9	VIRTUS INVESTMENT PARTNERS			311.000	53,022	170.490	53,022	28,976		280		(9,694)		(9,694)			06/27/2014
92827P-10-2	VIRTUSA CORP			1,136.000	47,337	41.670	47,337	19,402				4,569		4,569			06/27/2014
92826C-83-9	VISA INC			21,684.000	5,685,545	262.200	5,685,545	1,760,118		36,429		856,952		856,952			06/24/2011
928298-10-8	VISHAY INTERTECHNOLOGY INC			5,324.000	75,335	14.150	75,335	54,774		1,278		4,738		4,738			06/24/2005
92835K-10-3	VISHAY PRECISION GROUP			654.000	11,223	17.160	11,223	12,693				1,485		1,485			07/07/2010
92839U-20-6	VISTEON CORP			1,933.000	206,560	106.860	206,560	119,101				48,267		48,267			06/22/2012
92847R-10-4	VITAL THERAPIES	LS		238.000	5,933	24.930	5,933	6,698				(764)		(764)			06/27/2014
92849E-10-1	VITAMIN SHOPPE INC			1,434.000	69,664	48.580	69,664	53,552				(4,919)		(4,919)			06/22/2012
928497-30-4	VITESSE SEMICONDUCTOR CORP			2,231.000	8,433	3.780	8,433	7,271				1,162		1,162			06/27/2014
928551-10-0	VIVUS INC	LS		4,844.000	13,951	2.880	13,951	40,476				(30,033)		(30,033)			06/22/2012
928563-40-2	VMWARE INC			3,910.000	322,653	82.520	322,653	302,571				(28,113)		(28,113)			06/24/2011
92857F-10-7	VOCERA COMMUNICATIONS INC			960.000	10,003	10.420	10,003	17,315				(4,982)		(4,982)			06/28/2013
928645-10-0	VOLCANO CORP			2,758.000	49,313	17.880	49,313	43,637				(10,949)		(10,949)			06/27/2008
92886T-20-1	VONAGE HOLDINGS CORP			7,062.000	26,906	3.810	26,906	20,930				3,390		3,390			06/24/2011
929042-10-9	VORNADO REALTY TRUST			359,689.000	42,338,992	117.710	42,338,992	29,823,915		1,040,043		10,360,424		10,360,424			01/23/2014
91829F-10-4	VOXX INTERNATIONAL CORP			857.000	7,507	8.760	7,507	10,163				(6,805)		(6,805)			12/17/2002
929089-10-0	VOYA FINANCIAL INC			5,830.000	247,075	42.380	247,075	184,023		181		37,051		37,051			07/31/2014
92911N-10-4	VRINGO INC	LS		2,387.000	1,313	0.550	1,313	7,564				(5,752)		(5,752)			06/28/2013
918284-10-0	VSE CORP			205.000	13,510	65.900	13,510	5,377		78		3,667		3,667			06/26/2009
929160-10-9	VULCAN MATERIALS CO			5,770.000	379,262	65.730	379,262	262,147		1,269		36,409		36,409			08/31/2009
91843L-10-3	VWR CORP	LS		1,150.000	29,751	25.870	29,751	29,529				222		222			12/19/2014
92922P-10-6	W&T OFFSHORE INC	LS		1,693.000	12,427	7.340	12,427	47,407		677		(14,661)		(14,661)			06/22/2007
929566-10-7	WABASH NATIONAL CORP			3,136.000	38,761	12.360	38,761	30,710				31		31			06/28/2013
92927K-10-2	WABCO HOLDINGS INC			2,537.000	265,827	104.780	265,827	45,497				28,846		28,846			06/27/2008
929740-10-8	WABTEC CORP			4,279.000	371,802	86.890	371,802	51,669		856		54,001		54,001			06/25/2010
930059-10-0	WADDELL & REED FINANCIAL INC			3,755.000	187,074	49.820	187,074	55,162		5,107		(57,452)		(57,452)			11/13/2003
930427-10-9	WAGEWORKS INC			1,558.000	100,600	64.570	100,600	53,783				12,667		12,667			06/27/2014
931142-10-3	WAL-MART STORES INC			68,893.000	5,916,531	85.880	5,916,531	1,960,238	33,237	131,586		495,341		495,341			03/31/2008
931427-10-8	WALGREENS BOOTS ALLIANCE			41,060.000	3,128,772	76.200	3,128,772	906,582				2,222,190		2,222,190			12/31/2014
93148P-10-2	WALKER & DUNLOP INC			568.000	9,963	17.540	9,963	7,637				778		778			06/24/2011
254687-10-6	WALT DISNEY CO/THE			74,888.000	7,053,701	94.190	7,053,701	1,847,429	86,121	64,404		1,332,258		1,332,258		L	01/04/2010
93317W-10-2	WALTER INVESTMENT MANAGEMENT	LS		1,683.000	27,786	16.510	27,786	48,773				(31,725)		(31,725)			06/28/2013
93564A-10-0	WARREN RESOURCES INC			3,436.000	5,532	1.610	5,532	46,490				(5,257)		(5,257)			06/30/2006
938824-10-9	WASHINGTON FEDERAL INC			4,118.000	91,214	22.150	91,214	54,107		1,881		(4,695)		(4,695)			06/28/2013
939653-10-1	WASHINGTON REAL ESTATE INVESTM			99,891.000	2,762,985	27.660	2,762,985	2,822,622		119,869		428,985		428,985			01/23/2014
940610-10-8	WASHINGTON TRUST BANCORP INC			881.000	35,399	40.180	35,399	19,382	282	1,031		2,608		2,608			12/17/2002
941053-10-0	WASTE CONNECTIONS INC			5,329.000	234,423	43.990	234,423	52,103		2,531		1,918		1,918			06/28/2013
94106L-10-9	WASTE MANAGEMENT INC			20,120.000	1,032,558	51.320	1,032,558	764,435		30,180		129,774		129,774			06/28/2013
941848-10-3	WATERS CORP			3,601.000	405,905	112.720	405,905	127,775				45,805		45,805			12/17/2002
94188P-10-1	WATERSTONE FINANCIAL INC			1,507.000	19,817	13.150	19,817	17,235		151		2,582		2,582			06/27/2014
942622-20-0	WATSCO INC			1,168.000	124,976	107.000	124,976	31,755		2,336		12,778		12,778			06/30/2006
942749-10-2	WATTS WATER TECHNOLOGIES INC			1,120.000	71,053	63.440	71,053	24,074		650		1,758		1,758			06/28/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
943315-10-1	WAUSAU PAPER CORP			2,354.000	26,765	11.370	26,765	42,212		282		(3,084)		(3,084)			06/25/2004
92923C-80-7	WCI COMMUNITIES INC			495.000	9,692	19.580	9,692	9,462				230		230			06/27/2014
929236-10-7	WD-40 CO			704.000	59,896	85.080	59,896	21,956	268	957		7,322		7,322			06/28/2013
94733A-10-4	WEB.COM GROUP INC			2,286.000	43,411	18.990	43,411	38,440				(28,232)		(28,232)			06/27/2014
94770V-10-2	WEBMD HEALTH CORP	LS		1,683.000	66,563	39.550	66,563	79,095				(4,131)		(4,131)			06/27/2014
947890-10-9	WEBSTER FINANCIAL CORP			4,133.000	134,446	32.530	134,446	111,530		3,100		5,580		5,580			06/28/2013
948626-10-6	WEIGHT WATCHERS INTERNATIONAL	LS		572.000	14,208	24.840	14,208	23,725				(4,627)		(4,627)			06/30/2006
948741-10-3	WEINGARTEN REALTY INVESTORS			195,735.000	6,835,066	34.920	6,835,066	5,027,401		303,389		1,450,645		1,450,645			01/23/2014
948849-10-4	WEIS MARKETS INC			145.000	6,934	47.820	6,934	6,335		174		(687)		(687)			06/28/2013
94946T-10-6	WELLCARE HEALTH PLANS INC			1,994.000	163,628	82.060	163,628	107,571				23,210		23,210			06/28/2013
949746-10-1	WELLS FARGO & CO			205,621.000	11,272,143	54.820	11,272,143	7,738,080		277,237		1,931,987		1,931,987			04/30/2014
95058W-10-0	WENDY'S/ARBY'S GROUP INC			12,106.000	109,317	9.030	109,317	46,092		2,482		3,753		3,753			12/19/2008
950755-10-8	WERNER ENTERPRISES INC			1,553.000	48,376	31.150	48,376	21,445	78	311		9,970		9,970			06/25/2010
950810-10-1	WESBANCO INC			1,213.000	42,212	34.800	42,212	30,937	267	1,043		3,396		3,396			06/24/2005
950814-10-3	WESCO AIRCRAFT HOLDINGS INC			996.000	13,924	13.980	13,924	19,103				(6,888)		(6,888)			06/27/2014
95082P-10-5	WESCO INTERNATIONAL INC	LS		1,862.000	141,903	76.210	141,903	92,923				(27,669)		(27,669)			06/30/2006
95123P-10-6	WEST BANCORPORATION INC			746.000	12,697	17.020	12,697	6,717		366		895		895			06/27/2008
952355-20-4	WEST CORP			1,694.000	55,902	33.000	55,902	41,078		1,177		11,528		11,528			06/27/2014
954235-10-7	WEST MARINE INC			640.000	8,269	12.920	8,269	4,000				(838)		(838)			06/26/2009
955306-10-5	WEST PHARMACEUTICAL SERVICES I			3,006.000	160,039	53.240	160,039	90,285		1,232		12,565		12,565			10/31/2013
957090-10-3	WESTAMERICA BANCORPORATION	LS		1,162.000	56,961	49.020	56,961	45,515		1,625		(7,839)		(7,839)			06/27/2014
95709T-10-0	WESTAR ENERGY INC			5,819.000	239,976	41.240	239,976	127,776	2,037	8,088		52,778		52,778			06/26/2009
957638-10-9	WESTERN ALLIANCE BANCORP			3,370.000	93,686	27.800	93,686	49,886				13,278		13,278			06/28/2013
95790D-10-5	WESTERN ASSET MORTGAGE CAPITAL	LS		1,871.000	27,504	14.700	27,504	29,036	1,310	3,448		536		536			06/27/2014
958102-10-5	WESTERN DIGITAL CORP			9,437.000	1,044,676	110.700	1,044,676	128,667	3,775	13,212		252,912		252,912			05/31/2012
959319-10-4	WESTERN REFINING INC			2,337.000	88,292	37.780	88,292	32,747		7,198		(10,820)		(10,820)			06/25/2010
959802-10-9	WESTERN UNION CO/THE	LS		23,123.000	414,133	17.910	414,133	339,610		11,562		15,261		15,261			06/26/2009
960413-10-2	WESTLAKE CHEMICAL CORP			1,786.000	109,107	61.090	109,107	27,632		1,039		98		98			03/19/2014
960878-10-6	WESTMORELAND COAL CO			510.000	16,937	33.210	16,937	9,111				7,099		7,099			06/24/2011
961765-10-4	WESTWOOD HOLDINGS GROUP INC			322.000	19,906	61.820	19,906	13,110	161	567		(29)		(29)			06/27/2008
962149-10-0	WEYCO GROUP INC			378.000	11,215	29.670	11,215	5,797	72	280		91		91			06/30/2003
962166-10-4	WEYERHAEUSER CO			1,143,062.000	41,024,495	35.890	41,024,495	26,438,605		1,165,655		4,976,456		4,976,456			06/27/2014
92924F-10-6	WGL HOLDINGS INC			2,373.000	129,613	54.620	129,613	58,288		4,129		34,551		34,551			06/26/2009
963320-10-6	WHIRLPOOL CORP			3,317.000	642,636	193.740	642,636	274,848		9,536		122,331		122,331			11/13/2003
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROU		R	224.000	141,145	630.110	141,145	131,676		209		5,984		5,984		L	06/27/2014
966084-20-4	WHITESTONE			51,876.000	783,846	15.110	783,846	729,539		58,343		86,224		86,224			06/27/2014
966244-10-5	WHITEWAVE FOODS CO			7,674.000	268,513	34.990	268,513	157,624				74,686		74,686			06/27/2014
966387-10-2	WHITING PETROLEUM CORP			7,204.000	237,732	33.000	237,732	194,474				(155,590)		(155,590)			12/08/2014
966837-10-6	WHOLE FOODS MARKET INC			15,734.000	793,308	50.420	793,308	363,806		7,552		(116,589)		(116,589)			06/22/2012
969203-10-8	WILLBROS GROUP INC		F	2,126.000	13,330	6.270	13,330	71,624				(6,697)		(6,697)		L	12/27/2007
552074-70-0	WILLIAM LYON HOMES - CL A			638.000	12,932	20.270	12,932	16,078				(1,193)		(1,193)			06/28/2013
969457-10-0	WILLIAMS COS INC			32,617.000	1,465,808	44.940	1,465,808	929,553		61,950		166,367		166,367			07/31/2014
969904-10-1	WILLIAMS-SONOMA INC			4,208.000	318,461	75.680	318,461	108,514		5,470		73,219		73,219			06/28/2013
97186T-10-8	WILSHIRE BANCORP INC			2,922.000	29,600	10.130	29,600	18,741	146	526		(2,338)		(2,338)			06/24/2011
97382A-10-1	WINDSTREAM HOLDINGS INC			27,433.000	226,048	8.240	226,048	309,577	6,858	27,433		7,133		7,133			12/01/2011
974250-10-2	WINMARK CORP			133.000	11,560	86.917	11,560	4,551		696		(758)		(758)			06/25/2010
974637-10-0	WINNEBAGO INDUSTRIES			1,327.000	28,876	21.760	28,876	24,166		119		(7,551)		(7,551)			06/24/2011
976391-30-0	WINTHROP REALTY TRUST			75,457.000	1,176,375	15.590	1,176,375	848,980	169,778	36,785		342,575		342,575			09/20/2013
97650W-10-8	WINTRUST FINANCIAL CORP			2,058.000	96,232	46.760	96,232	65,899		752		1,439		1,439			06/27/2014
976657-10-6	WISCONSIN ENERGY CORP	LS		9,962.000	525,396	52.740	525,396	131,895		15,541		113,567		113,567			06/28/2013
97717P-10-4	WISDOMTREE INVESTMENTS INC			4,611.000	72,277	15.675	72,277	39,368		369		(9,383)		(9,383)			06/28/2013
M98068-10-5	WIX COM LTD		F	622.000	13,062	21.000	13,062	12,430				632		632		L	06/27/2014
978097-10-3	WOLVERINE WORLD WIDE INC			4,604.000	135,680	29.470	135,680	41,088	276	1,105		(20,672)		(20,672)			06/28/2013
980745-10-3	WOODWARD GOVERNOR CO			2,918.000	143,653	49.230	143,653	38,079		934		10,563		10,563			06/22/2012

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
98138H-10-1	WORKDAY INC-CLASS A			4,135.000	337,457	81.610	337,457	314,444				(20,230)		(20,230)			06/27/2014
981419-10-4	WORLD ACCEPTANCE CORP	LS		187.000	14,857	79.450	14,857	3,646				(1,511)		(1,511)			06/26/2009
981475-10-6	WORLD FUEL SERVICES CORP			3,179.000	149,190	46.930	149,190	41,758	119	477		11,985		11,985			06/22/2012
98156Q-10-8	WORLD WRESTLING ENTERTAINMENT	LS		1,281.000	15,808	12.340	15,808	19,392		615		(5,431)		(5,431)			02/08/2006
981811-10-2	WORTHINGTON INDUSTRIES INC			2,539.000	76,399	30.090	76,399	31,710		1,676		(30,443)		(30,443)			12/17/2002
92939N-10-2	WP GLIMCHER INC			356,809.000	6,144,251	17.220	6,144,251	5,614,633		178,405		529,618		529,618			05/29/2014
92936U-10-9	WPC US EQUITY			251,009.000	17,595,731	70.100	17,595,731	15,352,281	238,459	638,910		1,565,576		1,565,576			12/19/2014
98212B-10-3	WPX ENERGY INC			9,159.000	106,519	11.630	106,519	5,804				(80,141)		(80,141)			01/03/2012
084423-10-2	WR BERKLEY CORP			4,281.000	219,444	51.260	219,444	56,787		6,122		33,691		33,691		L	06/24/2005
38388F-10-8	WR GRACE & CO			3,248.000	309,827	95.390	309,827	27,116				(11,303)		(11,303)			06/27/2008
96208T-10-4	WRIGHT EXPRESS CORP			1,736.000	171,725	98.920	171,725	30,073				(191)		(191)			06/24/2005
98235T-10-7	WRIGHT MEDICAL GROUP INC			2,200.000	59,114	26.870	59,114	56,291				(8,448)		(8,448)			06/30/2006
929328-10-2	WSFS FINANCIAL CORP			320.000	24,605	76.890	24,605	5,501		163		(205)		(205)			12/17/2002
384802-10-4	WW GRAINGER INC			2,495.000	635,951	254.890	635,951	110,459		10,404		(1,322)		(1,322)			06/27/2008
98310W-10-8	WYNDHAM WORLDWIDE CORP			5,619.000	481,885	85.760	481,885	180,239		7,867		67,821		67,821			06/26/2009
983134-10-7	WYNN RESORTS LTD			3,468.000	515,900	148.760	515,900	232,336		21,675		(157,621)		(157,621)			08/31/2012
98389B-10-0	XCEL ENERGY INC			21,678.000	778,674	35.920	778,674	586,230	6,503	25,580		172,990		172,990			06/28/2013
98400J-10-8	XCERRA CORP			2,408.000	22,057	9.160	22,057	22,315				2,817		2,817			06/25/2010
98401F-10-5	XENCOR INC			607.000	9,736	16.040	9,736	6,833				2,903		2,903			06/27/2014
98411C-10-0	XENOPORT INC			1,508.000	13,225	8.770	13,225	33,880				4,554		4,554			06/26/2009
98416J-11-8	XERIUM TECHNOLOGIES INC			502.000	7,922	15.780	7,922	5,108				(356)		(356)			06/28/2013
984121-10-3	XEROX CORP			50,001.000	693,014	13.860	693,014	616,725	3,125	12,250		84,502		84,502			02/08/2010
983919-10-1	XILINX INC			11,280.000	488,311	43.290	488,311	270,174		12,634		(29,666)		(29,666)			12/15/2003
G98290-10-2	XL GROUP PLC		R	11,987.000	411,993	34.370	411,993	174,556		7,672		30,327		30,327		L	04/30/2009
983772-10-4	XO GROUP INC COM			1,403.000	25,549	18.210	25,549	28,644				4,700		4,700			06/22/2007
98419J-10-7	XOMA CORP	LS		3,261.000	11,707	3.590	11,707	8,671				(10,240)		(10,240)			06/22/2012
98419Q-10-1	XOOM CORP	LS		1,381.000	24,181	17.510	24,181	34,994				(12,240)		(12,240)			06/27/2014
983793-10-0	XPO LOGISTICS INC	LS		2,305.000	94,228	40.880	94,228	98,310				(11,885)		(11,885)			06/27/2014
98419M-10-0	XYLEM INC			8,120.000	309,128	38.070	309,128	95,952		4,157		28,176		28,176			11/01/2011
984305-10-2	YADKIN FINANCIAL CORP			965.000	18,962	19.650	18,962	14,876				2,098		2,098			07/07/2014
984332-10-6	YAHOO! INC			40,642.000	2,052,827	50.510	2,052,827	1,107,268				432,975		432,975			07/31/2014
985817-10-5	YELP INC	LS		2,240.000	122,595	54.730	122,595	110,271				(39,238)		(39,238)			06/27/2014
987184-10-8	YORK WATER CO			672.000	15,597	23.210	15,597	10,697	100	385		1,532		1,532			06/26/2009
984249-60-7	YRC WORLDWIDE INC			1,384.000	31,126	22.490	31,126	39,192				(3,064)		(3,064)			06/27/2014
988498-10-1	YUM! BRANDS INC			18,909.000	1,377,521	72.850	1,377,521	194,335		28,742		(52,189)		(52,189)			11/26/2003
98919V-10-5	ZAYO GROUP HOLDINGS INC			996.000	30,448	30.570	30,448	29,080				1,368		1,368		L	12/19/2014
989207-10-5	ZEBRA TECHNOLOGIES CORP			1,994.000	154,356	77.410	154,356	64,716				46,520		46,520		L	06/28/2013
98933Q-10-8	ZELTIQ AESTHETICS INC	LS		1,310.000	36,562	27.910	36,562	12,443				13,337		13,337		L	06/27/2014
98936J-10-1	ZENDESK INC	LS		485.000	11,819	24.370	11,819	8,320				3,499		3,499		L	06/27/2014
98944B-10-8	ZEP INC			1,145.000	17,347	15.150	17,347	11,987		229		(3,446)		(3,446)		L	12/17/2002
98954A-10-7	ZILLOW INC - CLASS A	LS		1,371.000	145,175	105.890	145,175	108,494				8,974		8,974		L	06/27/2014
98956P-10-2	ZIMMER HOLDINGS INC			7,225.000	819,460	113.420	819,460	304,880	1,590	6,214		146,162		146,162		L	11/26/2003
989701-10-7	ZIONS BANCORPORATION			8,430.000	240,339	28.510	240,339	355,379		1,349		(12,224)		(12,224)		L	06/24/2011
98973P-10-1	ZIOPHARM ONCOLOGY INC	LS		2,912.000	14,764	5.070	14,764	12,997				2,126		2,126		L	06/24/2011
98974P-10-0	ZIX CORP			3,311.000	11,920	3.600	11,920	5,992				(3,179)		(3,179)		L	06/26/2009
98979J-10-9	ZOE'S KITCHEN INC	LS		266.000	7,956	29.910	7,956	9,028				(1,072)		(1,072)		L	06/27/2014
98978V-10-3	ZOETIS INC			21,647.000	931,470	43.030	931,470	662,973		6,234		223,830		223,830		L	06/24/2013
98978L-10-5	ZOGENIX INC	LS		3,161.000	4,331	1.370	4,331	5,403				(6,543)		(6,543)		L	06/28/2013
989774-10-4	ZULILY INC	LS		578.000	13,525	23.400	13,525	23,844				(9,906)		(9,906)		L	06/27/2014
989817-10-1	ZUMIEZ INC			1,062.000	41,025	38.630	41,025	40,134				13,413		13,413		L	06/22/2012
98986T-10-8	ZYNGA INC CL A			31,985.000	85,080	2.660	85,080	146,672				(33,474)		(33,474)		L	06/27/2014
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					2,806,653,237	XXX	2,806,653,237	1,886,557,104	8,980,334	73,723,405		429,703,139		429,703,139		XXX	XXX
				0.000		0.000											
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates						XXX										XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
				0.000		0.000											
298706-83-9	AF EuroPacific Growth Fund			3,452,279.000	162,395,223	47.040	162,395,223	148,802,428		2,700,873		(7,029,607)		(7,029,607)		L	12/31/2014
939330-83-3	AF Wash Mutual Investors Fund			1,944,922.000	79,605,652	40.930	79,605,652	70,396,156		5,243,690		1,681,716		1,681,716		L	12/31/2014
233203-78-5	DFA Emerging Markets Port Inst			612,583.000	15,339,080	25.040	15,339,080	16,059,059		164,957		(745,865)		(745,865)		L	12/31/2014
256206-10-3	Dodge & Cox Int'l Stock Fund			574,595.000	24,196,186	42.110	24,196,186	24,117,086		525,947		(1,184,296)		(1,184,296)		L	12/31/2014
957663-50-3	LM Wstrn Cor Pls Bnd Cl I			4,820,040.000	56,105,270	11.640	56,105,270	55,134,872		1,665,816		1,722,412		1,722,412		L	12/31/2014
87244W-60-7	TIAA-CREF Bond Fund Inst			2,109,281.000	22,189,639	10.520	22,189,639	22,247,078		643,425		491,400		491,400		L	12/31/2014
87245M-84-8	TIAA-CREF Bond Index Fund			3,873,095.000	42,255,466	10.910	42,255,466	41,861,074		609,299		767,632		767,632		L	12/31/2014
886315-50-6	TIAA-CREF Bond Plus II Inst			5,530,409.000	58,622,331	10.600	58,622,331	58,771,992		2,037,267		556,105		556,105		L	12/31/2014
87245M-22-8	TIAA-CREF Emg Mkt Equ Idx Inst			223,110.000	2,193,176	9.830	2,193,176	2,369,834		44,141		(172,733)		(172,733)		L	12/31/2014
87245M-26-9	TIAA-CREF Emg Mkts Equity Inst			152,659.000	1,522,009	9.970	1,522,009	1,652,935		19,325		(137,924)		(137,924)		L	12/31/2014
87244W-50-8	TIAA-CREF Equity Index Inst			5,063,511.000	78,535,054	15.510	78,535,054	61,060,259		1,786,899		6,025,296		6,025,296		L	12/31/2014
87244W-40-9	TIAA-CREF Growth & Inc Inst			18,371,789.000	221,380,052	12.050	221,380,052	193,888,899		20,562,245		577,964		577,964		L	12/31/2014
886315-79-5	TIAA-CREF High Yield II Inst			1,510,478.000	14,802,689	9.800	14,802,689	15,540,270		747,335		(634,083)		(634,083)		L	12/31/2014
87244W-51-6	TIAA-CREF Intl Eqty Indx Inst			14,167,020.000	247,072,829	17.440	247,072,829	231,711,920		9,728,478		(24,265,587)		(24,265,587)		L	12/31/2014
87244W-10-2	TIAA-CREF Intl Equity Inst			23,506,060.000	249,399,299	10.610	249,399,299	225,779,224		3,562,181		(24,931,508)		(24,931,508)		L	12/31/2014
87244W-68-0	TIAA-CREF Lg-Cap Grw Idx Inst			4,377,715.000	91,144,020	20.820	91,144,020	73,013,612		2,604,064		6,456,155		6,456,155		L	12/31/2014
87244W-66-4	TIAA-CREF Lg-Cap Val Idx Inst			8,466,443.000	149,263,398	17.630	149,263,398	127,040,037		6,168,705		7,554,932		7,554,932		L	12/31/2014
87244W-73-0	TIAA-CREF Lge Cap Value Inst			22,300,465.000	400,293,343	17.950	400,293,343	337,767,244		24,373,047		7,968,331		7,968,331		L	12/31/2014
886315-56-3	TIAA-CREF Lifcyle Ret Inc Inst			2,481,011.000	27,365,547	11.030	27,365,547	26,692,976		1,031,727		(90,989)		(90,989)		L	12/31/2014
886315-66-2	TIAA-CREF Lifecycle 2010 Inst			6,966,706.000	77,748,442	11.160	77,748,442	73,929,861		4,001,831		(979,799)		(979,799)		L	12/31/2014
886315-65-4	TIAA-CREF Lifecycle 2015 Inst			13,804,029.000	140,110,895	10.150	140,110,895	140,868,320		10,567,782		(4,884,525)		(4,884,525)		L	12/31/2014
886315-64-7	TIAA-CREF Lifecycle 2020 Inst			22,171,883.000	227,483,516	10.260	227,483,516	222,976,728		16,211,819		(6,955,396)		(6,955,396)		L	12/31/2014
886315-63-9	TIAA-CREF Lifecycle 2025 Inst			21,903,524.000	225,606,300	10.300	225,606,300	217,327,694		16,129,152		(7,143,810)		(7,143,810)		L	12/31/2014
886315-62-1	TIAA-CREF Lifecycle 2030 Inst			20,216,654.000	207,422,869	10.260	207,422,869	195,967,963		15,239,087		(6,923,409)		(6,923,409)		L	12/31/2014
886315-61-3	TIAA-CREF Lifecycle 2035 Inst			20,650,959.000	213,530,916	10.340	213,530,916	200,023,428		16,347,538		(7,794,303)		(7,794,303)		L	12/31/2014
886315-59-7	TIAA-CREF Lifecycle 2040 Inst			24,869,039.000	259,135,384	10.420	259,135,384	239,004,971		20,336,721		(9,976,605)		(9,976,605)		L	12/31/2014
886315-58-9	TIAA-CREF Lifecycle 2045 Inst			11,768,980.000	126,987,296	10.790	126,987,296	114,268,359		6,215,169		(1,390,836)		(1,390,836)		L	12/31/2014
886315-57-1	TIAA-CREF Lifecycle 2050 Inst			9,001,835.000	96,949,764	10.770	96,949,764	88,458,065		4,636,284		(1,055,907)		(1,055,907)		L	12/31/2014
87245M-21-0	TIAA-CREF Lifecycle 2055 Inst			130,563.000	1,571,979	12.040	1,571,979	1,595,625		66,979		(28,631)		(28,631)		L	12/31/2014
87244W-33-4	TIAA-CREF Lrge Cap Grwth Inst			3,277,535.000	49,261,354	15.030	49,261,354	44,075,914		5,388,245		(772,334)		(772,334)		L	12/31/2014
87244W-80-5	TIAA-CREF Mid-Cap Growth Inst			7,192,877.000	152,848,639	21.250	152,848,639	154,537,452		21,639,399		(11,312,769)		(11,312,769)		L	12/31/2014
87244W-86-2	TIAA-CREF Mid-Cap Value Inst			20,088,991.000	485,952,686	24.190	485,952,686	372,199,054		27,562,406		24,476,362		24,476,362		L	12/31/2014
87244W-79-7	TIAA-CREF Real Estat Sec Inst			6,861,881.000	104,231,974	15.190	104,231,974	87,106,202		3,080,409		14,736,439		14,736,439		L	12/31/2014
87244W-71-4	TIAA-CREF S&P 500 Index Inst			6,213,103.000	143,212,021	23.050	143,212,021	119,721,771		2,431,457		11,491,513		11,491,513		L	12/31/2014
886315-80-3	TIAA-CREF Shrt Trm Bd II Inst			1,647,433.000	17,050,933	10.350	17,050,933	17,188,212		186,564		(84,770)		(84,770)		L	12/31/2014
87244W-57-3	TIAA-CREF Sm-Cap Blnd In Inst			13,232,568.000	247,316,689	18.690	247,316,689	204,562,499		12,984,028		(862,760)		(862,760)		L	12/31/2014
87244W-83-9	TIAA-CREF Small-Cap Eq Inst			10,515,789.000	181,607,683	17.270	181,607,683	170,788,868		24,712,225		(13,339,392)		(13,339,392)		L	12/31/2014
87244W-30-0	TIAA-CREF Soc Choice Eq Inst			3,071,844.000	51,545,540	16.780	51,545,540	39,890,959		1,271,091		3,638,956		3,638,956		L	12/31/2014
87244W-48-2	TIAA-Cref Inflation Lnkd Bd Fd			576,444.000	6,548,409	11.360	6,548,409	6,943,727		114,362		22,769		22,769		L	12/31/2014
45775L-40-8	TRPrice Institutnl LCap Grwth			2,053,261.000	56,423,600	27.480	56,423,600	50,435,309		3,943,907		(216,370)		(216,370)		L	12/31/2014
922042-84-1	Vanguard Emg Mkts Stk Idx Admi			148,949.000	4,952,568	33.250	4,952,568	5,220,870		20,557		(268,302)		(268,302)		L	12/31/2014
921926-10-1	Vanguard Explorer Fund Invest			136,186.000	12,663,963	92.990	12,663,963	12,992,970		1,631,652		(1,135,103)		(1,135,103)		L	12/31/2014
922031-80-2	Vanguard Intrmed Term Trea Inv			214,660.000	2,440,680	11.370	2,440,680	2,447,801	114	20,891		17,051		17,051		L	12/31/2014
921946-10-9	Vanguard Selected Value Fund			4,093,431.000	116,171,582	28.380	116,171,582	111,171,138		6,002,205		(1,187,407)		(1,187,407)		L	12/31/2014
922908-79-3	Vanguard Small Cap Value Idx			1,263,769.000	32,023,913	25.340	32,023,913	29,073,208		490,641		1,369,427		1,369,427		L	12/31/2014
921935-10-2	Vanguard Wellington Fund			1,386,520.000	54,282,252	39.150	54,282,252	52,584,448		2,935,484		448,700		448,700		L	12/31/2014
9299999. Subtotal - Mutual Funds					5,238,762,110	XXX	5,238,762,110	4,709,268,371	114	308,387,306		(45,501,860)		(45,501,860)		XXX	XXX
				0.000		0.000											
87244W-70-6	TIAA-CREF Money Mkt Inst			5,891,488.000	5,891,488	1.000	5,891,488	5,891,488								L	12/31/2014

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
9399999. Subtotal - Money Market Mutual Funds					5,891,488	XXX	5,891,488	5,891,488								XXX	XXX
9799999 - Total Common Stocks					8,051,306,835	XXX	8,051,306,835	6,601,716,963	8,980,448	382,110,711		384,201,279		384,201,279		XXX	XXX
9899999 - Total Preferred and Common Stocks					8,051,306,835	XXX	8,051,306,835	6,601,716,963	8,980,448	382,110,711		384,201,279		384,201,279		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ..... , the total $ value (included in Column 8) of all such issues $ .....

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38378H-QM-1	GNR 2012-108 KA EXCH,AD,PAC(11)		03/01/2014	CAPITALIZED INTEREST			10	
912796-FA-2	UNITED STATES T-BILL 0.030% 03/26/15		09/26/2014	Various		15,997,587	16,000,000	
912796-BP-3	UNITED STATES T-BILL 0.078% 06/26/14		01/01/2014	Various		(49,954,020)	(49,975,000)	
912828-SU-5	UNITED STATES T-BILL 0.250% 05/15/15		12/19/2014	Various		50,027,344	50,000,000	11,740
912828-VN-7	UNITED STATES T-BILL 0.250% 07/31/15		09/12/2014	Various		26,035,547	26,000,000	7,595
912828-VY-3	UNITED STATES T-BILL 0.250% 09/30/15		12/31/2014	Various		50,025,391	50,000,000	31,593
912828-NP-1	UNITED STATES T-BILL 1.750% 07/31/15		07/09/2014	Various		24,406,875	24,000,000	184,475
0599999. Subtotal - Bonds - U.S. Governments						116,538,724	116,025,010	235,403
21987B-AN-8	CODELCO INC SR UNSECURED	F	01/23/2014	BARCLAYS CAPITAL INC - EMERGING MARKET		304,500	300,000	2,625
30216H-AC-3	EXPORT-IMPORT BANK CHINA SR UNSECURED	F	07/24/2014	GREENWICH CAPITAL MARKETS-EMERGING MARKE		995,060	1,000,000	
50065R-AC-1	KOREA HOUSING FINANCE CO COVERED	F	07/31/2014	VARIOUS		557,025	575,000	2,059
1099999. Subtotal - Bonds - All Other Governments						1,856,585	1,875,000	4,684
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions								
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions								
3137AA-FU-2	FHR 3857 EC EXCH,PAC(11)		05/27/2014	VARIOUS		2,371,674	2,262,347	2,178
3137B0-UT-9	FHR 4182 C SEQUENTIAL PAYER		05/19/2014	BNP PARIBAS SECURITIES - ABS/CMO		738,168	710,578	1,214
3137B2-QL-7	FHR 4212 LA PAC(11)		05/08/2014	BNP PARIBAS SECURITIES - ABS/CMO		1,593,673	1,537,975	1,277
3137B8-Z3-4	FHR 4316 DA SEQUENTIAL PAYER		10/29/2014	CREDIT SUISSE FIRST BOSTON - MUNICIPAL		476,458	461,182	77
3137BB-N9-7	FHR 4358 DA EXCH,SEQ		07/23/2014	CREDIT SUISSE FIRST BOSTON - MUNICIPAL		1,616,433	1,583,374	2,655
3137BC-TN-8	FHR 4376 HA SEQUENTIAL PAYER		09/08/2014	WACHOVIA CAPITAL US MORTGAGE BACK		506,990	497,278	414
3138A2-CK-3	FN AH0973		01/06/2014	STEARN, AGEE & LEECH, INC.		496,227	466,762	778
3138WB-KF-1	FN AS2093		04/08/2014	MORGAN STANLEY & COMPANY - MBS		516,907	495,872	620
3136AG-WH-1	FNR 2013-100 CA EXCH,SEQ		10/06/2014	NOMURA SECURITIES - MBS		992,312	927,394	824
3136AC-U5-8	FNR 2013-15 EP EXCH,AD,PAC(11)		12/16/2014	WACHOVIA CAPITAL US MORTGAGE BACK		1,060,358	1,000,412	1,751
3136AJ-CR-5	FNR 2014-2 KA EXCH,PT		02/19/2014	GOLDMAN SACHS-ABS/CMO		2,073,780	1,961,021	5,012
3136AJ-C7-9	FNR 2014-26 KA SEQUENTIAL PAYER		10/28/2014	VARIOUS		1,923,437	1,794,047	5,894
3199999. Subtotal - Bonds - U.S. Special Revenues						14,366,417	13,698,242	22,694
00507X-AC-9	ACTIVISION BLIZZARD EQUIPMENT,COMPANY AS		10/17/2014	VARIOUS		899,250	900,000	
00130H-BV-6	AES CORP/VA SR UNSECURED		05/15/2014	CITIGROUP/SSB - HIGH YIELD		249,375	250,000	
00912X-AM-6	AIR LEASE CORP SR UNSECURED		03/04/2014	JP MORGAN SECURITIES INC - CORPORATES		998,020	1,000,000	
03076C-AG-1	AMERIPRISE FINANCIAL INC SR UNSECURED		09/15/2014	BARCLAYS CAPITAL INC - CORPORATES		199,312	200,000	
03073E-AL-9	AMERISOURCEBERGEN CORP SR UNSECURED		05/19/2014	BANC OF AMERICA SECURITIES - CORPORATES		498,575	500,000	
031162-BU-3	AMGEN INC SR UNSECURED		05/19/2014	MORGAN STANLEY & CO - CORPORATES		998,070	1,000,000	
032095-AC-5	AMPHENOL CORP SR UNSECURED		01/23/2014	WACHOVIA CAPITAL - CORPORATES		1,497,690	1,500,000	
034863-AM-2	ANGLO AMERICAN CAPITAL COMPANY GUARNT	F	04/08/2014	CREDIT SUISSE FIRST BOSTON - CORPORATES		996,210	1,000,000	
044209-AK-0	ASHLAND INC SR UNSECURED		02/03/2014	CITIGROUP/SSB - HIGH YIELD		407,500	400,000	4,779
05329W-AK-8	AUTONATION INC COMPANY GUARNT		02/10/2014	JP MORGAN SECURITIES - HIGH YIELD		882,750	800,000	6,823
BL1193-13-7	AVAGO TECHNOLOGIES CAYMAN COMPANY ASSETS	F	07/10/2014	DEUTSCHE BANK - HIGH YIELD		1,338,300	1,340,000	
BL1582-77-6	B/E AEROSPACE INC COMPANY ASSETS,		12/15/2014	JP MORGAN SECURITIES - HIGH YIELD		500,000	500,000	
05523U-AK-6	BAE SYSTEMS HOLDINGS INC COMPANY GUARNT		09/30/2014	CITIGROUP/SSB - CORPORATES		299,109	300,000	
05990G-AB-1	BANCO DE CREDITO DEL PER NOTES	F	07/11/2014	EXCHANGE OF SECURITIES		616,831	642,000	
06406H-CS-6	BANK OF NEW YORK MELLON SR UNSECURED		01/28/2014	CITIGROUP/SSB - CORPORATES		996,350	1,000,000	
064159-FL-5	BANK OF NOVA SCOTIA SR UNSECURED	A	07/14/2014	BARCLAYS CAPITAL INC - CORPORATES		2,993,010	3,000,000	
07274E-AF-0	BAYER US FINANCE LLC COMPANY GUARNT		10/01/2014	BANC OF AMERICA SECURITIES - CORPORATES		1,599,200	1,600,000	
111021-AK-7	BRITISH TELECOM PLC SR UNSECURED	F	02/11/2014	CITIGROUP/SSB - CORPORATES		1,498,530	1,500,000	
140420-NH-9	CAPITAL ONE BANK USA NA SR UNSECURED		02/10/2014	BARCLAYS CAPITAL INC - CORPORATES		999,910	1,000,000	
14170T-AM-3	CAREFUSION CORP SR UNSECURED		05/16/2014	VARIOUS		1,499,760	1,500,000	
12505M-AC-0	CBS OUTDOOR AMERICAS CAP COMPANY ASSETS,		01/17/2014	CITIGROUP/SSB - HIGH YIELD		997,500	1,000,000	
165167-CM-7	CHESAPEAKE ENERGY CORP COMPANY GUARNT		04/10/2014	MORGAN STANLEY & COMPANY - HIGH YIELD		500,000	500,000	
12543D-AR-1	CHS/COMMUNITY HEALTH SYS SR SECURED		01/23/2014	JP MORGAN SECURITIES - HIGH YIELD		316,125	300,000	6,961
17275R-AP-7	CISCO SYSTEMS INC SR UNSECURED		02/24/2014	BARCLAYS CAPITAL INC - CORPORATES		998,180	1,000,000	
20030N-BL-4	COMCAST CORP COMPANY GUARNT		08/05/2014	CREDIT SUISSE FIRST BOSTON - CORPORATES		999,120	1,000,000	
14041N-DX-6	COMET 2007-A7 A7 SEQ,SB		10/14/2014	WACHOVIA CAPITAL - ABS/CMO		789,031	700,000	224
202795-JC-5	COMMONWEALTH EDISON CO 1ST MORTGAGE		01/06/2014	JP MORGAN SECURITIES INC - CORPORATES		997,780	1,000,000	
12630U-AD-8	CSC HOLDINGS LLC COMPANY ASSETS,		02/04/2014	BANC OF AMERICA SECURITIES - HIGH YIELD		299,250	300,000	
126650-CF-5	CVS HEALTH CORP SR UNSECURED		10/17/2014	CITIGROUP/SSB - CORPORATES		2,021,360	2,000,000	13,125
23331A-BJ-7	D.R. HORTON INC COMPANY GUARNT		08/04/2014	VARIOUS		992,500	1,000,000	8,490
233851-BE-3	DAIMLER FINANCE NA LLC COMPANY GUARNT		03/03/2014	BARCLAYS CAPITAL INC - CORPORATES		998,110	1,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
23918Y-AC-2	DAVITA HEALTHCARE PARTNE COMPANY ASSETS,		10/06/2014	VARIOUS		720,125	725,000	
24023K-AA-6	DBS GROUP HOLDINGS LTD SR UNSECURED	F	07/15/2014	GOLDMAN SACHS - EMERGING MARKETS		299,226	300,000	37
L2324E-AB-7	DELOS FINANCE SARL COMPANY ASSETS,	F	02/27/2014	DEUTSCHE BANK - HIGH YIELD		497,500	500,000	
29366A-AA-2	ELL 2011-A A1 SEQUENTIAL PAYER		07/31/2014	NOMURA SECURITIES - CMO/ABS		374,398	373,013	1,353
30219G-AH-1	EXPRESS SCRIPTS HOLDING COMPANY GUARNT		06/02/2014	CITIGROUP/SSB - CORPORATES		997,590	1,000,000	
31428X-AY-2	FEDEX CORP COMPANY GUARNT		01/06/2014	JP MORGAN SECURITIES INC - CORPORATES		1,996,560	2,000,000	
35802X-AA-1	FRESENIUS MED CARE US COMPANY GUARNT		02/11/2014	JP MORGAN SECURITIES - HIGH YIELD		1,017,000	900,000	24,213
369604-BG-7	GENERAL ELECTRIC CO SR UNSECURED		03/06/2014	BARCLAYS CAPITAL INC - CORPORATES		1,485,915	1,500,000	
370334-BV-5	GENERAL MILLS INC SR UNSECURED		10/16/2014	BARCLAYS CAPITAL INC - CORPORATES		702,051	700,000	
37045V-AD-2	GENERAL MOTORS CO SR UNSECURED		07/31/2014	EXCHANGE OF SECURITIES		407,922	400,000	
38148F-AB-5	GOLDMAN SACHS GROUP INC SR UNSECURED		10/20/2014	GOLDMAN SACHS -CORPORATES		3,093,645	3,100,000	
404122-AN-3	HCA INC COMPANY ASSETS,		10/03/2014	BANC OF AMERICA SECURITIES - HIGH YIELD		991,250	1,000,000	
431282-AN-2	HIGHWOODS REALTY LP SR UNSECURED		05/20/2014	VARIOUS		792,329	800,000	
40419V-AJ-1	HJ HEINZ CO COMPANY ASSETS,		10/06/2014	JP MORGAN SECURITIES - HIGH YIELD		496,250	500,000	
446438-RG-0	HUNTINGTON NATIONAL BANK SR UNSECURED		02/26/2014	DEUTSCHE BANK - CORPORATES		1,497,630	1,500,000	
45112E-AF-6	ICICI BANK LTD/DUBAI SR UNSECURED	F	09/11/2014	DEUTSCHE BANK - EMERGING MARKET		498,265	500,000	
44969C-AT-7	IMS HEALTH INC COMPANY ASSETS,		03/24/2014	EXCHANGE OF SECURITIES		693,771	691,093	
BL1423-89-8	INA BETEILIGUNGSGESELLSC COMPANY ASSETS,	F	09/04/2014	EXCHANGE OF SECURITIES		700,076	700,000	
465685-AJ-4	ITC HOLDINGS CORP SR UNSECURED		05/28/2014	BARCLAYS CAPITAL INC - CORPORATES		597,996	600,000	
485161-AQ-6	KANSAS CITY SOUTHERN MEX SR UNSECURED	F	12/11/2014	MORGAN STANLEY & CO - CORPORATES		966,510	1,000,000	2,024
49446R-AL-3	KIMCO REALTY CORP SR UNSECURED		04/14/2014	WACHOVIA CAPITAL - CORPORATES		998,000	1,000,000	
500630-CD-8	KOREA DEVELOPMENT BANK SR UNSECURED	F	09/02/2014	JP MORGAN SECURITIES INC - EMERGING		299,940	300,000	
56585A-AG-7	MARATHON PETROLEUM CORP SR UNSECURED		09/02/2014	MITSUBISHI CAPITAL BANK		697,487	700,000	
57629W-BV-1	MASSMUTUAL GLOBAL FUNDIN SR SECURED		04/02/2014	MORGAN STANLEY & CO - CORPORATES		1,994,500	2,000,000	
585055-BL-9	MEDTRONIC INC SR UNSECURED		12/01/2014	BANC OF AMERICA SECURITIES - CORPORATES		1,995,820	2,000,000	
59217G-BF-5	MET LIFE GLOB FUNDING I SECURED		04/07/2014	DEUTSCHE BANK - CORPORATES		599,214	600,000	
609207-AB-1	MONDELEZ INTERNATIONAL SR UNSECURED		01/09/2014	GREENWICH CAPITAL MARKETS-CORPORATES		1,300,112	1,295,000	3,975
61166W-AT-8	MONSANTO CO SR UNSECURED		06/26/2014	JP MORGAN SECURITIES INC - CORPORATES		998,150	1,000,000	
61746B-DR-4	MORGAN STANLEY SR UNSECURED		07/17/2014	MORGAN STANLEY & CO - CORPORATES		995,650	1,000,000	
637417-AG-1	NATIONAL RETAIL PROP INC SR UNSECURED		05/08/2014	USBANK - CORPORATES		1,506,090	1,500,000	
N5945L-AK-1	NXP BV COMPANY ASSETS,	F	10/06/2014	BARCLAYS CAPITAL INC - HIGH YIELD		940,136	950,000	
68235P-AE-8	ONE GAS INC SR UNSECURED		01/13/2014	EXCHANGE OF SECURITIES		600,000	600,000	
68389X-AU-9	ORACLE CORP SR UNSECURED		06/30/2014	BANC OF AMERICA SECURITIES - CORPORATES		424,035	425,000	
71647N-AC-3	PETROBRAS GLOBAL FINANCE COMPANY GUARNT	F	05/20/2014	CITGROUP/SSB - EMERGING MARKET		502,000	500,000	83
73744G-AF-9	POST HOLDINGS INC COMPANY ASSETS,		05/28/2014	BARCLAYS CAPITAL INC - HIGH YIELD		995,000	1,000,000	
69368H-AC-7	PVH CORP COMPANY ASSETS,		03/13/2014	EXCHANGE OF SECURITIES		1,000,294	1,000,000	
21688A-AA-0	RABOBANK NEDERLAND NY SR UNSECURED	F	01/07/2014	GOLDMAN SACHS -CORPORATES		497,140	500,000	
75951A-AA-6	RELIANCE STAND LIFE II SR SECURED		05/08/2014	WACHOVIA CAPITAL - CORPORATES		3,510,850	3,500,000	4,618
772739-AJ-7	ROCK-TENN CO COMPANY GUARNT		01/24/2014	NATIONAL BANK FINANCIAL US CORP		344,016	321,000	5,873
78355H-JX-8	RYDER SYSTEM INC SR UNSECURED		05/01/2014	GREENWICH CAPITAL MARKETS-CORPORATES		999,610	1,000,000	
81726J-AD-3	SENSATA TECHNOLOGIES BV COMPANY ASSETS,	F	10/08/2014	BARCLAYS CAPITAL INC - HIGH YIELD		992,500	1,000,000	
78440P-AD-0	SK TELECOM CO LTD SR UNSECURED	F	02/04/2014	NOMURA SECURITIES - EMERGING MARKETS		295,860	300,000	1,700
111013-AL-2	SKY PLC COMPANY GUARNT	F	09/09/2014	BARCLAYS CAPITAL INC - CORPORATES		298,860	300,000	
85571N-AB-5	STARZ LLC/STARZ FIN CORP COMPANY GUARNT		02/18/2014	SUNTRUST CAPITAL MARKETS - HIGH YIELD		208,000	200,000	4,333
857004-AB-1	STATE GRID OVERSEAS INV COMPANY GUARNT	F	07/18/2014	GOLDMAN SACHS - EMERGING MARKETS		1,004,035	1,000,000	3,132
865622-BM-5	SUMITOMO MITSUI BANKING COMPANY GUARNT	F	07/08/2014	GOLDMAN SACHS -CORPORATES		698,621	700,000	
87165B-AC-7	SYNCHRONY FINANCIAL SR UNSECURED		08/06/2014	JP MORGAN SECURITIES INC - CORPORATES		1,023,176	1,025,000	
883203-BT-7	TEXTRON INC SR UNSECURED		01/23/2014	CITIGROUP/SSB - CORPORATES		1,497,540	1,500,000	
887389-AH-7	TIMKEN CO SR UNSECURED		08/13/2014	MORGAN STANLEY & CO - CORPORATES		989,010	1,000,000	
89153V-AL-3	TOTAL CAPITAL INTL SA COMPANY GUARNT	F	01/08/2014	BARCLAYS CAPITAL INC - CORPORATES		595,494	600,000	
BL1291-45-1	TRONOX PIGMENTS BV COMPANY ASSETS,	F	03/13/2014	EXCHANGE OF SECURITIES		394,751	396,333	
902133-AR-8	TYCO ELECTRONICS GROUP S COMPANY GUARNT	F	08/04/2014	CITIGROUP/SSB - CORPORATES		1,508,310	1,500,000	1,006
91159H-HG-8	US BANCORP SR UNSECURED		01/27/2014	USBANK - CORPORATES		1,398,488	1,400,000	
92343V-CC-6	VERIZON COMMUNICATIONS SR UNSECURED		03/10/2014	WACHOVIA CAPITAL - CORPORATES		1,024,816	1,025,000	
G9368P-AP-9	VIRGIN MEDIA INVESTMENT HLD COMPANY ASSE	E	10/06/2014	VARIOUS		744,375	750,000	
981464-CJ-7	WFNMT 2010-A A SEQ,SB		03/31/2014	NOMURA SECURITIES - CMO/ABS		727,918	700,000	1,386
92938K-AD-1	WR GRACE & CO-CONN COMPANY ASSETS,		12/09/2014	CITIGROUP/SSB - HIGH YIELD		991,250	1,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						84,293,765	84,108,439	94,135
4899999. Subtotal - Bonds - Hybrid Securities								
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates								
8399997. Total - Bonds - Part 3						217,055,491	215,706,691	356,916

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8399998. Total - Bonds - Part 5						11,672,485	11,616,617	15,467
8399999. Total - Bonds						228,727,976	227,323,308	372,383
					0.000		0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							XXX	
					0.000		0.00	
8599999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates							XXX	
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
90214J-10-1	2U INC		06/27/2014	Various	462.000	7,145		
88554D-20-5	3D SYSTEMS CORP		06/27/2014	Various	236.000	13,936		
282914-10-0	8X8 INC		06/27/2014	Various	786.000	6,215		
002121-10-1	A10 NETWORKS INC		06/27/2014	Various	527.000	6,549		
000360-20-6	AAON INC		07/17/2014	Stock Split	638.000			
G00349-10-3	ABENGOA YIELD PLC	F	09/30/2014	Various	1,364.000	48,526		
004225-10-8	ACADIA PHARMACEUTICALS INC		06/27/2014	Various	266.000	5,959		
004239-10-9	ACADIA REALTY TRUST		06/20/2014	Various	8,780.000	236,471		
00430H-10-2	ACCELERATE DIAGNOSTICS		06/27/2014	Various	427.000	12,346		
00434H-10-8	ACCELERON PHARMA INC		06/27/2014	Various	716.000	24,673		
004498-10-1	ACI WORLDWIDE INC		07/11/2014	Stock Split	3,658.000			
G0083B-10-8	ACTAVIS PLC		06/27/2014	Taxable Exchange	3,507.000	782,286		
00507W-10-7	ACTINIUM PHARMACEUTICALS INC		06/27/2014	Various	877.000	6,067		
00507V-10-9	ACTIVISION BLIZZARD INC		06/27/2014	Various	10,311.000	225,951		
005125-10-9	ACXIOM CORP		06/27/2014	Various	391.000	8,428		
00790R-10-4	ADVANCED DRAINAGE SYSTEMS INC		09/30/2014	Various	880.000	18,433		
00770C-10-1	ADVANCED EMISSIONS SOLUTIONS		03/17/2014	Stock Split	428.000			
007974-10-8	ADVENT SOFTWARE INC		06/27/2014	Various	722.000	23,588		
00766T-10-0	AECOM TECHNOLOGY CORP		10/15/2014	Tax Free Exchange	5,749.000	94,348		
00771V-10-8	AERIE PHARMACEUTICALS INC		06/27/2014	Various	456.000	12,117		
00847G-70-5	AGENUS INC		06/27/2014	Various	2,830.000	9,619		
00847X-10-4	AGIOS PHARMACEUTICALS INC		06/27/2014	Various	220.000	10,097		
001282-10-2	AH BELO CORP A		06/27/2014	Various	659.000	7,906		
00912X-30-2	AIR LEASE CORP		06/27/2014	Various	1,210.000	46,184		
009363-10-2	AIRGAS INC		06/27/2014	Various	425.000	46,715		
00972D-10-5	AKEBIA THERAPEUTICS INC		06/27/2014	Various	353.000	10,089		
011659-10-9	ALASKA AIR GROUP INC		07/10/2014	Stock Split	2,948.000			
013817-10-1	ALCOA INC		04/30/2014	Various	4,050.000	54,531		
014339-10-5	ALDER BIOPHARMACEUTICALS INC		06/27/2014	Various	367.000	6,865		
014491-10-4	ALEXANDER & BALDWIN INC		06/27/2014	Various	174.000	7,012		
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIE		01/23/2014	Various	5,830.000	399,576		
015351-10-9	ALEXION PHARMACEUTICALS INC		06/27/2014	Various	37.000	5,830		
016255-10-1	ALIGN TECHNOLOGY INC		06/27/2014	Various	121.000	6,822		
G01767-10-5	ALKERMES PLC	F	06/27/2014	Various	464.000	23,629		
018581-10-8	ALLIANCE DATA SYSTEMS CORP		12/08/2014	Taxable Exchange	318.000	88,791		
H01531-10-4	ALLIED WORLD ASSURANCE CO	F	05/23/2014	Stock Split	2,845.000			
01973R-10-1	ALLISON TRANSMISSION HOLDING		06/27/2014	Various	4,375.000	134,929		
02005N-10-0	ALLY FINANCIAL INC		06/27/2014	Various	11,926.000	288,406		
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		06/27/2014	Various	272.000	16,922		
02153X-10-8	ALTISOURCE ASSET MANAGEMENT CO	E	06/27/2014	Various	63.000	49,661		
L0175J-10-4	ALTISOURCE PORTFOLIO SOLUTIONS		06/27/2014	Various	646.000	73,810		
02153W-10-0	ALTISOURCE RESIDENTIAL CORP		06/27/2014	Various	1,379.000	36,367		
023135-10-6	AMAZON.COM INC		06/27/2014	Various	239.000	77,550		
023139-88-4	AMBAC FINANCIAL GROUP INC		06/27/2014	Various	1,749.000	47,629		
G037AX-10-1	AMBARELLA INC	F	06/27/2014	Various	424.000	13,187		
02318Y-10-8	AMBER ROAD INC		06/27/2014	Various	384.000	6,365		
00165C-10-4	AMC ENTERTAINMENT HLDS-CL A		03/31/2014	Various	1,130.000	27,398		
023586-10-0	AMERCO INC		06/27/2014	Various	38.000	10,832		
02376R-10-2	AMERICAN AIRLS GROUP INC COM		06/27/2014	Various	23,476.000	1,027,765		
024013-10-4	AMERICAN ASSETS TRUST INC		01/23/2014	Various	2,810.000	90,427		
024835-10-0	AMERICAN CAMPUS COMMUNITIES IN		01/23/2014	Various	8,380.000	293,137		
02665T-30-6	AMERICAN HOMES 4 RENT - A		08/26/2014	Various	251,264.000	4,220,805		
02917R-10-8	AMERICAN REALTY CAPITAL HEALTH		06/27/2014	Various	3,136.000	33,796		
02917T-10-4	AMERICAN REALTY CAPITAL PROP		06/27/2014	Various	33,079.000	445,116		

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02927E-30-3	AMERICAN RESIDENTIAL PROPERTY		06/27/2014	Various	791.000	14,859		
03027X-10-0	AMERICAN TOWER REIT INC		07/07/2014	Various	35,560.000	2,978,902		
031652-10-0	AMKOR TECHNOLOGY INC		06/27/2014	Various	822.000	8,941		
032095-10-1	AMPHENOL CORP		10/10/2014	Stock Split	6,756.000			
03209T-10-9	AMPIO PHARMACEUTICALS INC		06/27/2014	Various	784.000	6,513		
034164-10-3	ANDERSONS INC		02/19/2014	Stock Split	428.000			
00182C-10-3	ANI PHARMACEUTICALS INC		06/27/2014	Various	292.000	10,188		
03674X-10-6	ANTERO RESOURCES CORP		06/27/2014	Various	808.000	52,351		
03748R-10-1	APARTMENT INVESTMENT & MANAGEM		01/23/2014	Various	12,400.000	336,023		
037833-10-0	APPLE INC		06/09/2014	Stock Split	223,099.000			
03820J-10-0	APPLIED GENETIC TECHNOLOGIES		06/27/2014	Various	216.000	5,437		
03822W-40-6	APPLIED MICRO CIRCUITS CORP		06/27/2014	Various	1,133.000	12,086		
03823U-10-2	APPLIED OPTOELECTRONICS INC		06/27/2014	Various	654.000	14,985		
03852U-10-6	ARAMARK HOLDINGS CORP		03/31/2014	Various	1,550.000	44,820		
G0450A-10-5	ARCH CAPITAL GROUP LTD	R	06/27/2014	Various	237.000	13,552		
Y0207T-10-0	ARDMORE SHIPPING CORP	F	06/27/2014	Various	224.000	3,063		
04013V-10-8	ARES COMMERCIAL REAL ESTATE		06/27/2014	Various	910.000	11,308		
04033A-10-0	ARIAD PHARMACEUTICALS INC		02/28/2014	Various	4,440.000	38,566		
040413-10-6	ARISTA NETWORKS INC		09/30/2014	Various	233.000	20,580		
04247X-10-2	ARMSTRONG WORLD INDUSTRIES INC		09/30/2014	Various	1,153.000	64,564		
042744-10-2	ARROW FINANCIAL CORP		09/17/2014	Stock Dividend	12.000			
042797-20-9	ARROWHEAD RESEARCH CORP		06/27/2014	Various	2,299.000	32,981		
04316A-10-8	ARTISAN PARTNERS ASSET MANAGEM		06/27/2014	Various	631.000	35,389		
044102-10-1	ASHFORD HOSPITALITY PRIME, INC		06/27/2014	Various	10,426.000	169,033		
044103-10-9	ASHFORD HOSPITALITY TRUST INC		12/22/2014	Various	78,930.000	837,364		
044104-10-7	ASHFORD INC		11/13/2014	Spin Off	35.000	2,004		
045604-10-5	ASSOCIATED ESTATES REALTY CORP		01/23/2014	Various	3,810.000	61,903		
046433-10-8	ASTRONICS CORP		06/27/2014	Various	172.000	8,496		
00206R-10-2	AT&T INC		04/30/2014	Various	1,455.000	51,936		
03874P-10-1	ATANA THERAPEUTICS INC		06/27/2014	Various	1,104.000	16,456		
04685W-10-3	ATHENAHEALTH INC		06/27/2014	Various	83.000	10,545		
G06207-11-5	ATLAS FINANCIAL HOLDINGS INC	F	06/27/2014	Various	493.000	7,196		
04963C-20-9	ATRICURE INC		06/27/2014	Various	513.000	9,575		
05211J-10-2	AUSPEX PHARMACEUTICALS INC		06/27/2014	Various	358.000	8,106		
05329W-10-2	AUTONATION INC		06/27/2014	Various	1,003.000	59,290		
053484-10-1	AVALONBAY COMMUNITIES INC		09/19/2014	Various	15,351.000	1,961,639		
N07831-10-5	AVG TECHNOLOGIES	F	06/27/2014	Various	617.000	12,213		
05381L-10-1	AVIV REIT INC		12/19/2014	Various	82,331.000	2,333,841		
002444-10-7	AVX CORP		06/27/2014	Various	786.000	10,435		
G0750C-10-8	AXALTA COATING SUSTEMS LTD	R	12/19/2014	Various	2,240.000	60,339		
Y0553W-10-3	BALTIC TRADING LTD	F	06/27/2014	Various	2,213.000	12,854		
05990K-10-6	BANC OF CALIFORNIA INC		06/27/2014	Various	888.000	9,730		
063904-10-6	BANK OF THE OZARKS INC		06/24/2014	Stock Split	2,424.000	44,248		
06647F-10-2	BANKRATE INC		06/27/2014	Various	716.000	12,612		
06652K-10-3	BANKUNITED INC		06/27/2014	Various	1,025.000	34,328		
068323-10-4	BARRACUDA NETWORKS INC		03/31/2014	Various	330.000	11,199		
054937-10-7	BB&T CORP		06/27/2014	Various	487.000	19,129		
075896-10-0	BED BATH & BEYOND INC		06/27/2014	Various	262.000	15,048		
08160H-10-1	BENCHMARK ELECTRONICS INC		06/27/2014	Various	308.000	7,799		
08173R-10-4	BENEFICIAL MUTUAL BANCORP INC		06/27/2014	Various	1,025.000	13,926		
084670-70-2	BERKSHIRE HATHAWAY INC		07/31/2014	Various	826.000	103,602		
08579W-10-3	BERRY PLASTICS GROUP INC		06/27/2014	Various	1,468.000	37,438		
086516-10-1	BEST BUY CO INC		06/27/2014	Various	192.000	5,958		
05541T-10-1	BGC PARTNERS INC		06/27/2014	Various	2,834.000	21,249		
08986R-10-1	BIGLARI HOLDINGS INC.		09/12/2014	Tax Free Exchange	14.000	4,727		
09057N-10-2	BIO PATH HOLDINGS INC		06/27/2014	Various	3,319.000	9,656		
090572-20-7	BIO-RAD LABORATORIES INC		06/27/2014	Various	112.000	13,288		
09058V-10-3	BIOCRYST PHARMACEUTICALS INC		06/27/2014	Various	3,132.000	39,201		
09063H-10-7	BIOMED REALTY TRUST INC		01/23/2014	Various	15,810.000	303,203		
090672-10-6	BIOTELEMETRY INC		06/27/2014	Various	1,148.000	8,171		
09227Q-10-0	BLACKBAUD INC		06/27/2014	Various	146.000	5,278		
09238E-10-4	BLACKHAWK NETWORK HOLDINGS		04/21/2014	Various	1,700.000	42,276		
094235-10-8	BLOOMIN' BRANDS INC		06/27/2014	Various	860.000	19,439		
095573-10-1	BLUE HILLS BANCORP INC		09/30/2014	Various	1,165.000	15,280		
09609G-10-0	BLUEBIRD BIO INC		06/27/2014	Various	846.000	33,331		

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055610-20-1	BOK FINANCIAL CORP		06/27/2014	Various	247.000	16,305		
097793-10-3	BONANZA CREEK ENERGY INC		06/27/2014	Various	338.000	19,146		
099502-10-6	BOOZ ALLEN HAMILTON HOLDING		06/27/2014	Various	1,895.000	39,651		
101121-10-1	BOSTON PROPERTIES INC		01/23/2014	Various	12,680.000	1,352,275		
103304-10-1	BOYD GAMING CORP		06/27/2014	Various	680.000	8,158		
105368-20-3	BRANDYWINE REALTY TRUST		08/05/2014	Various	63,000.000	957,293		
109194-10-0	BRIGHT HORIZONS FAMILY SOLUT		06/27/2014	Various	850.000	36,956		
11120U-10-5	BRIXMOR PROPERTY GROUP INC		12/19/2014	Various	146,023.000	3,473,915		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		06/27/2014	Various	143.000	5,828		
112463-10-4	BROOKDALE SENIOR LIVING INC		07/31/2014	Tax Free Exchange	2,734.000	67,378		
120076-10-4	BUILD-A-BEAR WORKSHOP INC		06/27/2014	Various	512.000	6,419		
122017-10-6	BURLINGTON STORES INC		06/27/2014	Various	313.000	9,710		
127190-30-4	CACI INTERNATIONAL INC		06/27/2014	Various	186.000	13,012		
12768T-10-3	CAESARS ACQUISITION CO CL A		09/30/2014	Various	2,101.000	19,888		
128030-20-2	CAL-MAINE FOODS INC		11/03/2014	Stock Split	682.000			
13057Q-10-7	CALIFORNIA RESOURECES CORP		12/01/2014	Spin Off	13,608.000	13,446		
13123E-50-0	CALLIDUS SOFTWARE INC		06/27/2014	Various	487.000	5,881		
13123X-10-2	CALLON PETROLEUM CO		06/27/2014	Various	483.000	5,476		
131347-30-4	CALPINE CORP		06/27/2014	Various	2,279.000	53,837		
133131-10-2	CAMDEN PROPERTY TRUST		01/23/2014	Various	7,030.000	426,343		
13466Y-10-5	CAMPUS CREST COMMUNITIES INC		12/22/2014	GUZMAN AND COMPANY	111,936.000	838,774		
141619-10-6	CARDIOVASCULAR SYSTEMS INC		06/27/2014	Various	230.000	7,404		
14174T-10-7	CARETRUST REIT INC W/I		06/03/2014	Spin Off	1,204.000	11,374		
142339-10-0	CARLISLE COS INC		06/27/2014	Various	97.000	8,315		
143436-40-0	CARMIKE CINEMAS INC		06/27/2014	Various	162.000	5,704		
144285-10-3	CARPENTER TECHNOLOGY CORP		06/27/2014	Various	186.000	11,519		
14574X-10-4	CARROLS RESTAURANT GROUP INC		06/27/2014	Various	999.000	7,191		
147154-20-7	CASCADE BANCORP		05/19/2014	Tax Free Exchange	1,376.000	12,544		
147322-10-1	CASCADE MICROTECH INC		06/27/2014	Various	569.000	7,548		
14862Q-10-0	CASTLIGHT HEALTH INC		06/27/2014	Various	569.000	8,601		
148806-10-2	CATALENT INC		09/30/2014	Various	1,996.000	49,952		
14912Y-20-2	CATCHMARK TIMBER TRUST INC		07/22/2014	Various	69,757.000	897,697		
124830-10-0	CBL & ASSOCIATES PROPERTIES IN		01/23/2014	Various	13,780.000	242,896		
12508E-10-1	CDK GLOBAL INC		10/01/2014	Spin Off	7,080.000	80,191		
12514G-10-8	CDW CORP/DE		08/29/2014	JP MORGAN CHASE BANK/H	2,694.000	88,996		
125141-10-1	CECO ENVIRONMENTAL CORP		06/27/2014	Various	487.000	7,478		
150602-20-9	CEDAR SHOPPING CENTERS INC		03/21/2014	Various	16,660.000	103,709		
151020-10-4	CELGENE CORP		06/26/2014	Stock Split	17,371.000			
15117V-10-9	CELLULAR DYNAMICS INTERNATION		06/27/2014	Various	462.000	7,025		
156782-10-4	CERNER CORP		06/27/2014	Various	155.000	7,945		
157842-10-5	CHAMBERS STREET PROPERTIES		01/23/2014	Various	19,290.000	155,308		
159179-10-0	CHANNELADVISOR CORP		06/27/2014	Various	675.000	17,943		
16117M-30-5	CHARTER COMMUNICATIONS INC		06/27/2014	Various	561.000	86,840		
16208T-10-2	CHATHAM LODGING TRUST		09/30/2014	Various	18,792.000	417,301		
G07021-10-1	CHC GROUP LTD	F	03/31/2014	Various	2,040.000	15,067		
163086-10-1	CHEF'S WAREHOUSE INC/THE		06/27/2014	Various	255.000	5,086		
163092-10-9	CHEGG INC		06/27/2014	Various	1,784.000	13,002		
165240-10-2	CHESAPEAKE LODGING TRUST		09/19/2014	Various	16,270.000	454,873		
165303-10-8	CHESAPEAKE UTILITIES CORP		09/09/2014	Stock Split	223.000			
166764-10-0	CHEVRON CORP		04/30/2014	Various	467.000	58,615		
16934W-10-6	CHIMERIX INC		06/27/2014	Various	826.000	18,447		
171484-10-8	CHURCHILL DOWNS INC		06/27/2014	Various	62.000	5,588		
172406-10-0	CINEDIGM CORP A		06/27/2014	Various	3,297.000	8,734		
174610-10-5	CITIZENS FINANCIAL GROUP INC		12/19/2014	Various	6,367.000	159,156		
178787-10-7	CIVEO CORP WHEN ISSUED		06/02/2014	Spin Off	4,150.000	27,557		
969490-10-1	CLAYTON WILLIAMS ENERGY INC		06/27/2014	Various	226.000	31,531		
18482P-10-3	CLEARFIELD INC		06/27/2014	Various	522.000	8,991		
189464-10-0	CLOVIS ONCOLOGY INC		06/27/2014	Various	425.000	18,070		
19075F-10-6	COBALT INTERNATIONAL ENERGY		06/27/2014	Various	2,874.000	51,975		
191216-10-0	COCA-COLA CO		07/31/2014	Various	4,730.000	185,825		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		03/10/2014	Stock Split	13,165.000	16,757		
194014-10-6	COLFAX CORP		02/28/2014	Various	890.000	63,302		
19421R-20-0	COLLECTORS UNIVERSE		06/27/2014	Various	328.000	6,650		
19624R-10-6	COLONY FINANCIAL INC		04/30/2014	Various	2,345.000	50,991		
197236-10-2	COLUMBIA BANKING SYSTEM INC		06/27/2014	Various	232.000	6,095		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
198287-20-3	COLUMBIA PROPERTY TRUST INC		06/27/2014	Various	39,209.000	982,366		
198516-10-6	COLUMBIA SPORTSWEAR CO		09/29/2014	Stock Split	562.000			
200525-10-3	COMMERCE BANCSHARES INC/KANSAS		11/25/2014	Stock Dividend	467.000	14,402		
20337X-10-9	COMMSCOPE HOLDING CO INC		06/27/2014	Various	734.000	17,068		
203668-10-8	COMMUNITY HEALTH SYSTEMS INC		01/27/2014	Tax Free Exchange	781.000	27,463		
204149-10-8	COMMUNITY TRUST BANCORP INC		05/13/2014	Stock Dividend	37.000			
20605P-10-1	CONCHO RESOURCES INC/MIDLAND T		06/27/2014	Various	176.000	24,992		
208242-10-7	CONN'S INC		06/27/2014	Various	151.000	7,365		
20786W-10-7	CONNECTONE BANCORP INC		07/01/2014	Tax Free Exchange	502.000	9,614		
209034-10-7	CONSOLIDATED COMMUNICATIONS HO		10/17/2014	Tax Free Exchange	522.000	8,021		
210751-10-3	CONTAINER STORE GROUP INC/THE		06/27/2014	Various	344.000	9,973		
211171-10-3	CONTINENTAL BUILDING PRODUCTS		06/27/2014	Various	535.000	7,948		
212015-10-1	CONTINENTAL RESOURCES INC/OK		09/11/2014	Stock Split	1,756.000			
21240D-10-7	CONTROL4 CORP		06/27/2014	Various	490.000	9,489		
21676P-10-3	COOPER-STANDARD HOLDING		06/27/2014	Various	605.000	40,039		
217204-10-6	COPART INC		06/27/2014	Various	321.000	11,344		
218681-10-4	CORE-MARK HOLDING CO INC		06/27/2014	Stock Split	527.000			
21870U-20-5	CORENERGY INFRASTRUCTURE TRUST		07/07/2014	Various	72,000.000	548,454		
21925Y-10-3	CORNERSTONE ONDEMAND		06/27/2014	Various	492.000	22,611		
22002T-10-8	CORPORATE OFFICE PROPERTIES TR		01/23/2014	Various	6,810.000	170,387		
22025Y-40-7	CORRECTIONS CORP OF AMERICA		01/23/2014	Various	9,250.000	319,714		
22265J-10-2	COUPONS COM INC		06/27/2014	Various	518.000	13,702		
222795-10-6	COUSINS PROPERTIES INC		12/19/2014	Various	209,830.000	2,490,074		
222816-10-0	COVANCE INC		06/27/2014	Various	63.000	5,274		
22357R-10-3	COVISINT CORP		10/16/2014	Spin Off	1,327.000	5,262		
225447-10-1	CREE INC		06/27/2014	Various	306.000	14,831		
22822V-10-1	CROWN CASTLE INTL CORP		12/16/2014	Tax Free Exchange	742,798.000	53,282,613		
12646R-10-5	CST BRANDS INC		06/27/2014	Various	484.000	16,514		
229663-10-9	CUBESMART		12/19/2014	Various	107,777.000	2,323,248		
229678-10-7	CUBIST PHARMACEUTICALS INC		06/27/2014	Various	304.000	21,061		
126576-20-6	CUI GLOBAL INC		06/27/2014	Various	937.000	7,438		
229899-10-9	CULLEN/FROST BANKERS INC		06/27/2014	Various	158.000	12,500		
231082-10-8	CUMULUS MEDIA INC		06/27/2014	Various	2,572.000	16,970		
23204G-10-0	CUSTOMERS BANCORP INC		05/22/2014	Stock Dividend	91.000			
23247G-10-9	CVENT INC		06/27/2014	Various	801.000	26,926		
23283R-10-0	CYRUSONE INC		07/01/2014	WEEDEN CO,GREENWICH	37,000.000	936,918		
232820-10-0	CYTEC INDUSTRIES INC		09/18/2014	Stock Split	1,650.000			
232828-50-9	CYTRX CORP		06/27/2014	Various	2,438.000	9,798		
233912-10-4	DAILY JOURNAL CORP		06/27/2014	Various	46.000	9,476		
237266-10-1	DARLING INTERNATIONAL INC		06/27/2014	Various	1,864.000	38,984		
233153-20-4	DCT INDUSTRIAL TRUST INC		11/18/2014	Tax Free Exchange	188,468.000	4,568,334		
23317H-10-2	DDR CORP		12/19/2014	Various	153,752.000	2,727,670		
242309-10-2	DEALERTRACK HOLDINGS INC		06/27/2014	Various	303.000	13,616		
245077-10-2	DEL FRISCO'S RESTAURANT GROUP		06/27/2014	Various	483.000	13,341		
24802Y-10-5	DEMANDWARE INC		06/27/2014	Various	668.000	45,304		
Y2065G-12-1	DHT HOLDINGS RTS F	F	06/27/2014	Various	3,122.000	21,910		
25272T-10-4	DIAMOND RESORTS INTERNATIONAL		06/27/2014	Various	875.000	19,795		
25278X-10-9	DIAMONDBACK ENERGY INC		06/27/2014	Various	875.000	77,581		
252784-30-1	DIAMONDROCK HOSPITALITY CO		01/23/2014	Various	16,020.000	192,198		
253868-10-3	DIGITAL REALTY TRUST INC		06/20/2014	Various	20,260.000	1,113,610		
25470F-30-2	DISCOVERY COMMUNICATIONS INC		08/07/2014	Spin Off	10,132.000	189,287		
25470M-10-9	DISH NETWORK CORP		06/27/2014	Various	150.000	9,843		
256677-10-5	DOLLAR GENERAL CORP		06/27/2014	Various	270.000	15,437		
256746-10-8	DOLLAR TREE INC		06/27/2014	Various	111.000	5,920		
257559-20-3	DOMTAR CORP		06/18/2014	Stock Split	1,418.000			
Y2106R-11-0	DORIAN LPG LTD	F	06/27/2014	Various	329.000	7,594		
258278-10-0	DORMAN PRODUCTS INC		06/27/2014	Various	350.000	17,407		
25848T-10-9	DOT HILL SYSTEMS CORP		06/27/2014	Various	2,718.000	11,983		
25960P-10-9	DOUGLAS EMMETT INC		01/23/2014	Various	11,260.000	284,586		
264411-50-5	DUKE REALTY CORP		09/19/2014	Various	51,159.000	825,988		
266130-10-6	DUPONT FABROS TECHNOLOGY INC		01/23/2014	Various	5,960.000	150,736		
233377-40-7	DXP ENTERPRISES INC		06/27/2014	Various	137.000	10,368		
26746E-10-3	DYAX CORP		06/27/2014	Various	985.000	9,808		
268158-20-1	DYNAVAX TECHNOLOGIES CORP		11/10/2014	Tax Free Exchange	1,161.000	28,145		
29788A-10-4	E2OPEN		06/27/2014	Various	355.000	7,361		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
27579R-10-4	EAST WEST BANCORP INC		01/21/2014	Tax Free Exchange	227.000	3,792		
277276-10-1	EASTGROUP PROPERTIES INC		03/21/2014	Various	3,680.000	220,769		
277461-40-6	EASTMAN KODAK CO		06/27/2014	Various	789.000	20,114		
278715-20-6	EBIX INC		08/29/2014	JP MORGAN CHASE BANK/H	1,340.000	20,683		
28140H-20-3	EDUCATION REALTY TRUST INC		12/01/2014	Tax Free Exchange	80,898.000	2,609,422		
285512-10-9	ELECTRONIC ARTS INC		06/27/2014	Various	500.000	17,940		
29101U-20-9	EMERALD OIL INC		06/27/2014	Various	773.000	5,865		
291641-10-8	EMPIRE DISTRICT ELECTRIC CO/TH		06/27/2014	Various	236.000	6,002		
292104-10-6	EMPIRE STATE REALTY TRUST INC		12/19/2014	Various	49,837.000	879,765		
29251M-10-6	ENANTA PHARMACEUTICALS INC		06/27/2014	Various	464.000	20,832		
G30401-10-6	ENDO PHARMACEUTICALS HOLDINGS		06/27/2014	Various	1,660.000	127,346		
29272B-10-5	ENDURANCE INTERNATIONAL GROUP		06/27/2014	Various	533.000	8,110		
G10082-14-0	ENERGY XXI BERMUDA	F	05/30/2014	Tax Free Exchange	842.000	19,453		
29357K-10-3	ENOVA INTERNATIONAL INC		11/13/2014	Spin Off	1,226.000	7,576		
29355X-10-7	ENPRO INDUSTRIES INC		06/27/2014	Various	95.000	6,961		
29404K-10-6	ENVESTNET INC		06/27/2014	Various	514.000	25,333		
29413U-10-3	ENVISION HEALTHCARE HOLDINGS		07/31/2014	Various	2,252.000	80,501		
294100-10-2	ENZO BIOCHEM INC		06/27/2014	Various	1,545.000	7,568		
26875P-10-1	EOG RESOURCES INC		04/01/2014	Stock Split	11,826.000			
268785-10-2	EP ENERGY CORP		03/31/2014	Various	2,050.000	40,110		
29414B-10-4	EPAM SYSTEMS INC		06/27/2014	Various	638.000	27,777		
29428V-10-4	EPIZYME INC		06/27/2014	Various	308.000	9,053		
26884U-10-9	EPR PROPERTIES		03/21/2014	Various	6,990.000	364,259		
294429-10-5	EQUIFAX INC		06/27/2014	Various	87.000	6,320		
29444U-50-2	EQUINIX INC		11/25/2014	Corporate Action	53.000	11,972		
294628-10-2	EQUITY COMMONWEALTH REIT REITS		09/19/2014	Various	32,577.000	813,980		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES IN		01/23/2014	Various	6,360.000	237,801		
294752-10-0	EQUITY ONE INC		12/19/2014	Various	61,849.000	1,538,076		
29476L-10-7	EQUITY RESIDENTIAL		07/07/2014	Various	33,190.000	1,812,047		
G3788M-11-4	EROS INTERNATIONAL PLC	F	06/27/2014	Various	866.000	13,125		
296056-10-4	ESCALADE INC		06/27/2014	Various	458.000	7,207		
296315-10-4	ESCO TECHNOLOGIES INC		06/27/2014	Various	214.000	7,404		
G3198U-10-2	ESSENT GROUP LTD	F	06/27/2014	Various	499.000	10,122		
297178-10-5	ESSEX PROPERTY TRUST INC		04/02/2014	Tax Free Exchange	63,350.000	10,446,791		
30040P-10-3	EVERTEC INC	E	06/27/2014	Various	1,541.000	37,420		
300415-10-6	EVERYDAY HEALTH INC		06/27/2014	Various	309.000	5,508		
30063P-10-5	EXACT SCIENCES CORP		06/27/2014	Various	720.000	11,970		
30068C-10-9	EXCEL TRUST INC		07/01/2014	WEEDEN CO,GREENWICH	30,000.000	402,993		
269279-40-2	EXCO RESOURCES RTS		01/09/2014	Corporate Action	1,493.000	7,465		
302104-10-4	EXONE CO		06/27/2014	Various	169.000	6,351		
30225T-10-2	EXTRA SPACE STORAGE INC		01/23/2014	Various	9,700.000	426,671		
30231G-10-2	EXXON MOBIL CORP		04/30/2014	Various	616.000	63,081		
G3323L-10-0	FABRINET	F	06/27/2014	Various	346.000	7,112		
30303M-10-2	FACEBOOK INC		06/27/2014	Various	11,533.000	779,404		
307068-10-6	FAMOUS DAVES OF AMERICA		06/27/2014	Various	191.000	5,459		
313549-40-4	FEDERAL MOGUL CORP		06/27/2014	Various	666.000	13,529		
313747-20-6	FEDERAL REALTY INVESTMENT TRUS		09/19/2014	Various	10,025.000	1,112,087		
31422T-10-1	FEDERATED NATIONAL HOLDING CO		06/27/2014	Various	485.000	11,763		
30241L-10-9	FEI CO		06/27/2014	Various	103.000	9,394		
315785-10-5	FIDELITY & GUARANTY LIFE		03/31/2014	Various	630.000	14,865		
31620R-40-2	FIDELITY NATIONAL FINANCIAL IN		07/01/2014	Tax Free Exchange	14,855.000	240,801		
316394-10-5	FIDELITY SOUTHERN CORP		01/30/2014	Stock Dividend	2.000			
31660B-10-1	FIESTA RESTAURANT GROUP		06/27/2014	Various	499.000	23,102		
31816Q-10-1	FIREEYE INC		06/27/2014	Various	3,225.000	125,481		
318672-70-6	FIRST BANCORP		06/27/2014	Various	3,062.000	16,836		
319390-10-0	FIRST BUSINESS FINANCIAL SER		06/27/2014	Various	180.000	8,330		
31946M-10-3	FIRST CITIZENS BANCSHARES INC		06/27/2014	Various	69.000	17,083		
32020R-10-9	FIRST FINANCIAL BANKSHARES INC		06/03/2014	Stock Split	1,438.000			
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		12/19/2014	Various	56,392.000	1,127,492		
320817-10-9	FIRST MERCHANTS CORP		06/27/2014	Various	342.000	7,289		
32115D-10-6	FIRST NBC BANK HOLDING CO		06/27/2014	Various	477.000	16,080		
320734-10-6	FIRST OF LONG ISLAND CORP		10/16/2014	Stock Split	144.000			
33616C-10-0	FIRST REPUBLIC BANK/SAN FRAN		06/27/2014	Various	1,775.000	96,745		
336433-10-7	FIRST SOLAR INC		06/27/2014	Various	504.000	35,975		
33738R-10-8	FISERV INC		06/27/2014	Various	148.000	8,934		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
33829M-10-1	FIVE BELOW INC		06/27/2014	Various	739.000	29,433		
33830X-10-4	FIVE PRIME THERAPEUTICS INC		06/27/2014	Various	731.000	11,210		
339041-10-5	FLEETCOR TECHNOLOGIES INC		06/27/2014	Various	549.000	73,358		
G35569-10-5	FLEETMATICS GROUP LLC	F	06/27/2014	Various	908.000	30,182		
34385P-10-8	FLUIDIGM CORP		06/27/2014	Various	258.000	7,490		
302520-10-1	FNB CORP/PA		06/27/2014	Various	974.000	12,395		
35471R-10-6	FRANKLIN STREET PROPERTIES COR		01/23/2014	Various	5,840.000	70,557		
G37270-10-1	FREESCALE SEMICONDUCTOR HOLD	F	06/27/2014	Various	2,041.000	47,725		
302941-10-9	FTI CONSULTING INC		06/27/2014	Various	174.000	6,384		
361CVR-99-6	FURIEX PHARMACEUTICALS INC		07/03/2014	Taxable Exchange	512.000	53,642		
36268Q-10-3	GAIAM INC		06/27/2014	Various	683.000	5,258		
36268W-10-0	GAIN CAPITAL HOLDINGS INC		06/27/2014	Various	1,067.000	8,288		
363225-20-2	GALECTIN THERAPEUTICS INC		06/27/2014	Various	813.000	11,501		
363576-10-9	GALLAGHER ARTHUR J & CO		06/27/2014	Various	1,134.000	52,602		
36467J-10-8	GAMING AND LEISURE PROPERTIES		12/19/2014	Various	241,653.000	7,850,221		
H2906T-10-9	GARMIN LTD	F	06/27/2014	Various	474.000	28,711		
368736-10-4	GENERAC HOLDINGS INC		09/30/2014	Various	1,269.000	51,440		
370023-10-3	GENERAL GROWTH PROPERTIES INC		01/23/2014	Various	43,370.000	876,651		
37045V-10-0	GENERAL MOTORS CO		06/27/2014	Various	34,486.000	1,254,837		
371559-10-5	GENESEE & WYOMING INC		06/27/2014	Various	351.000	36,413		
372309-10-4	GENMARK DIAGNOSTIC INC		06/27/2014	Various	506.000	6,728		
36162J-10-6	GEO GROUP INC		06/30/2014	Tax Free Exchange	159,635.000	5,685,105		
374297-10-9	GETTY REALTY CORP		03/21/2014	Various	2,830.000	53,614		
37518B-10-2	GIGAMON INC.		06/27/2014	Various	576.000	11,114		
379302-10-2	GLIMCHER REALTY TRUST		01/23/2014	Various	11,520.000	105,405		
37953G-10-3	GLOBAL BRASS & COPPER HOLDIN		06/27/2014	Various	966.000	16,340		
37951D-10-2	GLOBAL EAGLE ENTERTAINMENT		06/27/2014	Various	673.000	7,993		
378973-40-8	GLOBALSTAR INC		06/27/2014	Various	12,052.000	50,604		
379577-20-8	GLOBUS MEDICAL INC		06/27/2014	Various	976.000	23,505		
379606-10-6	GLORI ENERGY INC		06/27/2014	Various	519.000	5,378		
379890-10-6	GLU MOBILE INC		06/27/2014	Various	1,905.000	8,894		
38046C-10-9	GOGO INC		06/27/2014	Various	1,629.000	30,893		
382550-10-1	GOODYEAR TIRE & RUBBER CO/THE		06/27/2014	Various	757.000	21,001		
38259P-70-6	GOOGLE INC		07/31/2014	Various	12,738.000	2,823,862		
38268T-10-3	GOPRO INC		09/30/2014	Various	792.000	74,207		
38376A-10-3	GOVERNMENT PROPERTIES INCOME		12/19/2014	Various	84,244.000	1,968,798		
38489R-10-0	GRAMERCY PROPERTY TRUST INC		12/19/2014	Various	291,117.000	1,835,103		
388689-10-1	GRAPHIC PACKAGING HOLDING CO		07/31/2014	Various	6,628.000	79,513		
393222-10-4	GREEN PLAINS RENEWABLE ENERGY		06/27/2014	Various	813.000	26,252		
393657-10-1	GREENBRIER COS INC		06/27/2014	Various	117.000	6,678		
397624-10-7	GREIF INC		06/27/2014	Various	147.000	8,012		
399473-10-7	GROUPON INC		06/27/2014	Various	2,482.000	16,575		
400110-10-2	GRUBHUB INC		06/27/2014	Various	406.000	13,881		
362393-10-0	GTT COMMUNICATIONS INC		06/27/2014	Various	580.000	5,711		
40171V-10-0	GUIDEWIRE SOFTWARE INC		06/27/2014	Various	1,156.000	47,024		
402635-30-4	GULFPORT ENERGY CORP		06/27/2014	Various	227.000	14,297		
405217-10-0	HAIN CELESTIAL GROUP INC		12/30/2014	Stock Split	2,636.000	36,003		
40537Q-20-9	HALCON RESOURCES CORP		06/27/2014	Various	1,993.000	14,226		
40637H-10-9	HALOZYME THERAPEUTICS INC		06/27/2014	Various	665.000	6,602		
40650V-10-0	HALYARD HEALTH INC		11/03/2014	Spin Off	2,049.000	31,124		
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE		06/27/2014	Various	468.000	6,695		
41146A-10-6	HARBINGER GROUP INC		09/30/2014	Various	3,732.000	48,877		
41754V-10-3	HARVEST NATURAL RESOURCES INC		06/27/2014	Various	1,942.000	9,435		
40412C-10-1	HCA HOLDINGS		06/27/2014	Various	2,857.000	158,318		
40414L-10-9	HCP INC		01/23/2014	Various	37,300.000	1,432,257		
40416M-10-5	HD SUPPLY HOLDINGS INC		06/27/2014	Various	1,497.000	41,949		
42217K-10-6	HEALTH CARE REIT INC		12/19/2014	Various	137,478.000	9,105,229		
421946-10-4	HEALTHCARE REALTY TRUST INC		01/23/2014	Various	7,610.000	169,526		
42225P-50-1	HEALTHCARE TRUSTS OF AMERICA		12/16/2014	Tax Free Exchange	269,127.000	5,689,642		
422347-10-4	HEARTLAND EXPRESS INC		06/27/2014	Various	292.000	6,139		
42722X-10-6	HERITAGE FINANCIAL CORP		05/01/2014	Tax Free Exchange	743.000	10,033		
427746-10-2	HERON THERAPEUTICS INC		06/27/2014	Various	827.000	9,855		
427825-10-4	HERSHA HOSPITALITY TRUST		01/23/2014	Various	13,130.000	73,499		
42805T-10-5	HERTZ GLOBAL HOLDINGS INC		06/27/2014	Various	4,274.000	119,552		
428567-10-1	HIBBETT SPORTS INC		06/27/2014	Various	199.000	10,870		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
431284-10-8	HIGHWOODS PROPERTIES INC		12/19/2014	Various	27,769.000	1,177,758		
431466-10-1	HILL INTERNATIONAL INC		06/27/2014	Various	1,049.000	6,292		
432748-10-1	HILLTOP HOLDINGS INC		06/27/2014	Various	286.000	6,101		
43300A-10-4	HILTON WORLDWIDE HOLDINGS IN		03/31/2014	Various	5,630.000	125,189		
G6648D-10-9	HOME LOAN SERVICING SOLUTION	F	06/27/2014	Various	806.000	18,404		
437306-10-3	HOME PROPERTIES INC		06/27/2014	Various	4,890.000	272,900		
43739Q-10-0	HOMEAWAY INC		06/27/2014	Various	1,552.000	53,466		
G4617B-10-5	HORIZON PHARMA PLC	F	09/19/2014	Taxable Exchange	2,885.000	35,687		
44106M-10-2	HOSPITALITY PROPERTIES TRUST		01/23/2014	Various	12,800.000	338,426		
44107P-10-4	HOST HOTELS & RESORTS INC		07/07/2014	Various	69,370.000	1,364,927		
44157R-10-9	HOUGHTON MIFFLIN HARCOURT CO		06/27/2014	Various	3,958.000	75,655		
444097-10-9	HUDSON PACIFIC PROPERTIES		06/27/2014	Various	33,188.000	738,934		
447011-10-7	HUNTSMAN CORP		06/27/2014	Various	395.000	11,057		
447462-10-2	HURON CONSULTING GROUP INC		06/27/2014	Various	161.000	11,275		
459200-10-1	IBM CORP		04/30/2014	Various	261.000	51,277		
45168K-30-6	IDERA PHARMACEUTICALS INC		06/27/2014	Various	2,542.000	7,751		
45169U-10-5	IGATE CORP		06/27/2014	Various	178.000	6,372		
449575-10-9	IGI LABORATORIES INC		06/27/2014	Various	1,333.000	6,663		
451734-10-7	IHS INC		06/27/2014	Various	130.000	17,680		
452327-10-9	ILLUMINA INC		08/29/2014	Various	554.000	99,068		
44970B-10-9	IMS HEALTH HOLDINGS INC		08/29/2014	JP MORGAN CHASE BANK/H	3,333.000	92,991		
45337C-10-2	INCYTE CORP LTD		06/27/2014	Various	1,576.000	87,474		
453838-60-9	INDEPENDENT BANK CORP MICH		06/27/2014	Various	1,023.000	13,101		
45384B-10-6	INDEPENDENT BANK GROUP		06/27/2014	Various	219.000	12,028		
45675Y-10-4	INFORMATION SERVICES GROUP INC		06/27/2014	Various	1,502.000	7,208		
457461-20-0	INLAND REAL ESTATE CORP		01/23/2014	Various	4,510.000	47,787		
45773H-20-1	INOVIO PHARMACEUTICALS INC		06/27/2014	Various	2,690.000	28,855		
457669-30-7	INSMED INC		06/27/2014	Various	432.000	8,426		
45824V-20-9	INSYS THERAPEUTICS INC		06/27/2014	Various	430.000	13,477		
L5140P-10-1	INTELSAT SA	F	06/27/2014	Various	297.000	5,540		
45845P-10-8	INTERCEPT PHARMACEUTICALS		06/27/2014	Various	264.000	63,999		
461148-10-8	INTEVAC INC		06/27/2014	Various	1,027.000	8,368		
46116X-10-1	INTRA CELLULAR THERAPIES INC		06/27/2014	Various	755.000	12,944		
46090K-10-9	INTRAWEST RESORTS HOLDINGS INC		06/27/2014	Various	634.000	7,213		
46122T-10-2	INTREXON CORP		06/27/2014	Various	691.000	17,429		
46123D-20-5	INVENSENSE INC		06/27/2014	Various	514.000	11,300		
461212-10-2	INVENTURE FOODS INC		06/27/2014	Various	649.000	7,396		
46146L-10-1	INVESTORS BANCORP INC		05/08/2014	Tax Free Exchange	15,576.000	126,454		
461730-10-3	INVESTORS REAL ESTATE TRUST		03/21/2014	Various	7,760.000	67,861		
462846-10-6	IRON MOUNTAIN INC		12/22/2014	Various	299,043.000	11,746,600		
46333X-10-8	IRONWOOD PHARMACEUTICALS INC		06/27/2014	Various	986.000	15,279		
464287-68-9	ISHARES DJ US REAL ESTATE		12/29/2014	Various	22,748.000	2,756,763		
465685-10-5	ITC HOLDINGS CORP		03/03/2014	Stock Split	4,604.000			
466032-10-9	J&J SNACK FOODS CORP		06/27/2014	Various	53.000	4,979		
471109-10-8	JARDEN CORP		11/25/2014	Stock Split	2,576.000			
G50871-10-5	JAZZ PHARMACEUTICALS PLC	R	06/27/2014	Various	246.000	35,906		
46618D-10-8	JGWPT HOLDINGS INC-A		06/27/2014	Various	525.000	5,931		
48273U-10-2	K12 INC		06/27/2014	Various	253.000	6,151		
48273J-10-7	K2M GROUP HOLDINGS INC		06/27/2014	Various	382.000	5,366		
48562P-10-3	KAPSTONE PAPER AND PACKAGING		01/08/2014	Stock Split	1,872.000			
48238T-10-9	KAR AUCTION SERVICES INC		06/27/2014	Various	2,804.000	88,917		
48576U-10-6	KARYOPHARM THERAPEUTICS INC		06/27/2014	Various	557.000	25,364		
489398-10-7	KENNEDY-WILSON HOLDINGS INC		06/27/2014	Various	1,395.000	37,068		
49338L-10-3	KEYSIGHT TECHNOLOGIES		11/03/2014	Spin Off	7,356.000	160,980		
49427F-10-8	KILROY REALTY CORP		06/27/2014	Various	7,086.000	373,201		
49428J-10-9	KIMBALL ELECTRONICS INC		11/03/2014	Spin Off	1,302.000	7,240		
49446R-10-9	KIMCO REALTY CORP		09/19/2014	Various	43,744.000	930,602		
49456B-10-1	KINDER MORGAN INC		12/19/2014	Various	30,045.000	1,250,683		
494577-10-9	KINDRED BIOSCIENCES INC		06/27/2014	Various	462.000	8,702		
49803T-30-0	KITE REALTY GROUP TRUST		12/19/2014	Various	183,771.000	4,886,521		
482539-10-3	KLX INC		12/17/2014	Spin Off	2,122.000	22,924		
G5299G-10-6	KNIGHTSBRIDGE TANKERS LTD	R	06/27/2014	Various	413.000	6,057		
49926D-10-9	KNOWLES CORP WHEN ISSUED		03/03/2014	Spin Off	3,773.000	48,907		
G5307C-10-5	KOFAX LTD	F	06/27/2014	Various	3,283.000	28,226		
500760-10-6	KRAFT FOODS GROUP INC		06/27/2014	Various	90.000	5,368		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
501570-10-5	KYTHERA BIOPHARMACEUTICALS		06/27/2014	Various	301.000	11,215		
50420D-10-8	LA QUINTA HOLDINGS INC		06/27/2014	Various	1,970.000	37,065		
505743-10-4	LADDER CAPITAL CORP		03/31/2014	Various	890.000	16,800		
511637-10-0	LAKELAND BANCORP INC		05/30/2014	Stock Dividend	56.000			
512807-10-8	LAM RESEARCH CORP		06/27/2014	Various	175.000	11,713		
512816-10-9	LAMAR ADVERTISING CO-A		11/19/2014	Tax Free Exchange	3,450.000	134,757		
51509F-10-5	LANDS END INC W/I		04/07/2014	Spin Off	733.000	54,786		
516012-10-1	LANNETT CO INC		06/27/2014	Various	305.000	14,764		
516806-10-6	LAREDO PETROLEUM HOLDINGS		06/27/2014	Various	1,636.000	50,276		
517942-10-8	LASALLE HOTEL PROPERTIES		12/19/2014	Various	36,777.000	1,425,431		
50185U-10-5	LDR HOLDING CORP		06/27/2014	Various	729.000	18,059		
521CNT-99-8	LEAP WIRELESS INTERNATIONAL INC		03/17/2014	Tax Free Exchange	2,267.000	112,980		
521865-20-4	LEAR CORP		06/27/2014	Various	203.000	17,922		
523768-10-9	LEE ENTERPRISES INC/IA		06/27/2014	Various	2,285.000	10,028		
527288-10-4	LEUCADIA NATIONAL CORP		06/27/2014	Various	3,484.000	91,045		
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		11/03/2014	Taxable Exchange	4,716.000	219,909		
529043-10-1	LEXINGTON REALTY TRUST		06/27/2014	Various	13,300.000	142,750		
50187T-10-6	LGI HOMES INC		06/27/2014	Various	624.000	11,665		
53012L-10-8	LIBERATOR MEDICAL HOLDINGS I		06/27/2014	Various	1,422.000	5,115		
53071M-88-0	LIBERTY INTERACTIVE CORP		04/14/2014	Stock Split	4,450.000	55,100		
530307-11-5	LIBERTY BROADBAND A		12/11/2014	Spin Off	3,765.000	2,356		
531229-30-0	LIBERTY MEDIA CORP C		07/24/2014	Spin Off	8,370.000	4,756		
531172-10-4	LIBERTY PROPERTY TRUST		06/27/2014	Various	13,572.000	487,978		
531465-10-2	LIBERTY TRIPADVISOR HDG		08/28/2014	Spin Off	3,368.000	32,544		
53224V-10-0	LIFELOCK INC		06/27/2014	Various	788.000	10,911		
53578A-10-8	LINKEDIN CORP - A		06/27/2014	Various	235.000	39,177		
539830-10-9	LOCKHEED MARTIN CORP		08/29/2014	JP MORGAN CHASE BANK/H	461.000	80,212		
50212V-10-0	LPL FINANCIAL HOLDINGS INC		08/29/2014	JP MORGAN CHASE BANK/H	1,273.000	61,976		
502175-10-2	LTC PROPERTIES INC		01/23/2014	Various	2,520.000	91,908		
G57279-10-4	LUXOFT HOLDING INC	F	06/27/2014	Various	346.000	12,677		
N53745-10-0	LYONDELLBASELL INDU - CL A	F	07/31/2014	Various	2,293.000	243,623		
55405Y-10-0	MA-COM TECHNOLOGY SOLUTIONS		06/27/2014	Various	233.000	5,215		
554382-10-1	MACERICH CO		12/30/2014	Various	36,286.000	2,770,283		
554489-10-4	MACK-CALI REALTY CORP		01/23/2014	Various	6,930.000	138,918		
556099-10-9	MACROGENICS INC		06/27/2014	Various	890.000	19,788		
559079-20-7	MAGELLAN HEALTH SERVICES INC		06/27/2014	Various	247.000	15,408		
55973B-10-2	MAGNUM HUNTER RESOURCES CORP		06/27/2014	Various	1,643.000	13,649		
56117J-10-0	MALIBU BOATS INC A		06/27/2014	Various	300.000	6,007		
G5785G-10-7	MALLINCKRODT PLC W/I	F	08/15/2014	Taxable Exchange	2,414.000	172,975		
562750-10-9	MANHATTAN ASSOCIATES INC		01/13/2014	Stock Split	2,199.000			
563420-10-8	MANITEX INTERNATIONAL INC		03/31/2014	Various	650.000	10,592		
56400P-20-1	MANNKIND CORP		06/27/2014	Various	3,269.000	32,764		
566324-10-9	MARCUS & MILLICHAP INC		06/27/2014	Various	359.000	9,242		
56804T-10-6	MARIN SOFTWARE INC		06/27/2014	Various	800.000	9,437		
570535-10-4	MARKEL CORP		06/27/2014	Various	25.000	16,289		
57063L-10-7	MARKETO INC		06/27/2014	Various	799.000	23,699		
57165B-10-6	MARRONE BIO INNOVATIONS INC		06/27/2014	Various	516.000	5,416		
573075-10-8	MARTEN TRANSPORT LTD		06/27/2014	Various	693.000	15,172		
573284-10-6	MARTIN MARIETTA MATERIALS INC		07/02/2014	Tax Free Exchange	700.000	29,959		
575385-10-9	MASONITE INTERNATIONAL CORP	A	08/29/2014	JP MORGAN CHASE BANK/H	1,317.000	75,299		
57636Q-10-4	MASTERCARD INC		01/22/2014	Stock Split	39,088.000			
576485-20-5	MATADOR RESOURCES CO		06/27/2014	Various	1,034.000	29,409		
577128-10-1	MATTHEWS INTERNATIONAL CORP		07/30/2014	Taxable Exchange	120.000	12,168		
57722W-10-6	MATTRESS FIRM HOLDING CORP		06/27/2014	Various	135.000	6,641		
577675-10-1	MAVENIR SYSTEMS INC		06/27/2014	Various	455.000	6,778		
55264U-10-8	MB FINANCIAL INC		08/19/2014	Taxable Exchange	390.000	13,114		
580037-10-9	MCDERMOTT INTERNATIONAL INC	F	06/27/2014	Various	1,663.000	13,300		
58441K-10-0	MEDIA GENERAL INC		12/22/2014	Tax Free Exchange	2,390.000	40,017		
58463J-30-4	MEDICAL PROPERTIES TRUST INC		06/27/2014	Various	34,476.000	452,083		
584688-10-5	MEDICINES CO/THE		06/27/2014	Various	385.000	11,173		
58605Q-10-9	MEMORIAL RESOURCE DEVELOPMENT		09/30/2014	Various	1,803.000	48,872		
587376-10-4	MERCANTILE BANK CORP		06/27/2014	Various	314.000	7,223		
58933Y-10-5	MERCK & CO		04/30/2014	Various	868.000	50,825		
58958U-10-3	MERIDIAN BANCORP INC MD		07/29/2014	Tax Free Exchange	609.000	1,890		
59156R-10-8	METLIFE INC		07/31/2014	Various	1,847.000	97,146		

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55277P-10-4	MGE ENERGY INC		02/10/2014	Stock Split	747.000	14,029		
59408Q-10-6	MICHAELS COS INC THE		09/30/2014	Various	1,444.000	25,236		
595112-10-3	MICRON TECHNOLOGY INC		06/27/2014	Various	890.000	28,036		
59522J-10-3	MID-AMERICA APARTMENT COMMUNIT		12/19/2014	Various	18,415.000	1,299,809		
596278-10-1	MIDDLEBY CORP		06/27/2014	Stock Split	1,694.000			
60040N-10-5	MILLENNIAL MEDIA INC		06/27/2014	Various	1,767.000	8,267		
60468T-10-5	MIRATI THERAPEUTICS INC		06/27/2014	Various	332.000	7,232		
60740F-10-5	MOBILE MINI INC		06/27/2014	Various	349.000	16,681		
607525-10-2	MODEL N INC		06/27/2014	Various	540.000	6,068		
60786M-10-5	MOELIS & CO		06/27/2014	Various	329.000	10,920		
609720-10-7	MONMOUTH REIT CLASS A		08/26/2014	Various	38,490.000	383,321		
609839-10-5	MONOLITHIC POWER SYSTEMS INC		06/27/2014	Various	189.000	7,960		
611740-10-1	MONSTER BEVERAGE CORP		06/27/2014	Various	243.000	16,823		
615394-20-2	MOOG INC		06/27/2014	Various	110.000	8,038		
617700-10-9	MORNINGSTAR INC		06/27/2014	Various	124.000	8,875		
61945C-10-3	MOSAIC CO/THE		07/31/2014	Various	2,038.000	93,965		
620071-10-0	MOTORCAR PARTS OF AMERICA INC		06/27/2014	Various	670.000	15,606		
553498-10-6	MSA SAFETY INC COM		03/10/2014	Tax Free Exchange	1,290.000	17,633		
553530-10-6	MSC INDUSTRIAL DIRECT CO		06/27/2014	Various	113.000	10,686		
624756-10-2	MUELLER INDUSTRIES INC		03/31/2014	Stock Split	1,284.000			
63009R-10-9	NANOSTRING TECHNOLOGIES INC		06/27/2014	Various	460.000	6,553		
630087-20-3	NANOVIRICIDES INC		06/27/2014	Various	1,676.000	7,272		
632347-10-0	NATHAN'S FAMOUS INC		06/27/2014	Various	141.000	7,699		
636220-30-3	NATIONAL GENERAL HLDGS		06/27/2014	Various	1,590.000	27,165		
63633D-10-4	NATIONAL HEALTH INVESTORS INC		06/27/2014	Various	2,706.000	166,413		
637417-10-6	NATIONAL RETAIL PROPERTIES INC		12/19/2014	Various	41,331.000	1,582,395		
63938C-10-8	NAVIENT CORP WHEN DISTRIBUTE		05/01/2014	Spin Off	17,953.000	213,322		
63935N-10-7	NAVIGANT CONSULTING INC		06/27/2014	Various	403.000	6,986		
Y62159-10-1	NAVIOS MARITIME ACQUISITION	F	06/27/2014	Various	3,582.000	13,249		
Y62196-10-3	NAVIOS MARITIME HOLDINGS INC	F	09/30/2014	Various	2,759.000	16,544		
628852-20-4	NCI BUILDING SYSTEMS INC		06/27/2014	Various	318.000	6,056		
62886E-10-8	NCR CORP		06/27/2014	Various	332.000	11,431		
640650-40-4	NEOSTEM INC		06/27/2014	Various	1,004.000	6,645		
64110L-10-6	NETFLIX INC		06/27/2014	Various	410.000	181,200		
64118Q-10-7	NETSUITE INC		06/27/2014	Various	228.000	19,652		
64127R-30-2	NEURALSTEM INC		06/27/2014	Various	3,110.000	12,965		
64704V-10-6	NEW MEDIA INVESTMENT GROUP		06/27/2014	Various	1,312.000	17,917		
64828T-20-1	NEW RESIDENTIAL INVESTMENT		10/20/2014	Tax Free Exchange	5,809.000	78,276		
648691-10-3	NEW SEINIOR INVESTIMENT GROUP		12/22/2014	Various	237,208.000	4,130,807		
649604-50-1	NEW YORK MORTAGE TRUST INC		06/27/2014	Various	2,440.000	19,124		
64976L-10-9	NEW YORK REIT INC		07/31/2014	Various	4,389.000	45,806		
651511-10-7	NEWLINK GENETICS CORP		06/27/2014	Various	237.000	6,400		
N63218-10-6	NIELSEN HOLDINGS NV	F	06/27/2014	Various	2,725.000	131,906		
65440R-10-1	NIMBLE STORAGE INC		03/31/2014	Various	630.000	23,868		
629209-30-5	NMI HOLDINGS INC CLASS A		06/27/2014	Various	2,265.000	24,908		
G65773-10-6	NORDIC AMERICAN TANKER SHIPPIN	R	06/27/2014	Various	1,569.000	14,995		
G6613P-20-2	NORTH ATLANTIC DRILLING LTD	F	03/31/2014	Various	2,710.000	23,946		
66705Y-10-4	NORTHSTAR ASSET MANAGEMEN WI		07/01/2014	Tax Free Exchange	8,104.000	107,342		
66704R-70-4	NORTHSTAR REALTY FINANCE CORP		07/01/2014	Tax Free Exchange	578,104.000	10,164,295		
66737P-60-0	NORTHWEST BIOTHERAPEUTICS		06/27/2014	Various	1,597.000	10,793		
G66721-10-4	NORWEGIAN CRUISE LINE	F	08/29/2014	JP MORGAN CHASE BANK/H	2,702.000	89,990		
670002-10-4	NOVAVAX INC		06/27/2014	Various	3,209.000	14,821		
67011P-10-0	NOW INC/DE W/I		06/02/2014	Spin Off	4,741.000	36,054		
62936P-10-3	NPS PHARMACEUTICALS INC		06/27/2014	Various	248.000	8,226		
629377-50-8	NRG ENERGY INC		06/27/2014	Various	1,096.000	40,595		
674215-10-8	OASIS PETROLEUM INC		06/27/2014	Various	198.000	10,855		
67555N-20-6	OCLARO INC		06/27/2014	Various	4,246.000	9,126		
675746-30-9	OCWEN FINANCIAL CORP		06/27/2014	Various	546.000	20,163		
67778H-20-0	OHR PHARMACEUTICAL INC		06/27/2014	Various	868.000	8,356		
67984M-10-0	OLD LINE BANCSHARES INC		06/27/2014	Various	343.000	5,356		
680033-10-7	OLD NATIONAL BANCORP/IN		06/27/2014	Various	846.000	11,976		
681936-10-0	OMEGA HEALTHCARE INVESTORS INC		06/27/2014	Various	12,590.000	407,985		
682143-10-2	OMEROS CORP		06/27/2014	Various	384.000	6,730		
682159-10-8	ON ASSIGNMENT INC		06/27/2014	Various	292.000	10,488		
68234X-10-2	ONCOMED PHARMACEUTICALS INC		06/27/2014	Various	542.000	12,089		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
682324-10-8	ONCOTHYREON INC		06/27/2014	Various	3,016.000	9,799		
68235P-10-8	ONE GAS INC		02/03/2014	Spin Off	2,332.000	12,762		
683745-10-3	OPHTHOTECH CORP		03/31/2014	Various	490.000	17,511		
68375N-10-3	OPKO HEALTH INC		06/27/2014	Various	2,220.000	20,196		
68375Y-10-9	OPOWER INC		06/27/2014	Various	335.000	6,303		
684000-10-2	OPUS BANK		06/27/2014	Various	232.000	6,719		
68557K-10-9	ORBITZ WORLDWIDE INC		06/27/2014	Various	930.000	8,237		
68620A-10-4	ORGANOVO HOLDINGS INC		06/27/2014	Various	2,776.000	23,867		
69007J-10-6	OUTFRONT MEDIA INC COM		07/17/2014	Various	4,981.000	164,957		
690828-10-8	OWENS REALTY MORTGAGE INC		06/27/2014	Various	486.000	9,377		
690768-40-3	OWENS-ILLINOIS INC		06/27/2014	Various	388.000	13,471		
G6855A-10-3	OXFORD IMMUNOTEC GLOBAL PLC	F	06/27/2014	Various	592.000	9,943		
69404D-10-8	PACIFIC BIOSCIENCES OF CALIFOR		06/27/2014	Various	790.000	4,833		
69423U-30-5	PACIFIC ETHANOL INC		06/27/2014	Various	656.000	9,673		
695127-10-0	PACIRA PHARMACEUTICALS INC		06/27/2014	Various	306.000	27,841		
695263-10-3	PACWEST BANCORP		04/08/2014	Tax Free Exchange	2,707.000	64,206		
69562K-10-0	PAIN THERAPEUTICS INC		06/27/2014	Various	1,692.000	9,253		
697435-10-5	PALO ALTO NETWORKS INC		06/27/2014	Various	773.000	62,757		
698354-10-7	PANDORA MEDIA INC		06/27/2014	Various	3,152.000	92,327		
698477-10-6	PANHANDLE OIL AND GAS INC		10/09/2014	Stock Split	324.000			
69924R-10-8	PARAMOUNT GROUP INC		12/19/2014	Various	6,208.000	112,222		
70159Q-10-4	PARKWAY PROPERTIES INC		12/19/2014	Various	137,037.000	2,516,541		
701877-10-2	PARSLEY ENERGY INC		06/27/2014	Various	2,213.000	52,499		
70338P-10-0	PATTERN ENERGY GROUP INC		06/27/2014	Various	800.000	25,864		
704326-10-7	PAYCHEX INC		06/27/2014	Various	229.000	9,434		
70438V-10-6	PAYLOCITY HOLDING CORP		06/27/2014	Various	361.000	7,456		
69318G-10-6	PBF ENERGY INC		09/30/2014	Various	2,717.000	65,198		
69329Y-10-4	PDL BIOPHARMA INC		06/27/2014	Various	1,293.000	12,487		
70509V-10-0	PEBBLEBROOK HOTEL TRUST		12/19/2014	Various	39,786.000	1,705,332		
705573-10-3	PEGASYSTEMS INC		04/02/2014	Stock Split	792.000			
707882-10-6	PENN VIRGINIA CORP		06/27/2014	Various	432.000	7,217		
708160-10-6	PENNEY JC CO INC		08/29/2014	JP MORGAN CHASE BANK/H	3,686.000	39,790		
709102-10-7	PENNSYLVANIA REAL ESTATE INVES		01/23/2014	Various	5,440.000	103,356		
G7S00T-10-4	PENTAIR PLC		06/03/2014	Tax Free Exchange	8,540.000	227,983		
711040-10-5	PEOPLES FINANCIAL SERVICES		06/27/2014	Various	333.000	16,452		
71426V-10-8	PERNIX THERAPEUTICS HOLDINGS		06/27/2014	Various	1,426.000	12,830		
G97822-10-3	PERRIGO CO PLC		08/29/2014	JP MORGAN CHASE BANK/H	482.000	71,690		
69327R-10-1	PETROLEUM DEVELOPMENT CORP		06/27/2014	Various	195.000	12,139		
717081-10-3	PFIZER INC		04/30/2014	Various	1,721.000	53,833		
71742Q-10-6	PHIBRO ANIMAL HEALTH CORP		06/27/2014	Various	638.000	13,216		
71943U-10-4	PHYSICIANS REALTY TRUST		12/19/2014	Various	124,783.000	1,892,851		
720186-10-5	PIEDMONT NATURAL GAS CO		10/15/2014	Corporate Action	134.000	4,487		
720190-20-6	PIEDMONT OFFICE REALTY TRUST		01/23/2014	Various	12,750.000	213,942		
72348P-10-4	PINNACLE FOODS INC		06/27/2014	Various	876.000	28,830		
723787-10-7	PIONEER NATURAL RESOURCES CO		06/27/2014	Various	253.000	57,235		
72766Q-10-5	PLATFORM SPECIALTY PRODUCTS CO		06/27/2014	Various	3,751.000	102,410		
G7127P-10-0	PLATINUM UNDERWRITERS HOLDINGS	R	06/27/2014	Various	175.000	11,316		
72919P-20-2	PLUG POWER INC		06/27/2014	Various	7,340.000	34,708		
729251-10-8	PLUM CREEK TIMBER CO INC		01/23/2014	Various	14,890.000	650,769		
737010-10-8	PORTOLA PHARMACEUTICALS INC		06/27/2014	Various	1,176.000	34,317		
737446-10-4	POST HOLDINGS INC		06/27/2014	Various	615.000	30,858		
737464-10-7	POST PROPERTIES INC		01/23/2014	Various	4,580.000	215,686		
73754Y-10-0	POTBELLY CORP		06/27/2014	Various	675.000	10,554		
737630-10-3	POTLATCH CORP		01/23/2014	Various	2,950.000	121,931		
739128-10-6	POWELL INDUSTRIES INC		06/27/2014	Various	208.000	13,447		
73933G-20-2	POWER SOLUTIONS INTERNATIONAL		06/27/2014	Various	193.000	13,614		
74340W-10-3	PROLOGIS INC		12/19/2014	Various	70,691.000	2,787,666		
743424-10-3	PROOFPOINT INC		06/27/2014	Various	644.000	23,699		
743606-10-5	PROSPERITY BANCSHARES INC		08/29/2014	JP MORGAN CHASE BANK/H	1,024.000	61,844		
G72800-10-8	PROTHENA CORP PLC	F	06/27/2014	Various	401.000	8,940		
743713-10-9	PROTO LABS INC		06/27/2014	Various	227.000	18,388		
69360J-10-7	PS BUSINESS PARKS INC		01/23/2014	Various	1,710.000	133,544		
69366J-20-0	PTC THERAPEUTICS INC		06/27/2014	Various	988.000	26,335		
74460D-10-9	PUBLIC STORAGE CO		09/19/2014	Various	17,433.000	2,759,677		
747310-10-3	PZENA INVESTMENT MANAGEMENT IN		06/27/2014	Various	527.000	5,959		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
74736L-10-9	Q2 HOLDINGS INC		06/27/2014	Various	440.000	6,211		
74736A-10-3	QTS REALTY TRUST INC		12/19/2014	GUZMAN AND COMPANY	10,813.000	354,516		
74756M-10-2	QUALITY DISTRIBUTION INC		06/27/2014	Various	464.000	6,689		
74837P-10-8	QUICKLOGIC CORP		06/27/2014	Various	2,350.000	11,606		
74876Y-10-1	QUINTILES TRANSNATIONAL HOLD		06/27/2014	Various	1,567.000	81,335		
750236-10-1	RADIAN GROUP INC		06/27/2014	Various	548.000	8,201		
750491-10-2	RADNET INC		06/27/2014	Various	1,510.000	10,084		
749227-60-9	RAIT FINANCIAL TRUST		06/27/2014	Various	833.000	6,887		
751198-10-2	RALLY SOFTWARE DEVELOPMENT		06/27/2014	Various	786.000	8,392		
751452-20-2	RAMCO-GERSHENSON PROPERTIES TR		08/12/2014	Various	24,960.000	407,213		
75508B-10-4	RAYONIER ADVANCED MATERIALS		06/30/2014	Spin Off	1,981.000	15,859		
754907-10-3	RAYONIER INC		12/19/2014	Various	75,203.000	2,125,856		
75605Y-10-6	REALOGY HOLDINGS CORP		06/27/2014	Various	977.000	35,406		
756109-10-4	REALTY INCOME CORP		12/19/2014	Various	68,598.000	3,064,113		
756207-10-6	RECEPTOS INC		06/27/2014	Various	422.000	17,056		
758849-10-3	REGENCY CENTERS CORP		01/23/2014	Various	7,740.000	375,666		
759509-10-2	RELIANCE STEEL & ALUMINUM CO		06/27/2014	Various	141.000	10,351		
759531-10-6	RELYPSA INC		06/27/2014	Various	731.000	17,831		
759663-10-7	REMY INTERNATIONAL INC		06/27/2014	Various	318.000	7,458		
760416-10-7	REPUBLIC FIRST BANCORP INC		06/27/2014	Various	1,454.000	7,224		
761283-10-0	RESTORATION HARDWARE HOLDING		06/27/2014	Various	569.000	52,543		
76131D-10-3	RESTRAUNT BRANDS INTERN	A	12/15/2014	Tax Free Exchange	8,979.000	262,237		
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS		06/20/2014	Various	37,230.000	582,410		
76131V-20-2	RETAIL PROPERTIES OF AMERICA		06/27/2014	Various	144,205.000	2,020,296		
76132B-10-6	RETAILMENOT INC		06/27/2014	Various	1,085.000	28,874		
761299-10-6	RETROPHIN INC		03/31/2014	Various	740.000	15,737		
761330-10-9	REVANCE THERAPEUTICS INC		03/31/2014	Various	380.000	11,968		
76169C-10-0	REXFORD INDUSTRIAL REALTY IN		08/26/2014	Various	56,075.000	821,612		
76169B-10-2	REXNORD CORP		06/27/2014	Various	1,921.000	54,560		
762760-10-6	RICE ENERGY INC		06/27/2014	Various	2,217.000	59,834		
76658B-10-0	RIGHTSIDE GROUP LTD		08/04/2014	Spin Off	289.000	6,450		
76680V-10-8	RING ENERGY INC		06/27/2014	Various	843.000	14,243		
76680R-20-6	RINGCENTRAL INC		06/27/2014	Various	1,251.000	18,822		
767754-10-4	RITE AID CORP		06/27/2014	Various	7,876.000	56,516		
749607-10-7	RLI CORP		01/16/2014	Stock Split	972.000			
74965L-10-1	RLJ LODGING TRUST		06/20/2014	Various	26,990.000	734,844		
76973Q-10-5	ROADRUNNER TRASPORTATION SYS		06/27/2014	Various	783.000	21,918		
772739-20-7	ROCK-TENN CO		08/28/2014	Stock Split	3,041.000			
773111-10-9	ROCKET FUEL INC		06/27/2014	Various	801.000	24,079		
775711-10-4	ROLLINS INC		06/27/2014	Various	468.000	13,882		
776696-10-6	ROPER INDUSTRIES INC		06/27/2014	Various	80.000	11,779		
777779-30-7	ROSETTA RESOURCES INC		06/27/2014	Various	123.000	6,624		
779287-10-1	ROUSE PROPERTIES INC		06/27/2014	Various	35,359.000	680,299		
780287-10-8	ROYAL GOLD INC		06/27/2014	Various	111.000	8,297		
74972G-10-3	RPX CORPORATION		06/27/2014	Various	844.000	14,740		
257867-10-1	RR DONNELLEY & SONS CO		02/03/2014	Taxable Exchange	551.000	21,657		
74978Q-10-5	RSP PERMIAN INC		06/27/2014	Various	972.000	29,003		
781220-10-8	RUCKUS WIRELESS INC		06/27/2014	Various	842.000	10,093		
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		06/27/2014	Various	4,403.000	193,733		
78573L-10-6	SABRA HEALTH CARE REIT INC		11/04/2014	Various	32,792.000	934,319		
78573M-10-4	SABRE CORP		06/27/2014	Various	1,990.000	39,749		
786692-10-3	SAGENT PHARMACEUTICALS INC		06/27/2014	Various	231.000	5,886		
79466L-30-2	SALESFORCE.COM INC		06/27/2014	Various	823.000	47,210		
79970Y-10-5	SANCHEZ ENERGY CORP		06/27/2014	Various	730.000	27,090		
800677-10-6	SANGAMO BIOSCIENCES INC		06/27/2014	Various	847.000	12,651		
80283M-10-1	SANTANDER CONSUMER USA HOLDING		06/27/2014	Various	3,870.000	89,499		
803607-10-0	SAREPTA THERAPEUTICS INC		06/27/2014	Various	521.000	15,714		
Y7546A-10-6	SCORPIO BULKERS INC	F	03/31/2014	Various	5,390.000	54,471		
81211K-10-0	SEALED AIR CORP		06/27/2014	Various	959.000	33,268		
812362-10-1	SEARS HOMETOWN AND OUTLET ST		06/27/2014	Various	472.000	9,772		
81282V-10-0	SEAWORLD ENTERTAINMENT INC		06/27/2014	Various	1,676.000	46,914		
81618T-10-0	SELECT INCOME REIT		06/27/2014	Various	21,835.000	634,003		
81721M-10-9	SENIOR HOUSING PROPERTIES TRUS		12/19/2014	Various	90,045.000	2,076,870		
81724Q-10-7	SENOMYX INC		06/27/2014	Various	1,854.000	15,754		
81725T-10-0	SENSIENT TECHNOLOGIES CORP		06/27/2014	Various	125.000	6,909		

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81761R-10-9	SERVICEMASTER GLOVAL HOLDING		09/30/2014	Various	1,417.000	34,286		
81762P-10-2	SERVICENOW INC		06/27/2014	Various	2,774.000	170,274		
818097-10-7	SEVENTY SEVEN ENERGY INC W/I		07/01/2014	Spin Off	1,828.000	44,313		
784178-30-3	SFX ENTERTAINMENT INC		06/27/2014	Various	725.000	5,530		
824543-10-2	SHILOH INDUSTRIES INC		06/27/2014	Various	357.000	6,645		
825690-10-0	SHUTTERSTOCK INC		06/27/2014	Various	325.000	27,078		
827048-10-9	SILGAN HOLDINGS INC		06/27/2014	Various	195.000	9,854		
82735Q-10-2	SILVER BAY REALTY TRUST		06/27/2014	Various	6,420.000	114,753		
82817Q-10-3	SILVER SPRING NETWORKS INC		06/27/2014	Various	1,269.000	16,556		
828806-10-9	SIMON PROPERTY GROUP INC		07/07/2014	Various	42,400.000	6,349,874		
82966C-10-3	SIRONA DENTAL SYSTEMS INC		06/27/2014	Various	223.000	18,399		
83013P-10-5	SIZMEK INCE		02/10/2014	Taxable Exchange	1,322.000	15,957		
78440X-10-1	SL GREEN REALTY CORP		06/27/2014	Various	8,056.000	759,340		
83416T-10-0	SOLARCITY CORP		06/27/2014	Various	888.000	62,914		
84470P-10-9	SOUTHSIDE BANCSHARES INC		04/08/2014	Stock Dividend	318.000	9,174		
84610H-10-8	SOVRAN SELF STORAGE INC		01/23/2014	Various	2,590.000	165,077		
848577-10-2	SPIRIT AIRLINES INC		06/27/2014	Various	451.000	28,405		
84860W-10-2	SPIRIT REALTY CAPITAL INC		12/19/2014	Various	302,002.000	3,551,227		
848637-10-4	SPLUNK INC		06/27/2014	Various	524.000	28,592		
78462F-10-3	SPONSORED S&P 500 ETF		12/29/2014	Various	9,200.000	1,920,261		
85208M-10-2	SPROUTS FARMERS MARKET		06/27/2014	Various	3,564.000	115,939		
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		06/27/2014	Various	336.000	14,702		
85254J-10-2	STAG INDUSTRIAL INC		12/22/2014	Various	102,664.000	2,522,386		
85571B-10-5	STARWOOD PROPERTY TRUST		04/30/2014	Various	2,667.000	64,127		
85571W-10-9	STARWOOD WAYPOINT RESIDE W/I		06/27/2014	Various	91,052.000	2,618,848		
858119-10-0	STEEL DYNAMICS INC		06/27/2014	Various	325.000	5,774		
86101X-10-4	STOCK BUILDING SUPPLY HOLDIN		06/27/2014	Various	626.000	12,391		
861642-10-6	STONE ENERGY CORP		06/27/2014	Various	149.000	6,819		
861811-10-7	STONEGATE BANK		06/27/2014	Various	443.000	11,293		
86181Q-30-0	STONEGATE MORTGAGE CORP		06/27/2014	Various	601.000	8,460		
M85548-10-1	STRATASYS LTD		06/27/2014	Various	725.000	81,278		
86272T-10-6	STRATEGIC HOTELS & RESORTS INC		12/19/2014	Various	280,571.000	3,305,217		
863111-10-0	STRATTEC SECURITY CORP		06/27/2014	Various	157.000	10,368		
866082-10-0	SUMMIT HOTEL PROPERTIES INC		06/27/2014	Various	810.000	8,583		
866674-10-4	SUN COMMUNITIES INC		09/24/2014	Various	25,771.000	1,239,856		
86732Y-10-9	SUNEDISON INC		06/27/2014	Various	1,404.000	32,100		
867892-10-1	SUNSTONE HOTEL INVESTORS INC		12/19/2014	Various	120,199.000	1,889,988		
868459-10-8	SUPERNUS PHAARMACEUTICALS INC		06/27/2014	Various	643.000	6,974		
78486Q-10-1	SVB FINANCIAL GROUP		06/27/2014	Various	195.000	22,606		
87159G-10-0	SYMMETRY SURGICAL INC		12/05/2014	Taxable Exchange	493.000	3,165		
87159A-10-3	SYNAGEVA BIOPHARMA CORP		06/27/2014	Various	173.000	17,949		
87157D-10-9	SYNAPTICS INC		06/27/2014	Various	166.000	14,833		
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC		06/27/2014	Various	217.000	7,332		
87165B-10-3	SYNCHRONY FINANCIAL		09/30/2014	Various	5,586.000	137,115		
87164P-10-3	SYNERGY RESOURCES CORP		06/27/2014	Various	1,173.000	15,385		
87162W-10-0	SYNNEX CORP		06/27/2014	Various	382.000	27,591		
871607-10-7	SYNOPSYS INC		06/27/2014	Various	204.000	7,948		
87162H-10-3	SYNTEL INC		11/04/2014	Stock Split	744.000			
872590-10-4	T-MOBILE US INC		06/27/2014	Various	4,693.000	156,138		
87336U-10-5	TABLEAU SOFTWARE INC CL A		06/27/2014	Various	1,244.000	87,055		
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		06/27/2014	Various	631.000	14,118		
874083-10-8	TAL INTERNATIONAL GROUP INC		06/27/2014	Various	180.000	7,666		
87482X-10-1	TALMER BANCORP INC		06/27/2014	Various	774.000	10,748		
875465-10-6	TANGER FACTORY OUTLET CENTERS		01/23/2014	Various	7,860.000	268,056		
87612G-10-1	TARGA RESOURCES CORP		06/27/2014	Various	8.000	1,096		
876664-10-3	TAUBMAN CENTERS INC		01/23/2014	Various	5,330.000	354,866		
87236Y-10-8	TD AMERITRADE HOLDING CORP		09/30/2014	Various	1,716.000	57,256		
87874R-10-0	TECHTARGET INC		06/27/2014	Various	708.000	6,264		
Y8564W-10-3	TEEKAY CORP	R	06/27/2014	Various	264.000	16,321		
87929J-10-3	TELECOMMUNICATION SYSTEMS INC		06/27/2014	Various	2,099.000	6,967		
879360-10-5	TELEDYNE TECHNOLOGIES INC		06/27/2014	Various	100.000	9,698		
88104R-10-0	TERRAFORM POWER INC		09/30/2014	Various	817.000	23,576		
88146M-10-1	TERRENO REALTY CORP		06/27/2014	Various	16,579.000	320,718		
881569-10-7	TESARO INC		06/27/2014	Various	257.000	7,677		
88157K-10-1	TESCO CORP	A	06/27/2014	Various	729.000	15,261		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
88160R-10-1	TESLA MOTORS INC		06/27/2014	Various	491.000	117,398		
88165N-10-5	TETRAPHANSE PHARMACEUTICALS		06/27/2014	Various	497.000	6,737		
883211-10-4	TEXTURA CORP		06/27/2014	Various	840.000	19,751		
87240R-10-7	TFS FINANCIAL CORP		06/27/2014	Various	892.000	12,912		
G8807B-10-6	THERAVANCE BIOPHARMA INC W/I		06/03/2014	Corporate Action	956.000	19,901		
88338T-10-4	THERAVANCE INC		06/27/2014	Various	299.000	8,997		
883556-10-2	THERMO FISHER SCIENTIFIC INC		02/28/2014	Various	1,480.000	184,313		
88362T-10-3	THERMON GROUP HOLDINGS INC		06/27/2014	Various	695.000	17,891		
887228-10-4	TIME INC W/I		06/09/2014	Spin Off	4,894.000	79,656		
887399-10-3	TIMKENSTEEL CORP W/I		07/01/2014	Spin Off	1,733.000	22,236		
890110-10-9	TOMPKINS FINANCIAL CORP		06/27/2014	Various	235.000	11,206		
890516-10-7	TOOTSIE ROLL INDUSTRIES INC		02/28/2014	Stock Dividend	27.000			
891027-10-4	TORCHMARK CORP		07/02/2014	Stock Split	1,825.000			
N87237-10-8	TORNIER NV	F	06/27/2014	Various	358.000	8,504		
891906-10-9	TOTAL SYSTEM SERVICES INC		06/27/2014	Various	386.000	12,136		
891826-10-9	TOWER GROUP INTERNATIONAL LT		06/27/2014	Various	585.000	21,247		
89255N-20-3	TRADE STREET RESIDENTIAL INC		06/27/2014	Various	880.000	6,220		
G89982-11-3	TRANSATLANTIC PETROLEUM LTD	R	06/27/2014	Various	1,041.000	11,531		
89366M-20-1	TRANSENTERIX INC		06/27/2014	Various	1,189.000	6,371		
89484Q-10-0	TREMOR VIDEO INC		06/27/2014	Various	1,467.000	6,820		
89531P-10-5	TREX CO INC		05/08/2014	Stock Split	714.000			
87265H-10-9	TRI POINTE HOMES INC	F	07/08/2014	Various	4,860.000	77,950		
89600B-20-1	TRIANGLE PETROLEUM CORP		06/27/2014	Various	1,109.000	12,994		
896215-20-9	TRIMAS CORP		06/27/2014	Various	172.000	6,587		
896239-10-0	TRIMBLE NAVIGATION LTD		06/27/2014	Various	167.000	6,194		
896288-10-7	TRINET GROUP INC		06/27/2014	Various	690.000	16,307		
896522-10-9	TRINITY INDUSTRIES INC		06/20/2014	Stock Split	3,418.000			
896749-10-8	TRIPLE-S MANAGEMENT CORP B		06/27/2014	Various	622.000	11,193		
89678F-10-0	TRISTATE CAPITAL HLDGS INC		06/27/2014	Various	636.000	9,029		
89685A-10-2	TRIVASCULAR TECHNOLOGIES INC		06/27/2014	Various	328.000	5,125		
Q9235V-10-1	TRONOX LTD	F	06/27/2014	Various	2,723.000	73,527		
897888-10-3	TRULIA INC		06/27/2014	Various	365.000	17,325		
87264S-10-6	TRW AUTOMOTIVE HOLDINGS CORP		06/27/2014	Various	474.000	42,264		
90184L-10-2	TWITTER INC		12/19/2014	Various	19,203.000	779,885		
G91442-10-6	TYCO INTERNATIONAL PLC	F	11/17/2014	Tax Free Exchange	17,712.000	803,537		
90347A-10-0	UBIQUITTI NETWORKS INC		06/27/2014	Various	825.000	36,776		
902653-10-4	UDR INC		01/23/2014	Various	21,150.000	507,976		
902681-10-5	UGI CORP		09/08/2014	Stock Split	2,539.000			
90384S-30-3	ULTA SALON COSMETICS & FRAGRAN		06/27/2014	Various	93.000	8,562		
903914-10-9	ULTRA PETROLEUM CORP	A	06/27/2014	Various	588.000	17,182		
90400D-10-8	ULTRAGENYX PHARMACEUTICAL INC		03/31/2014	Various	360.000	17,599		
902788-10-8	UMB FINANCIAL CORP		06/27/2014	Various	176.000	11,136		
903002-10-3	UMH PROPERTIES INC		09/19/2014	Various	13,050.000	126,565		
904214-10-3	UMPQUA HOLDINGS CORP		04/22/2014	Taxable Exchange	2,625.000	48,513		
904311-10-7	UNDER ARMOUR INC		04/15/2014	Stock Split	3,832.000			
904708-10-4	UNIFIRST CORP/MA		06/27/2014	Various	136.000	14,347		
90539J-10-9	UNION BANKSHARES CORP		01/02/2014	Tax Free Exchange	1,312.000	19,900		
907818-10-8	UNION PACIFIC CORP		06/09/2014	Stock Split	19,547.000			
909907-10-7	UNITED BANKSHARES INC		02/03/2014	Tax Free Exchange	550.000	6,623		
910047-10-9	UNITED CONTINENTAL HOLDINGS		06/27/2014	Various	990.000	41,063		
910304-10-4	UNITED FINANCIAL BANCORP INC		05/01/2014	Tax Free Exchange	1,423.000	11,683		
910710-10-2	UNITED INSURANCE HOLDINGS CO		06/27/2014	Various	739.000	12,286		
90346E-10-3	US SILICA HOLDINGS INC		08/29/2014	JP MORGAN CHASE BANK/H	1,567.000	112,518		
903293-40-5	USG CORP		06/27/2014	Various	627.000	18,723		
919794-10-7	VALLEY NATIONAL BANCORP		11/03/2014	Tax Free Exchange	1,043.000	9,455		
920355-10-4	VALSPAR CORP		06/27/2014	Various	69.000	5,262		
92210H-10-5	VANTIV INC - CL A		06/27/2014	Various	1,499.000	49,947		
922280-10-2	VARONIS SYSTEMS INC		06/27/2014	Various	225.000	6,420		
92240M-10-8	VECTOR GROUP LTD		09/11/2014	Stock Dividend	138.000			
92242T-10-1	VECTRUS INC		09/29/2014	Spin Off	455.000	1,834		
922475-10-8	VEEVA SYSTEMS INC		06/27/2014	Various	715.000	17,748		
92276F-10-0	VENTAS INC		01/23/2014	Various	24,380.000	1,498,173		
92343X-10-0	VERINT SYSTEMS INC		06/27/2014	Various	175.000	8,670		
92345Y-10-6	VERISK ANALYTICS		06/27/2014	Various	650.000	38,774		
923454-10-2	VERITIV CORP W/I		07/02/2014	Spin Off	364.000	10,724		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
92343V-10-4	VERIZON COMMUNICATIONS INC		02/24/2014	Various	56,000.000	2,588,656		
92529L-10-2	VERSARTIS INC		06/27/2014	Various	306.000	8,737		
92532F-10-0	VERTEX PHARMACEUTICALS INC		06/27/2014	Various	290.000	27,185		
92763A-10-1	VIOLIN MEMORY INC		06/27/2014	Various	3,529.000	15,805		
92828Q-10-9	VIRTUS INVESTMENT PARTNERS		06/27/2014	Various	46.000	9,703		
92827P-10-2	VIRTUSA CORP		06/27/2014	Various	212.000	7,573		
92847R-10-4	VITAL THERAPIES		06/27/2014	Various	238.000	6,698		
928497-30-4	VITESSE SEMICONDUCTOR CORP		06/27/2014	Various	2,231.000	7,271		
929042-10-9	VORNADO REALTY TRUST		01/23/2014	Various	14,040.000	1,288,393		
929089-10-0	VOYA FINANCIAL INC		07/31/2014	Various	2,620.000	97,193		
91843L-10-3	VWR CORP		12/19/2014	Various	1,150.000	29,529		
930427-10-9	WAGEWORKS INC		06/27/2014	Various	424.000	20,528		
931427-10-8	WALGREENS BOOTS ALLIANCE		12/31/2014	Tax Free Exchange	41,060.000	906,582		
939653-10-1	WASHINGTON REAL ESTATE INVESTM		01/23/2014	Various	5,160.000	121,084		
94188P-10-1	WATERSTONE FINANCIAL INC		06/27/2014	Various	1,507.000	17,235		
92923C-80-7	WCI COMMUNITIES INC		06/27/2014	Various	495.000	9,462		
94733A-10-4	WEB.COM GROUP INC		06/27/2014	Various	399.000	11,655		
94770V-10-2	WEBMD HEALTH CORP		06/27/2014	Various	467.000	22,662		
948741-10-3	WEINGARTEN REALTY INVESTORS		01/23/2014	Various	8,930.000	262,229		
949746-10-1	WELLS FARGO & CO		04/30/2014	Various	1,172.000	58,172		
950814-10-3	WESCO AIRCRAFT HOLDINGS INC		06/27/2014	Various	487.000	9,654		
952355-20-4	WEST CORP		06/27/2014	Various	773.000	20,695		
957090-10-3	WESTAMERICA BANCORPORATION		06/27/2014	Various	186.000	9,695		
95790D-10-5	WESTERN ASSET MORTGAGE CAPITAL		06/27/2014	Various	1,311.000	18,635		
960413-10-2	WESTLAKE CHEMICAL CORP		03/19/2014	Stock Split	893.000			
962166-10-4	WEYERHAEUSER CO		06/27/2014	Various	49,580.000	1,526,812		
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROU	R	06/27/2014	Various	15.000	9,117		
966084-20-4	WHITESTONE		06/27/2014	Various	5,456.000	76,987		
966244-10-5	WHITEWAVE FOODS CO		06/27/2014	Various	1,896.000	61,280		
966387-10-2	WHITING PETROLEUM CORP		12/08/2014	Tax Free Exchange	2,080.000	76,274		
969457-10-0	WILLIAMS COS INC		07/31/2014	Various	2,293.000	129,845		
97650W-10-8	WINTRUST FINANCIAL CORP		06/27/2014	Various	354.000	16,205		
M98068-10-5	WIX COM LTD	F	06/27/2014	Various	622.000	12,430		
98138H-10-1	WORKDAY INC-CLASS A		06/27/2014	Various	2,440.000	216,731		
92939N-10-2	WP GLIMCHER INC		05/29/2014	Spin Off	356,809.000	5,614,633		
92936U-10-9	WPC US EQUITY		12/19/2014	Various	129,768.000	8,592,019		
98401F-10-5	XENCOR INC		06/27/2014	Various	607.000	6,833		
98419Q-10-1	XOOM CORP		06/27/2014	Various	1,061.000	27,663		
983793-10-0	XPO LOGISTICS INC		04/02/2014	Tax Free Exchange	1,464.000	83,998		
984305-10-2	YADKIN FINANCIAL CORP		07/07/2014	Tax Free Exchange	303.000	5,591		
984332-10-6	YAHOO! INC		07/31/2014	Various	5,117.000	183,222		
985817-10-5	YELP INC		06/27/2014	Various	889.000	68,682		
984249-60-7	YRC WORLDWIDE INC		06/27/2014	Various	944.000	26,547		
98919V-10-5	ZAYO GROUP HOLDINGS INC		12/19/2014	Various	996.000	29,080		
989330-10-8	ZELTIQ AESTHETICS INC		06/27/2014	Various	489.000	7,700		
98936J-10-1	ZENDESK INC		06/27/2014	Various	485.000	8,320		
98954A-10-7	ZILLOW INC - CLASS A		06/27/2014	Various	423.000	58,721		
98979J-10-9	ZOE'S KITCHEN INC		06/27/2014	Various	266.000	9,028		
989774-10-4	ZULILY INC		06/27/2014	Various	188.000	7,273		
98986T-10-8	ZYNGA INC CL A		06/27/2014	Various	5,236.000	16,908		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						307,197,765	XXX	
					0.000			
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates							XXX	
					0.000			
298706-83-9	AF EuroPacific Growth Fund		12/31/2014	Various	1,075,735.000	53,021,701		
939330-83-3	AF Wash Mutual Investors Fund		12/31/2014	Various	933,010.000	38,044,486		
233203-78-5	DFA Emerging Markets Port Inst		12/31/2014	Various	491,916.000	12,952,435		
256206-10-3	Dodge & Cox Int'l Stock Fund		12/31/2014	Various	404,315.000	18,051,635		
957663-50-3	LM Wstrn Cor Pls Bnd Cl I		12/31/2014	Various	1,372,851.000	15,808,808		
87244W-60-7	TIAA-CREF Bond Fund Inst		12/31/2014	Various	340,837.000	3,571,684		
87245M-84-8	TIAA-CREF Bond Index Fund		12/31/2014	Various	2,520,781.000	27,234,445		
886315-50-6	TIAA-CREF Bond Plus II Inst		12/31/2014	Various	1,738,285.000	18,552,299		
87245M-22-8	TIAA-CREF Emg Mkt Equ Idx Inst		12/31/2014	Various	201,818.000	2,144,895		
87245M-26-9	TIAA-CREF Emg Mkts Equity Inst		12/31/2014	Various	115,966.000	1,258,140		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
87244W-50-8	TIAA-CREF Equity Index Inst		12/31/2014	Various	1,338,819.000	19,917,101		
87244W-40-9	TIAA-CREF Growth & Inc Inst		12/31/2014	Various	4,664,461.000	56,588,310		
886315-79-5	TIAA-CREF High Yield II Inst		12/31/2014	Various	790,872.000	8,089,586		
87244W-51-6	TIAA-CREF Intl Eqty Indx Inst		12/31/2014	Various	2,413,884.000	45,443,149		
87244W-10-2	TIAA-CREF Intl Equity Inst		12/31/2014	Various	4,027,386.000	46,430,314		
87244W-68-0	TIAA-CREF Lg-Cap Grw Idx Inst		12/31/2014	Various	1,271,941.000	25,678,163		
87244W-66-4	TIAA-CREF Lg-Cap Val Idx Inst		12/31/2014	Various	3,555,498.000	61,807,379		
87244W-73-0	TIAA-CREF Lge Cap Value Inst		12/31/2014	Various	4,172,664.000	73,819,549		
886315-56-3	TIAA-CREF Lifcyle Ret Inc Inst		12/31/2014	Various	876,893.000	9,827,284		
886315-66-2	TIAA-CREF Lifecycle 2010 Inst		12/31/2014	Various	1,634,651.000	18,742,618		
886315-65-4	TIAA-CREF Lifecycle 2015 Inst		12/31/2014	Various	3,569,058.000	37,732,928		
886315-64-7	TIAA-CREF Lifecycle 2020 Inst		12/31/2014	Various	6,104,516.000	65,088,869		
886315-63-9	TIAA-CREF Lifecycle 2025 Inst		12/31/2014	Various	6,385,097.000	68,409,962		
886315-62-1	TIAA-CREF Lifecycle 2030 Inst		12/31/2014	Various	5,533,370.000	58,997,136		
886315-61-3	TIAA-CREF Lifecycle 2035 Inst		12/31/2014	Various	5,744,865.000	61,830,011		
886315-59-7	TIAA-CREF Lifecycle 2040 Inst		12/31/2014	Various	6,374,374.000	69,184,660		
886315-58-9	TIAA-CREF Lifecycle 2045 Inst		12/31/2014	Various	3,641,030.000	40,189,876		
886315-57-1	TIAA-CREF Lifecycle 2050 Inst		12/31/2014	Various	3,118,798.000	34,351,211		
87245M-21-0	TIAA-CREF Lifecycle 2055 Inst		12/31/2014	Various	118,084.000	1,450,363		
87244W-33-4	TIAA-CREF Lrge Cap Grwth Inst		12/31/2014	Various	1,172,592.000	17,954,350		
87244W-80-5	TIAA-CREF Mid-Cap Growth Inst		12/31/2014	Various	2,190,555.000	48,407,673		
87244W-86-2	TIAA-CREF Mid-Cap Value Inst		12/31/2014	Various	3,719,820.000	88,586,610		
87244W-79-7	TIAA-CREF Real Estat Sec Inst		12/31/2014	Various	2,824,309.000	39,914,152		
87244W-71-4	TIAA-CREF S&P 500 Index Inst		12/31/2014	Various	2,762,967.000	60,440,708		
886315-80-3	TIAA-CREF Shrt Trm Bd II Inst		12/31/2014	Various	736,903.000	7,675,292		
87244W-57-3	TIAA-CREF Sm-Cap Blnd In Inst		12/31/2014	Various	2,397,640.000	44,266,113		
87244W-83-9	TIAA-CREF Small-Cap Eq Inst		12/31/2014	Various	3,511,195.000	62,980,522		
87244W-30-0	TIAA-CREF Soc Choice Eq Inst		12/31/2014	Various	545,505.000	8,798,865		
87244W-48-2	TIAA-Cref Inflation Lnkd Bd Fd		12/31/2014	Various	181,658.000	2,100,085		
45775L-40-8	TRPrice Institutnl LCap Grwth		12/31/2014	Various	1,032,286.000	28,808,213		
922042-84-1	Vanguard Emg Mkts Stk Idx Admi		12/31/2014	Various	148,949.000	5,220,870		
921926-10-1	Vanguard Explorer Fund Invest		12/31/2014	Various	68,830.000	6,834,445		
922031-80-2	Vanguard Intrmed Term Trea Inv		12/31/2014	Various	165,296.000	1,874,711		
921946-10-9	Vanguard Selected Value Fund		12/31/2014	Various	2,193,538.000	63,782,011		
922908-79-3	Vanguard Small Cap Value Idx		12/31/2014	Various	893,842.000	22,024,092		
921935-10-2	Vanguard Wellington Fund		12/31/2014	Various	709,113.000	28,132,755		
9299999. Subtotal - Common Stocks - Mutual Funds						1,532,020,464	XXX	
					0.000			
87244W-70-6	TIAA-CREF Money Mkt Inst		12/31/2014	Various	4,076,531.000	4,076,531		
9399999. Subtotal - Common Stocks - Money Market Mutual Funds						4,076,531	XXX	
9799997. Total - Common Stocks - Part 3						1,843,294,760	XXX	
9799998. Total - Common Stocks - Part 5						135,673,993	XXX	
9799999. Total - Common Stocks						1,978,968,753	XXX	
9899999. Total - Preferred and Common Stocks						1,978,968,753	XXX	
9999999 - Totals						2,207,696,729	XXX	372,383

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
36202F-ZU-3	G2 5255		12/01/2014	MBS PAYDOWN		72,513	72,513	75,654	72,781		(269)		(269)		72,513				1,212	12/20/2026
36296Q-6Q-7	GN 698479		11/17/2014	VARIOUS		532,032	502,318	526,649	526,621		(3,557)		(3,557)		523,064		8,968	8,968	18,126	08/15/2039
3620A2-XC-5	GN 717175		12/01/2014	MBS PAYDOWN		107,213	107,213	114,165	107,864		(651)		(651)		107,213				2,584	06/15/2039
38373A-3P-9	GNR 2009-64 UA EXCH,PAC-1(11)		12/01/2014	MBS PAYDOWN		87,032	87,032	87,425	87,083		(51)		(51)		87,032				1,204	07/20/2038
38376G-4R-8	GNR 2011-121 A SEQUENTIAL PAYER		12/01/2014	MBS PAYDOWN		121,574	121,574	122,267	121,619		(45)		(45)		121,574				2,219	05/16/2039
38377Y-EE-6	GNR 2011-123 LA SC,PAC(11)		12/01/2014	MBS PAYDOWN		133,663	133,663	142,221	134,594		(931)		(931)		133,663				2,630	05/20/2039
38377Y-LQ-1	GNR 2011-124 A SC,PT		12/01/2014	MBS PAYDOWN		2	2	2	2						2					06/16/2039
38377Y-XM-7	GNR 2011-135 KA PAC-1(11)		12/01/2014	MBS PAYDOWN		11,447	11,447	12,008	11,488		(41)		(41)		11,447				183	10/16/2041
38377Q-2P-1	GNR 2011-45 LK EXCH,PAC(11)		12/01/2014	MBS PAYDOWN		175,662	175,662	182,963	176,297		(636)		(636)		175,662				3,966	11/20/2039
38378C-FL-6	GNR 2012-10 LA EXCH,AD,PAC-1(11)		12/01/2014	MBS PAYDOWN		89,611	89,611	96,065	89,956		(345)		(345)		89,611				1,824	07/20/2040
38378H-QM-1	GNR 2012-108 KA EXCH,AD,PAC(11)		12/01/2014	MBS PAYDOWN		149,458	149,468	148,508	149,402		57		57		149,458				1,237	08/16/2042
38378C-RL-3	GNR 2012-13 QK EXCH,PAC(11)		12/01/2014	MBS PAYDOWN		42,286	42,286	44,506	42,424		(138)		(138)		42,286				687	01/20/2040
38378G-NG-9	GNR 2012-146 PC EXCH,AD,PAC(11)		12/01/2014	MBS PAYDOWN		42,843	42,843	43,834	42,923		(80)		(80)		42,843				490	12/20/2042
38378D-C3-7	GNR 2012-31 PG PAC(11)		12/01/2014	MBS PAYDOWN		13,443	13,443	13,488	13,446		(3)		(3)		13,443				165	01/20/2042
38375C-KL-3	GNR 2012-50 MA EXCH,AD,PAC(11)		12/01/2014	MBS PAYDOWN		28,610	28,610	30,927	28,798		(188)		(188)		28,610				571	03/20/2041
912796-BP-3	UNITED STATES T-BILL 0.078% 06/26/14		06/26/2014	Maturity					943	(131)	(812)		(943)							
912828-QM-5	UNITED STATES T-BILL 1.000% 05/15/14		05/15/2014	Maturity		24,849,993	24,850,000	25,006,695	24,932,502	(955)	(81,547)		(82,502)		24,849,993				124,250	05/15/2014
0599999. Subtotal - Bonds - U.S. Governments						26,457,382	26,427,685	26,647,377	26,538,743	(1,086)	(89,237)		(90,323)		26,448,414		8,968	8,968	161,348	XXX
78307A-DD-2	RUSSIAN FEDERATION SR UNSECURED	F	06/26/2014	JP MORGAN SECURITIES INC - EMERGING		717,750	700,000	711,500	705,031		(1,463)		(1,463)		703,568		14,182	14,182	17,005	04/04/2017
92928B-AA-9	WAHA AEROSPACE BV LOCAL GOVT GUARN	F	07/28/2014	SINKING FUND REDEMPTION		40,000	40,000	40,420	40,016		(16)		(16)		40,000				1,178	07/28/2020
1099999. Subtotal - Bonds - All Other Governments						757,750	740,000	751,920	745,047		(1,479)		(1,479)		743,568		14,182	14,182	18,183	XXX
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions																				XXX
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				XXX
31280Q-DK-0	FG J19106		12/01/2014	MBS PAYDOWN		34,539	34,539	36,639	34,679		(140)		(140)		34,539				540	05/01/2027
3137AA-FU-2	FHR 3857 EC EXCH,PAC(11)		12/01/2014	MBS PAYDOWN		270,730	270,730	283,679			(664)		(664)		270,730				3,557	08/15/2039
3137AK-V3-2	FHR 3981 PA PAC(11)		12/01/2014	MBS PAYDOWN		9,245	9,245	9,669	9,272		(27)		(27)		9,245				157	04/15/2031
3137B0-UT-9	FHR 4182 C SEQUENTIAL PAYER		12/01/2014	MBS PAYDOWN		58,596	58,596	60,872			(83)		(83)		58,596				527	06/15/2037
3137B2-QL-7	FHR 4212 LA PAC(11)		12/01/2014	MBS PAYDOWN		87,050	87,050	90,203			(86)		(86)		87,050				897	10/15/2039
3137B8-Z3-4	FHR 4316 DA SEQUENTIAL PAYER		12/01/2014	MBS PAYDOWN		4,434	4,434	4,581			(2)		(2)		4,434				11	02/15/2039
3137BB-N9-7	FHR 4358 DA EXCH,SEQ		12/01/2014	MBS PAYDOWN		81,003	81,003	82,695			(34)		(34)		81,003				529	06/15/2040
3137BC-TN-8	FHR 4376 HA SEQUENTIAL PAYER		12/01/2014	MBS PAYDOWN		12,693	12,693	12,941			(3)		(3)		12,693				60	04/15/2040
31416X-QT-0	FN AB2265		12/01/2014	MBS PAYDOWN		19,996	19,996	21,921	20,080		(84)		(84)		19,996				526	02/01/2041
3138A2-CK-3	FN AH0973		12/01/2014	MBS PAYDOWN		78,831	78,831	83,807			(406)		(406)		78,831				1,544	12/01/2025
3138EA-EF-0	FN AK5533		12/01/2014	MBS PAYDOWN		10,896	10,896	11,727	10,948		(52)		(52)		10,896				203	03/01/2027
3138EH-TA-0	FN AL1444		12/01/2014	MBS PAYDOWN		71,319	71,319	75,942	71,680		(360)		(360)		71,319				1,161	02/01/2027
3138EK-VV-4	FN AL3327		12/01/2014	MBS PAYDOWN		108,482	108,482	110,025	108,588		(106)		(106)		108,482				1,468	04/01/2023
3138W6-5D-4	FN AR8943		12/01/2014	MBS PAYDOWN		48,477	48,477	50,658	48,670		(194)		(194)		48,477				678	03/01/2023
3138WB-KF-1	FN AS2093		12/01/2014	MBS PAYDOWN		62,219	62,219	64,858			(203)		(203)		62,219				711	03/01/2024
31417Y-TE-7	FN MA0548		12/01/2014	MBS PAYDOWN		129,550	129,550	136,570	130,548		(998)		(998)		129,550				2,355	10/01/2020
31418A-B3-1	FN MA0957		12/01/2014	MBS PAYDOWN		290,402	290,402	301,602	291,653		(1,251)		(1,251)		290,402				4,697	01/01/2022
31418A-EC-8	FN MA1030		12/01/2014	MBS PAYDOWN		152,414	152,414	159,034	153,118		(704)		(704)		152,414				2,481	04/01/2022
31418A-H7-6	FN MA1153		12/01/2014	MBS PAYDOWN		36,741	36,741	38,131	36,876		(135)		(135)		36,741				587	08/01/2022
31418A-QY-7	FN MA1370		12/01/2014	MBS PAYDOWN		66,475	66,475	67,909	66,594		(119)		(119)		66,475				895	03/01/2023
31418A-RU-4	FN MA1398		12/01/2014	MBS PAYDOWN		50,277	50,277	51,927	50,412		(136)		(136)		50,277				698	04/01/2023
3136A5-LA-2	FNR 2012-35 PL AD,PAC(11)		12/01/2014	MBS PAYDOWN		31,426	31,426	31,367	31,422		5		5		31,426				353	11/25/2041
3136AG-WH-1	FNR 2013-100 CA EXCH,SEQ		12/01/2014	MBS PAYDOWN		16,703	16,703	17,872			(7)		(7)		16,703				71	03/25/2039
3136AD-DA-4	FNR 2013-23 NH EXCH,PT		12/01/2014	MBS PAYDOWN		139,774	139,774	142,814	139,981		(207)		(207)		139,774				1,535	03/25/2028
3136AJ-CR-5	FNR 2014-2 KA EXCH,PT		12/01/2014	MBS PAYDOWN		370,523	370,523	391,828			(1,950)		(1,950)		370,523				6,546	02/25/2044
3136AJ-C7-9	FNR 2014-26 KA SEQUENTIAL PAYER		12/01/2014	MBS PAYDOWN		34,138	34,138	36,572			(16)		(16)		34,138				201	04/25/2039
3199999. Subtotal - Bonds - U.S. Special Revenues						2,276,933	2,276,933	2,375,843	1,204,521		(7,962)		(7,962)		2,276,933				32,988	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00386S-AK-8	ABU DHABI NATIONAL ENERG SR UNSECURED	F	10/20/2014	STANDARD CHARTERED BANK- EMERGING MARKET		406,500	400,000	400,650	400,338		(73)		(73)		400,265		6,235	6,235	12,806	01/12/2018
004375-ED-9	ACCR 2005-3 A1 FLT,STEP,IRC		12/25/2014	MBS PAYDOWN		141,903	141,903	131,995	138,742		3,161		3,161		141,903				271	09/25/2035
004421-RE-5	ACE 2005-HE5 M1 MEZ,FLT,STEP		05/25/2014	MBS PAYDOWN		22,823	22,823	22,131	22,569		254		254		22,823				35	08/25/2035
03064T-AD-5	AMCAR 2011-5 B SUBORDINATED BOND		12/08/2014	MBS PAYDOWN		162,631	162,631	162,610	162,569		62		62		162,631				3,534	12/08/2016
05253J-AA-9	AUST & NZ BANKING GRP NY SR UNSECURED	F	10/27/2014	MITSUBISHI CAPITAL BANK SINKING FUND REDEMPTION		355,520	350,000	348,502	348,876		241		241		349,117		6,403	6,403	7,000	10/06/2017
BL1193-13-7	AVAGO TECHNOLOGIES CAYMAN COMPANY ASSETS	F	12/15/2014			6,700	6,700	6,692			20		20		6,700				103	12/16/2021
05956N-AB-8	BANCO DE CRED E INVER SR UNSECURED	F	10/20/2014	JP MORGAN SECURITIES INC - EMERGING		616,500	600,000	592,440	592,669		1,540		1,540		594,209		22,291	22,291	20,000	09/13/2017
05954T-AG-6	BANCO DE CREDITO DEL PER SR UNSECURED	F	07/11/2014	EXCHANGE OF SECURITIES		616,831	600,000	634,400	621,953		(5,122)		(5,122)		616,831				23,196	03/16/2016
05965M-AB-9	BANCO DEL ESTADO -CHILE SR UNSECURED	F	07/18/2014	JP MORGAN SECURITIES INC - EMERGING		607,200	600,000	598,894	599,198		113		113		599,310		7,890	7,890	8,467	11/09/2017
055451-AK-4	BHP BILLITON FIN USA LTD COMPANY GUARNT	F	10/20/2014	RAYMOND JAMES & ASSOC. - CORPORATES		1,022,360	1,000,000	998,962	999,390		168		168		999,558		22,802	22,802	17,292	11/21/2016
064255-AL-6	BK TOKYO-MITSUBISHI UFJ SR UNSECURED	F	10/16/2014	MITSUBISHI CAPITAL BANK		500,320	500,000	499,260	499,381		117		117		499,498		822	822	9,510	02/26/2018
121206-AN-6	BURGER KING CORP COMPANY ASSETS,		12/12/2014	SINKING FUND REDEMPTION		198,776	198,776	198,776	198,776						198,776				7,138	09/28/2019
172967-GG-0	CITIGROUP INC SR UNSECURED		12/12/2014	TENDER OFFER FOR SECURITY		1,006,344	1,000,000	997,470	998,278		555		555		998,833		7,511	7,511	14,049	01/15/2016
12630U-AD-8	CSC HOLDINGS LLC COMPANY ASSETS,		12/31/2014	SINKING FUND REDEMPTION		432,605	432,605	430,752	307,875		916		916		432,605				4,291	04/17/2020
22545M-AD-9	CSMC 2006-C4 A3 SEQUENTIAL PAYER		12/01/2014	MBS PAYDOWN		40,328	40,328	44,115	40,890		(562)		(562)		40,328				1,514	09/15/2039
225470-TY-9	CSMC 2006-CF1 A1 FLT,STEP,IRC,AS		12/25/2014	MBS PAYDOWN		60,811	60,811	60,203	60,598		214		214		60,811				133	11/25/2035
126673-Q7-0	CWL 2005-4 MV1 MEZ,FLT,STEP,IRC,NAS		07/25/2014	MBS PAYDOWN		45,654	45,654	43,942	45,654						45,654				96	10/25/2035
23918V-AS-3	DAVITA HEALTHCARE PARTNE COMPANY ASSETS,		06/24/2014	SINKING FUND REDEMPTION		685,378	685,378	682,443	681,853		1,155		1,155		685,378				13,793	11/01/2019
24023C-AB-2	DBS BANK LTD/SINGAPORE SR UNSECURED	F	10/22/2014	MITSUBISHI - EMERGING MARKETS		823,784	800,000	800,204	800,140		(36)		(36)		800,105		23,679	23,679	21,881	02/28/2017
233050-AN-3	DBUBS 2011-LC1A A1 SEQUENTIAL PAYER		12/01/2014	MBS PAYDOWN		18,552	18,552	18,798	18,574		(22)		(22)		18,552				378	11/10/2046
25179M-AM-5	DEVON ENERGY CORPORATION SR UNSECURED		11/13/2014	SECURITY CALLED at 100.000		300,000	300,000	299,259	299,494		506		506		300,000				12,403	05/15/2017
278062-AB-0	EATON CORP COMPANY GUARNT		10/27/2014	MITSUBISHI CAPITAL BANK		400,668	400,000	400,118	400,115		(23)		(23)		400,091		577	577	5,967	11/02/2017
29366A-AA-2	ELL 2011-A A1 SEQUENTIAL PAYER		12/01/2014	MBS PAYDOWN		50,998	50,998	51,922	23,376		(89)		(89)		50,998				645	09/01/2023
29264D-AJ-0	ENDO HEALTH SOLUTIONS INC COMPANY ASSETS	R	02/28/2014	SINKING FUND REDEMPTION		8,650	8,650	8,682	8,650						8,650				57	06/17/2018
30219G-AC-2	EXPRESS SCRIPTS HOLDING COMPANY GUARNT		07/08/2014	SECURITY CALLED at 100.000		600,000	600,000	599,670	599,825		175		175		600,000				32,202	11/15/2016
69349F-AH-4	GATES INVESTMENTS LLC COMPANY ASSETS,		07/03/2014	SINKING FUND REDEMPTION		526,361	526,361	527,760	527,436		(1,074)		(1,074)		526,361				9,941	09/29/2016
368266-AS-1	GAZPROM (GAZ CAPITAL SA) SR UNSECURED	F	04/29/2014	VARIOUS		363,250	400,000	400,000	400,000			37,000	(37,000)		363,000		250	250	11,379	02/06/2020
36962G-4G-6	GENERAL ELEC CAP CORP SR UNSECURED		11/14/2014	MATURITY		750,000	750,000	765,563	753,249		(3,249)		(3,249)		750,000				28,125	11/14/2014
37045V-AA-8	GENERAL MOTORS CO SR UNSECURED		07/31/2014	EXCHANGE OF SECURITIES		407,922	400,000	409,000	408,943		(1,021)		(1,021)		407,922				7,194	10/02/2018
404122-AQ-6	HCA INC COMPANY ASSETS,		12/31/2014	SINKING FUND REDEMPTION		7,525	7,525	7,472	4,981		27		27		7,525				101	02/02/2016
404119-BF-5	HCA INC SR SECURED		04/02/2014	SECURITY CALLED at 100.000		300,000	300,000	335,250	328,092		(28,092)		(28,092)		300,000				25,426	04/15/2019
423012-AB-9	HEINEKEN NV SR UNSECURED	F	10/16/2014	JP MORGAN SECURITIES INC - CORPORATES		701,246	700,000	697,690	698,247		369		369		698,615		2,631	2,631	10,344	10/01/2017
42805R-AV-1	HERTZ 2009-2A A2 SEQUENTIAL PAYER		12/25/2014	MBS PAYDOWN		50,000	50,000	53,492	52,196		(2,196)		(2,196)		50,000				2,462	03/25/2016
43289D-AC-7	HILTON WORLDWIDE FINANCE COMPANY ASSETS,		10/02/2014	VARIOUS		700,327	710,526	708,947	709,850		546		546		710,397		(10,069)	(10,069)	26,269	10/25/2020
40419V-AJ-1	HJ HEINZ CO COMPANY ASSETS,		12/24/2014	SINKING FUND REDEMPTION		111,924	111,924	112,048	70,901		42		42		111,924				1,899	06/05/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
44923Q-AA-2	HYUNDAI CAPITAL AMERICA COMPANY GUARNT		07/31/2014	HSBC SECURITIES USA INC - EMERGING MARKE		208,578	200,000	200,756	200,353		(90)		(90)		200,263		8,315	8,315	6,229	04/06/2016
44969C-AT-7	IMS HEALTH INC COMPANY ASSETS,		12/31/2014	SINKING FUND REDEMPTION		698,954	696,276	699,306	698,946		9		9		698,954				7,607	03/17/2021
46626L-EJ-5	JPMAC 2005-OPT2 A3 FLT,STEP,IRC		12/25/2014	MBS PAYDOWN		64,113	64,113	60,266	62,216		1,897		1,897		64,113				173	12/25/2035
542514-JZ-8	LBMLT 2005-1 M1 MEZ,FLT,STEP,IRC		06/25/2014	MBS PAYDOWN		29,539	29,539	28,653	29,540						29,539				84	02/25/2035
57643L-JF-4	MABS 2005-HE1 M2 MEZ,FLT,STEP		12/26/2014	MBS PAYDOWN		111,586	111,586	110,470	111,155		431		431		111,586				466	05/25/2035
561234-AB-1	MALLINCKRODT INTL FIN COMPANY GUARNT	F	02/28/2014	VARIOUS		493,750	500,000	511,279	509,922		(181)	15,991	(16,172)		493,750				5,785	04/15/2018
60688Q-AC-9	MIZUHO BANK LTD COMPANY GUARNT	F	10/16/2014	MIZUHO SECURITIES - CORPORATES		200,012	200,000	199,952	199,963		8		8		199,971		41	41	3,134	10/17/2017
64352V-KN-0	NCHET 2005-2 A1ZC STEP,FLT		05/25/2014	MBS PAYDOWN		57,701	57,701	56,836	57,614		87		87		57,701				68	06/25/2035
64352V-LH-2	NCHET 2005-3 A2D STEP,FLT,AFC		02/25/2014	MBS PAYDOWN		8,848	8,848	8,583	8,779		70		70		8,848				5	07/25/2035
N5945L-AK-1	NXP BV COMPANY ASSETS,	F	12/31/2014	SINKING FUND REDEMPTION		2,902	2,902	2,875			8		8		2,902				20	01/11/2020
68383N-AE-3	OPMAC 2005-1 A4 FLT,STEP,IRC		12/26/2014	MBS PAYDOWN		61,953	61,953	59,242	59,926		2,027		2,027		61,953				187	02/25/2035
709599-AG-9	PENSKE TRUCK LEASING/PTL SR UNSECURED		07/11/2014	MATURITY		600,000	600,000	600,337	600,095		(95)		(95)		600,000				15,000	07/11/2014
71654Q-AV-4	PETROLEOS MEXICANOS COMPANY GUARNT	F	11/14/2014	SECURITY CALLED at 100.000		300,000	300,000	318,600	307,032		(7,032)		(7,032)		300,000				21,465	03/15/2015
72165N-AJ-8	PILOT TRAVEL CENTERS LLC COMPANY ASSETS,		10/03/2014	SINKING FUND REDEMPTION		592,500	592,500	599,044	592,500						592,500				19,228	08/07/2019
73744G-AF-9	POST HOLDINGS INC COMPANY ASSETS,		12/31/2014	SINKING FUND REDEMPTION		5,000	5,000	4,975			19		19		5,000				67	06/02/2021
69368H-AC-7	PVH CORP COMPANY ASSETS,		12/17/2014	SINKING FUND REDEMPTION		330,512	330,512	330,739	82,426		(28)		(28)		330,512				3,474	02/13/2020
76110H-RV-3	RALI 2004-QS4 A1 SEQ,AS		12/01/2014	MBS PAYDOWN		54,924	54,924	56,538	55,431		(507)		(507)		54,924				1,220	03/25/2034
759950-CT-3	RAMC 2004-2 AF4 STEP,AFC,AS		12/01/2014	MBS PAYDOWN		42,754	42,754	43,422	42,881		(127)		(127)		42,754				1,188	07/25/2034
81375W-JE-7	SABR 2006-OP1 A2C FLT,STEP		12/25/2014	MBS PAYDOWN		55,588	55,588	53,000	55,110		479		479		55,588				149	10/25/2035
86358E-SK-3	SAIL 2005-4 M1 MEZ,FLT,STEP,IRC		12/25/2014	MBS PAYDOWN		36,201	36,201	34,391	35,055		1,146		1,146		36,201				150	05/25/2035
86358E-TF-3	SAIL 2005-5 M1 MEZ,FLT,STEP,IRC		12/25/2014	MBS PAYDOWN		54,439	54,439	44,912	53,759		679		679		54,439				266	06/25/2035
86358E-TS-5	SAIL 2005-6 A2 FLT,STEP,IRC		09/25/2014	MBS PAYDOWN		462,549	462,549	422,076	460,431		2,118		2,118		462,549				1,130	07/25/2035
80281A-AD-1	SDART 2012-1 B SUBORDINATED BOND		12/15/2014	MBS PAYDOWN		250,000	250,000	254,502	251,593		(1,593)		(1,593)		250,000				4,423	05/16/2016
80282V-AD-4	SDART 2012-2 B SUBORDINATED BOND		12/15/2014	MBS PAYDOWN		487,284	487,284	491,852	490,331		(3,048)		(3,048)		487,284				7,791	08/15/2016
81745F-AA-4	SEMT 2012-3 A1 CSTR,AFC		12/01/2014	MBS PAYDOWN		6,934	6,934	7,129	6,957		(23)		(23)		6,934				150	07/25/2042
81744N-AA-8	SEMT 2012-6 A1 CSTR,AFC		12/01/2014	MBS PAYDOWN		44,027	44,027	44,994	44,115		(88)		(88)		44,027				749	12/25/2042
81726J-AD-3	SENSATA TECHNOLOGIES BV COMPANY ASSETS,	F	12/31/2014	SINKING FUND REDEMPTION		2,500	2,500	2,481			8		8		2,500					10/14/2021
85171U-AA-5	SLFMT 2011-1A A1 AFC,SEQ		09/01/2014	MBS PAYDOWN		221,993	221,993	221,813	221,836		157		157		221,993				6,007	01/25/2058
85171V-AA-3	SLFMT 2012-1A A AFC,SEQ		12/01/2014	MBS PAYDOWN		44,096	44,096	44,096	44,083		13		13		44,096				659	09/25/2057
85171W-AA-1	SLFMT 2012-2A A AFC,SEQ		12/26/2014	MBS PAYDOWN		86,083	86,083	86,073	86,013		70		70		86,083				1,017	10/25/2057
784635-AL-8	SPX CORP COMPANY GUARNT		01/23/2014	TENDER OFFER FOR SECURITY		625,368	600,000	664,750	619,044		(1,205)		(1,205)		617,839		7,529	7,529	4,829	12/15/2014
82651N-AA-7	SRFC 2010-3A A SEQUENTIAL PAYER		12/20/2014	MBS PAYDOWN		73,526	73,526	73,519	73,420		106		106		73,526				1,294	11/20/2025
86736G-AN-4	SUNGARD DATA SYSTEMS INC COMPANY ASSETS,		03/31/2014	SINKING FUND REDEMPTION		643,500	643,500	652,042	651,225		(7,725)		(7,725)		643,500				8,288	01/31/2020
89364M-AX-2	TRANSDIGM INC COMPANY ASSETS,		12/31/2014	SINKING FUND REDEMPTION		5,897	5,897	5,905	5,904		(7)		(7)		5,897				140	02/28/2020
BL1291-45-1	TRONOX PIGMENTS BV COMPANY ASSETS,	F	12/31/2014	SINKING FUND REDEMPTION		400,413	401,995	399,988	400,277		136		136		400,413				9,128	03/19/2020
928670-AK-4	VOLKSWAGEN INTL FIN NV COMPANY GUARNT	F	10/27/2014	JEFFERIES & CO - CORPORATES		925,785	900,000	909,969	906,660		(1,672)		(1,672)		904,988		20,797	20,797	23,631	03/22/2017
94974B-FG-0	WELLS FARGO & COMPANY SR UNSECURED		10/27/2014	NOMURA SECURITIES - CORPORATES		600,108	600,000	598,920	599,132		174		174		599,306		802	802	11,600	01/16/2018
97381H-AN-7	WINDSTREAM CORP COMPANY ASSETS,		12/31/2014	SINKING FUND REDEMPTION		2,000	2,000	2,000	2,000						2,000				44	01/23/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						21,942,308	21,819,365	21,956,397	21,449,402		(45,157)	52,991	(98,148)		21,813,803		128,506	128,506	506,746	XXX
4899999. Subtotal - Bonds - Hybrid Securities																				XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates																				XXX
8399997. Total - Bonds - Part 4						51,434,373	51,263,983	51,731,537	49,937,713	(1,086)	(143,835)	52,991	(197,912)		51,282,718		151,656	151,656	719,265	XXX
8399998. Total - Bonds - Part 5						11,623,559	11,616,617	11,672,485			267	43,422	(43,155)		11,672,752		(5,770)	(5,770)	106,199	XXX
8399999. Total - Bonds						63,057,932	62,880,600	63,404,022	49,937,713	(1,086)	(143,568)	96,413	(241,067)		62,955,470		145,886	145,886	825,464	XXX
					0.000		0.00													
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							XXX													XXX
					0.000		0.00													
8599999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates							XXX													XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
33740N-10-5	1ST UNITED BANCORP INC		11/03/2014	Tax Free Exchange	1,172.000	9,455		9,455	8,919	536			536		9,455				188	
88554D-20-5	3D SYSTEMS CORP		01/15/2014	Corporate Action	1.000	22		4	46	(42)			(42)		4		18	18		
88579Y-10-1	3M CO		12/29/2014	Various	2,885.000	414,928		117,113	404,621	(287,509)			(287,509)		117,113		297,815	297,815	5,633	
002535-30-0	AARON RENTS INC		01/02/2014	Various	520.000	15,312		2,846	15,288	(12,442)			(12,442)		2,846		12,466	12,466	11	
002824-10-0	ABBOTT LABORATORIES		12/29/2014	Various	5,402.000	220,964		70,205	207,059	(136,854)			(136,854)		70,205		150,759	150,759	2,656	
00287Y-10-9	ABBVIE INC		12/29/2014	Various	2,373.000	137,254		33,615	125,318	(91,703)			(91,703)		33,615		103,639	103,639	2,751	
002896-20-7	ABERCROMBIE & FITCH CO		06/04/2014	Various	390.000	15,142		5,737	12,835	(7,097)			(7,097)		5,737		9,404	9,404	156	
004239-10-9	ACADIA REALTY TRUST		04/23/2014	Various	15,080.000	394,675		297,276	374,436	(77,161)			(77,161)		297,276		97,399	97,399	5,681	
00430H-10-2	ACCELERATE DIAGNOSTICS		03/12/2014	Spin Off	0.000	14		14	21	(7)			(7)		14					
00430U-10-3	ACCELRYS INC		04/30/2014	Various	2,523.000	31,538		15,960	24,069	(8,110)			(8,110)		15,960		15,578	15,578		
G1151C-10-1	ACCENTURE PLC	R	11/04/2014	Various	1,797.000	146,076		72,846	147,749	(74,904)			(74,904)		72,846		73,230	73,230	1,506	
004337-10-1	ACCESS NATIONAL CORP		06/27/2014	Various	351.000	5,182		4,470	5,247	(777)			(777)		4,470		712	712	81	
00438V-10-3	ACCRETIVE HEALTH INC		03/14/2014	Various	2,682.000	21,076		49,918	24,567	25,351			25,351		49,918		(28,842)	(28,842)		
H0023R-10-5	ACE LTD	F	12/19/2014	Various	919.000	98,205		48,875	95,144	(46,269)			(46,269)		48,875		49,329	49,329	1,375	
004848-10-7	ACORN ENERGY INC		06/27/2014	Various	828.000	2,004		6,762	3,370	3,392			3,392		6,762		(4,758)	(4,758)		
G0083B-10-8	ACTAVIS PLC		11/04/2014	Various	220.000	52,475		10,143	36,960	(26,817)			(26,817)		10,143		42,332	42,332		
00508X-20-3	ACTUANT CORP		11/04/2014	Various	831.000	26,984		16,068	30,448	(14,380)			(14,380)		16,068		10,917	10,917	25	
00508Y-10-2	ACUITY BRANDS INC		06/27/2014	Various	60.000	8,181		1,601	6,559	(4,958)			(4,958)		1,601		6,580	6,580	16	
00724F-10-1	ADOBE SYSTEMS INC		12/29/2014	Various	1,213.000	84,091		10,944	72,634	(61,691)			(61,691)		10,944		73,147	73,147		
00101J-10-6	ADT CORP		08/27/2014	Various	2,434.000	85,264		57,108	98,504	(41,396)			(41,396)		57,108		28,157	28,157	568	
00738A-10-6	ADTRAN INC		08/27/2014	Various	1,094.000	25,201		27,047	29,549	(2,502)			(2,502)		27,047		(1,847)	(1,847)	295	
00751Y-10-6	ADVANCE AUTO PARTS INC		11/04/2014	Various	276.000	35,550		6,567	30,548	(23,981)			(23,981)		6,567		28,983	28,983	41	
00766T-10-0	AECOM TECHNOLOGY CORP		11/10/2014	Various	3,822.000	124,140		125,784	112,471	13,313			13,313		125,784		(1,644)	(1,644)		
007767-10-6	AEROFLEX HOLDING CORP		09/15/2014	Corporate Action	995.000	10,448		16,711	6,468	10,244			10,244		16,711		(6,264)	(6,264)		
00817Y-10-8	AETNA INC		11/04/2014	Various	1,819.000	135,574		16,054	124,765	(108,712)			(108,712)		16,054		119,520	119,520	889	
008252-10-8	AFFILIATED MANAGERS GROUP INC		02/24/2014	Various	180.000	34,201		3,405	39,038	(35,634)			(35,634)		3,405		30,797	30,797		
001055-10-2	AFLAC INC		11/04/2014	Various	1,637.000	100,285		28,826	109,352	(80,525)			(80,525)		28,826		71,458	71,458	1,270	
001084-10-2	AGCO CORP		10/02/2014	Various	702.000	35,217		6,151	41,551	(35,400)			(35,400)		6,151		29,066	29,066	146	
00846U-10-1	AGILENT TECHNOLOGIES INC		11/03/2014	Spin Off	649.000	198,319		187,410	276,852	(89,442)			(89,442)		187,410		10,908	10,908	257	
001204-10-6	AGL RESOURCES INC		06/27/2014	Various	155.000	8,468		2,781	7,321	(4,540)			(4,540)		2,781		5,687	5,687	152	
008492-10-0	AGREE REALTY CORP		04/23/2014	Various	2,170.000	65,087		57,377	62,973	(5,596)			(5,596)		57,377		7,710	7,710	1,823	
009158-10-6	AIR PRODUCTS & CHEMICALS INC		04/08/2014	Various	230.000	26,936		8,203	25,709	(17,507)			(17,507)		8,203		18,733	18,733	340	
009363-10-2	AIRGAS INC		06/04/2014	Various	141.000	15,145		1,507	15,771	(14,264)			(14,264)		1,507		13,639	13,639	68	
05366Y-10-2	AIVAT NETWORKS		06/27/2014	Various	3,340.000	4,176		30,457	7,548	22,908			22,908		30,457		(26,281)	(26,281)		
00971T-10-1	AKAMAI TECHNOLOGIES INC		11/04/2014	GUZMAN AND COMPANY	335.000	19,974		16,683	15,805	878			878		16,683		3,291	3,291		
011659-10-9	ALASKA AIR GROUP INC		11/04/2014	GUZMAN AND COMPANY	184.000	20,382		4,016	13,500	(9,484)			(9,484)		4,016		16,366	16,366	115	
012653-10-1	ALBEMARLE CORP		03/13/2014	Various	240.000	15,407		2,269	15,214	(12,944)			(12,944)		2,269		13,137	13,137	124	
013817-10-1	ALCOA INC		06/27/2014	Various	1,317.000	19,668		33,317	14,000	19,317			19,317		33,317		(13,649)	(13,649)	79	
01449J-10-5	ALERE INC		11/04/2014	GUZMAN AND COMPANY	504.000	20,193		11,817	18,245	(6,428)			(6,428)		11,817		8,376	8,376		
014752-10-9	ALEXANDER'S INC		04/23/2014	Various	500.000	170,976		180,981	165,000	15,981			15,981		180,981		(10,005)	(10,005)	1,625	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIE		12/19/2014	Various	48,414.000	3,897,109		3,712,153	3,080,099	632,055			632,055		3,712,153		184,955	184,955	98,799	
015351-10-9	ALEXION PHARMACEUTICALS INC		11/04/2014	Various	546.000	102,200		8,452	72,651	(64,199)			(64,199)		8,452		93,748	93,748		
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		06/27/2014	Various	218.000	9,721		5,756	7,767	(2,011)			(2,011)		5,756		3,965	3,965	78	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
01748X-10-2	ALLEGIANT TRAVEL CO		08/27/2014	Various	201.000	24,963		10,432	21,193	(10,761)			(10,761)		10,432		14,531	14,531	452	
G0176J-10-9	ALLEGION PLC W/I		01/06/2014	Corporate Action	0.000	15		8	15	(7)			(7)		8		7	7		
018490-10-2	ALLERGAN INC/UNITED STATES		10/02/2014	Various	460.000	79,470		11,226	51,097	(39,871)			(39,871)		11,226		68,244	68,244	59	
018581-10-8	ALLIANCE DATA SYSTEMS CORP		12/29/2014	Various	69.000	20,126		2,769	18,224	(15,455)			(15,455)		2,769		17,357	17,357		
018802-10-8	ALLIANT ENERGY CORP		06/04/2014	Various	259.000	15,070		7,661	13,364	(5,703)			(5,703)		7,661		7,409	7,409	264	
019344-10-0	ALLIED NEVADA GOLD CORP		11/12/2014	Various	4,499.000	5,128		70,044	15,971	54,073			54,073		70,044		(64,916)	(64,916)		
H01531-10-4	ALLIED WORLD ASSURANCE CO	F	06/04/2014	Various	134.000	15,219		6,614	15,154	(8,540)			(8,540)		6,614		8,605	8,605	134	
020002-10-1	ALLSTATE CORP/THE		12/29/2014	Various	2,446.000	145,689		67,444	133,405	(65,961)			(65,961)		67,444		78,246	78,246	2,032	
02076X-10-2	ALPHA NATURAL RESOURCES INC		11/04/2014	Various	9,079.000	18,299		159,437	64,824	94,613			94,613		159,437		(141,138)	(141,138)		
02081G-10-2	ALPHATEC HOLDINGS INC		06/27/2014	Various	2,729.000	3,931		11,187	5,485	5,702			5,702		11,187		(7,256)	(7,256)		
021441-10-0	ALTERA CORP		06/27/2014	Various	820.000	27,847		17,044	26,675	(9,631)			(9,631)		17,044		10,803	10,803	246	
02209S-10-3	ALTRIA GROUP INC		12/29/2014	Various	4,315.000	187,481		34,582	165,653	(131,071)			(131,071)		34,582		152,899	152,899	6,783	
023135-10-6	AMAZON.COM INC		12/29/2014	Various	587.000	195,156		37,103	234,090	(196,986)			(196,986)		37,103		158,053	158,053		
00164V-10-3	AMC NETWORKS INC		10/02/2014	Various	354.000	19,942		84	24,111	(24,027)			(24,027)		84		19,859	19,859		
02341W-10-3	AMCOL INTERNATIONAL CORP		05/09/2014	Corporate Action	1,252.000	57,279		14,607	42,543	(27,936)			(27,936)		14,607		42,672	42,672	501	
G02602-10-3	AMDOCS LTD	R	06/04/2014	Various	308.000	14,989		12,086	12,702	(616)			(616)		12,086		2,903	2,903	88	
023586-10-0	AMERCO INC		12/29/2014	Various	125.000	35,566		2,786	29,730	(26,944)			(26,944)		2,786		32,780	32,780	125	
023608-10-2	AMEREN CORP		06/27/2014	Various	396.000	16,086		15,922	14,319	1,602			1,602		15,922		164	164	317	
024013-10-4	AMERICAN ASSETS TRUST INC		12/22/2014	Various	34,272.000	1,279,934		737,982	1,077,169	(339,186)			(339,186)		737,982		541,952	541,952	21,670	
024061-10-3	AMERICAN AXLE & MANUFACTURING		12/29/2014	GUZMAN AND COMPANY	882.000	20,097		8,785	18,037	(9,252)			(9,252)		8,785		11,312	11,312		
024835-10-0	AMERICAN CAMPUS COMMUNITIES IN		06/20/2014	Various	31,770.000	1,157,345		1,036,030	1,023,312	12,718			12,718		1,036,030		121,315	121,315	9,312	
02503Y-10-3	AMERICAN CAP LTD		06/27/2014	Various	13,711.000	209,200		69,454	214,440	(144,986)			(144,986)		69,454		139,745	139,745		
02503X-10-5	AMERICAN CAPITAL AGENCY CORP		10/02/2014	Various	1,593.000	34,170		45,684	30,729	14,955			14,955		45,684		(11,515)	(11,515)	4,142	
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		03/13/2014	Various	1,180.000	15,217		11,845	16,992	(5,147)			(5,147)		11,845		3,372	3,372		
025537-10-1	AMERICAN ELECTRIC POWER CO INC		11/04/2014	Various	655.000	36,917		25,983	30,615	(4,632)			(4,632)		25,983		10,934	10,934	843	
025816-10-9	AMERICAN EXPRESS CO		12/29/2014	Various	3,925.000	363,785		85,622	356,115	(270,493)			(270,493)		85,622		278,163	278,163	1,982	
025932-10-4	AMERICAN FINANCIAL GROUP INC/O		12/29/2014	Various	689.000	41,306		15,056	39,769	(24,714)			(24,714)		15,056		26,251	26,251	790	
02665T-30-6	AMERICAN HOMES 4 RENT - A		06/20/2014	Various	31,850.000	521,718		519,155	515,970	3,185			3,185		519,155		2,563	2,563	3,102	
026874-78-4	AMERICAN INTERNATIONAL GROUP I		12/29/2014	Various	4,295.000	234,496		2,733,007	219,260	2,513,747			2,513,747		2,733,007		(2,498,511)	(2,498,511)	1,137	
028740-10-8	AMERICAN PACIFIC CORP		02/26/2014	Corporate Action	94.000	4,371		2,664	3,502	(839)			(839)		2,664		1,707	1,707		
02917T-10-4	AMERICAN REALTY CAPITAL PROP		11/05/2014	Various	457,130.000	4,940,194		6,545,014	5,878,692	666,322			666,322		6,545,014		(1,604,820)	(1,604,820)	330,678	
02927E-30-3	AMERICAN RESIDENTIAL PROPERTY		04/23/2014	Various	5,530.000	98,162		96,001	94,895	1,106			1,106		96,001		2,161	2,161		
030111-10-8	AMERICAN SUPERCONDUCTOR CORP		06/27/2014	Various	2,155.000	3,298		29,232	3,534	25,698			25,698		29,232		(25,934)	(25,934)		
03027X-10-0	AMERICAN TOWER REIT INC		12/19/2014	Various	154,081.000	13,373,478		9,732,579	12,298,745	(2,566,166)			(2,566,166)		9,732,579		3,640,899	3,640,899	61,307	
030420-10-3	AMERICAN WATER WORKS CO INC		12/29/2014	Various	512.000	27,637		11,527	21,637	(10,110)			(10,110)		11,527		16,110	16,110	532	
03076C-10-6	AMERIPRISE FINANCIAL INC		12/29/2014	Various	858.000	96,331		13,019	98,713	(85,694)			(85,694)		13,019		83,312	83,312	704	
03073E-10-5	AMERISOURCEBERGEN CORP		12/29/2014	Various	715.000	56,369		9,029	50,272	(41,243)			(41,243)		9,029		47,340	47,340	455	
031162-10-0	AMGEN INC		10/02/2014	Various	770.000	101,014		17,710	87,903	(70,193)			(70,193)		17,710		83,304	83,304	1,257	
03152W-10-9	AMICUS THERAPEUTICS INC		06/27/2014	Various	1,454.000	4,407		7,529	3,417	4,112			4,112		7,529		(3,122)	(3,122)		
032095-10-1	AMPHENOL CORP		08/27/2014	Various	567.000	54,851		5,949	50,565	(44,617)			(44,617)		5,949		48,902	48,902	241	
032359-30-9	AMTRUST FINANCIAL SERVICES INC		06/27/2014	Various	125.000	5,195		1,886	4,086	(2,200)			(2,200)		1,886		3,309	3,309	68	
032511-10-7	ANADARKO PETROLEUM CORP		12/29/2014	Various	882.000	78,455		17,034	69,960	(52,927)			(52,927)		17,034		61,421	61,421	447	
032515-10-8	ANADIGICS INC		06/27/2014	Various	3,097.000	2,639		20,791	5,698	15,093			15,093		20,791		(18,152)	(18,152)		
032654-10-5	ANALOG DEVICES INC		06/04/2014	Various	286.000	15,012		8,759	14,566	(5,807)			(5,807)		8,759		6,253	6,253	212	
032744-10-4	ANAREN INC		02/18/2014	Various	640.000	17,920		35,381	17,914	17,468			17,468		35,381		(17,461)	(17,461)		
035710-40-9	ANNALY CAPITAL MANAGEMENT INC		11/04/2014	Various	3,745.000	42,353		48,481	37,338	11,143			11,143		48,481		(6,128)	(6,128)	3,300	
03600T-10-4	ANNIE'S INC		10/20/2014	Corporate Action	443.000	20,378		17,235	19,067	(1,831)			(1,831)		17,235		3,143	3,143		
03662Q-10-5	ANSYS INC		10/02/2014	Various	267.000	20,389		1,249	23,282	(22,033)			(22,033)		1,249		19,140	19,140		
036752-10-3	ANTHEM INC COM		12/29/2014	Various	1,498.000	149,962		26,747	138,400	(111,653)			(111,653)		26,747		123,215	123,215	693	
831865-20-9	AO SMITH CORP		06/27/2014	Various	260.000	12,842		2,181	14,024	(11,844)			(11,844)		2,181		10,662	10,662	78	
G0408V-10-2	AON PLC	F	12/29/2014	Various	1,102.000	99,961		31,716	92,447	(60,730)			(60,730)		31,716		68,245	68,245	630	
037411-10-5	APACHE CORP		10/02/2014	Various	854.000	78,922		14,194	73,393	(59,199)			(59,199)		14,194		64,728	64,728	318	
03748R-10-1	APARTMENT INVESTMENT & MANAGEM		06/20/2014	Various	43,350.000	1,255,821		1,024,108	1,123,199	(99,090)			(99,090)		1,024,108		231,713	231,713	8,497	
00187E-20-3	API TECHNOLOGIES CORP		06/27/2014	Various	1,541.000	4,054		5,576	5,255	322			322		5,576		(1,522)	(1,522)		
03761U-10-6	APOLLO INVESTMENT CORP		06/27/2014	Various	10,246.000	87,729		146,281	86,886	59,395			59,395		146,281		(58,552)	(58,552)	6,148	
037833-10-0	APPLE INC		12/29/2014	Various	5,188.000	3,195,395		59,165	2,910,959	(2,851,794)			(2,851,794)		59,165		3,136,230	3,136,230	20,173	
03820C-10-5	APPLIED INDUSTRIAL TECHNOLOGIE		11/04/2014	GUZMAN AND COMPANY	412.000	20,248		2,726	20,225	(17,499)			(17,499)		2,726		17,522	17,522	309	
038222-10-5	APPLIED MATERIALS INC		10/02/2014	Various	955.000	19,602		13,616	16,894	(3,278)			(3,278)		13,616		5,986	5,986	287	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
038336-10-3	APTARGROUP INC		01/02/2014	Various	230.000	15,439		2,228	15,596	(13,369)			(13,369)		2,228		13,211	13,211		
03836W-10-3	AQUA AMERICA INC		06/04/2014	Various	600.000	14,961		3,973	14,154	(10,181)			(10,181)		3,973		10,988	10,988	182	
G0450A-10-5	ARCH CAPITAL GROUP LTD	R	11/04/2014	Various	625.000	35,267		14,733	37,306	(22,573)			(22,573)		14,733		20,533	20,533		
039483-10-2	ARCHER-DANIELS-MIDLAND CO		12/29/2014	Various	1,516.000	71,720		18,447	65,794	(47,348)			(47,348)		18,447		53,273	53,273	857	
039762-10-9	ARDEN GROUP INC		02/20/2014	Corporate Action	66.000	8,349		3,959	8,350	(4,390)			(4,390)		3,959		4,390	4,390	17	
04010L-10-3	ARES CAPITAL CORP		06/27/2014	Various	10,764.000	191,436		110,493	191,276	(80,784)			(80,784)		110,493		80,943	80,943	8,719	
04033A-10-0	ARIAD PHARMACEUTICALS INC		08/29/2014	JP MORGAN CHASE BANK/H	3,451.000	21,482		46,005	23,536	22,469			22,469		46,005		(24,523)	(24,523)		
04208T-10-8	ARMADA HOFFLER PROPERTIES INC		04/23/2014	Various	1,600.000	15,754		17,424	14,848	2,576			2,576		17,424		(1,670)	(1,670)	512	
04247X-10-2	ARMSTRONG WORLD INDUSTRIES INC		10/02/2014	Various	363.000	19,927		19,139	20,912	(1,773)			(1,773)		19,139		788	788		
04269E-10-7	ARQULE INC		06/27/2014	Various	2,640.000	3,855		18,143	5,676	12,467			12,467		18,143		(14,287)	(14,287)		
042735-10-0	ARROW ELECTRONICS INC		12/29/2014	Various	550.000	32,724		13,946	29,838	(15,891)			(15,891)		13,946		18,778	18,778		
042744-10-2	ARROW FINANCIAL CORP		10/14/2014	Corporate Action	1.000	3		16	24	(9)			(9)		16		(13)	(13)	1	
043136-10-0	ARTHROCARE CORP		05/30/2014	Corporate Action	1,336.000	64,462		42,138	53,761	(11,623)			(11,623)		42,138		22,324	22,324		
043176-10-6	ARUBA NETWORKS INC		08/29/2014	JP MORGAN CHASE BANK/H	1,417.000	30,259		11,569	25,364	(13,795)			(13,795)		11,569		18,691	18,691		
044103-10-9	ASHFORD HOSPITALITY TRUST INC		11/13/2014	Spin Off	5,860.000	150,700		149,013	118,615	30,398			30,398		149,013		1,687	1,687	703	
044209-10-4	ASHLAND INC		12/19/2014	Various	620.000	67,209		20,633	60,165	(39,532)			(39,532)		20,633		46,576	46,576	609	
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD	R	06/27/2014	Various	230.000	10,380		6,429	9,501	(3,072)			(3,072)		6,429		3,951	3,951	87	
045604-10-5	ASSOCIATED ESTATES REALTY CORP		04/23/2014	Various	15,600.000	254,876		220,664	250,380	(29,716)			(29,716)		220,664		34,213	34,213	2,842	
04621X-10-8	ASSURANT INC		06/04/2014	Various	600.000	40,045		21,131	39,822	(18,691)			(18,691)		21,131		18,913	18,913	114	
046433-20-7	ASTRONICS CORP		06/27/2014	Various	105.000	6,821		1,354	9,850	(8,495)			(8,495)		1,354		5,466	5,466		
00206R-10-2	AT&T INC		11/04/2014	Various	19,703.000	688,365		654,513	692,757	(38,244)			(38,244)		654,513		33,852	33,852	20,062	
047477-10-4	ATHLON ENERGY INC		11/12/2014	Corporate Action	610.000	35,685		19,940	18,453	1,488			1,488		19,940		15,745	15,745		
049513-10-4	ATMEL CORP		06/04/2014	Various	1,806.000	15,235		17,505	14,141	3,364			3,364		17,505		(2,270)	(2,270)		
00207R-10-1	ATMI INC		04/30/2014	Corporate Action	1,604.000	54,536		45,148	48,457	(3,309)			(3,309)		45,148		9,388	9,388		
050095-10-8	ATWOOD OCEANICS INC		03/13/2014	Various	320.000	14,725		2,957	17,085	(14,128)			(14,128)		2,957		11,768	11,768		
052769-10-6	AUTODESK INC		06/04/2014	Various	386.000	20,468		3,062	19,427	(16,365)			(16,365)		3,062		17,405	17,405		
053015-10-3	AUTOMATIC DATA PROCESSING INC		10/01/2014	Spin Off	1,241.000	179,111		116,097	305,847	(189,750)			(189,750)		116,097		63,014	63,014	1,756	
05329W-10-2	AUTONATION INC		12/29/2014	GUZMAN AND COMPANY	334.000	20,332		3,846	16,596	(12,750)			(12,750)		3,846		16,486	16,486		
053332-10-2	AUTOZONE INC		10/02/2014	Various	168.000	88,415		4,854	80,294	(75,440)			(75,440)		4,854		83,560	83,560		
053484-10-1	AVALONBAY COMMUNITIES INC		12/19/2014	Various	46,462.000	6,261,807		5,348,562	5,493,202	(144,640)			(144,640)		5,348,562		913,245	913,245	99,474	
053588-10-9	AVEO PHARMACEUTICALS INC		06/27/2014	Various	1,870.000	3,217		29,305	3,441	25,864			25,864		29,305		(26,088)	(26,088)		
053611-10-9	AVERY DENNISON CORP		11/04/2014	GUZMAN AND COMPANY	430.000	20,040		24,822	21,582	3,240			3,240		24,822		(4,782)	(4,782)	426	
05367P-10-0	AVID TECHNOLOGY INC		02/24/2014	Various	1,355.000	7,049		77,929	11,043	66,885			66,885		77,929		(70,879)	(70,879)		
05381L-10-1	AVIV REIT INC		07/09/2014	Various	25,510.000	700,035		637,686	604,587	33,099			33,099		637,686		62,349	62,349	20,480	
053807-10-3	AVNET INC		12/29/2014	GUZMAN AND COMPANY	456.000	20,089		13,279	20,114	(6,835)			(6,835)		13,279		6,810	6,810	283	
054303-10-2	AVON PRODUCTS INC		03/13/2014	Various	1,010.000	14,873		20,342	17,392	2,950			2,950		20,342		(5,469)	(5,469)	61	
002474-10-4	AZZ INC		06/27/2014	Various	318.000	14,371		4,651	15,537	(10,886)			(10,886)		4,651		9,720	9,720	89	
05615F-10-2	BABCOCK & WILCOX COMPANY		06/04/2014	Various	471.000	15,025		18,529	16,103	2,425			2,425		18,529		(3,504)	(3,504)	94	
057224-10-7	BAKER HUGHES INC		12/29/2014	Various	1,000.000	62,138		26,105	55,260	(29,155)			(29,155)		26,105		36,034	36,034	375	
058498-10-6	BALL CORP		12/29/2014	Various	839.000	50,812		4,982	43,343	(38,361)			(38,361)		4,982		45,830	45,830	215	
05874B-10-7	BALLY TECHNOLOGIES INC		11/24/2014	Various	1,860.000	154,123		23,564	145,917	(122,353)			(122,353)		23,564		130,559	130,559		
060505-10-4	BANK OF AMERICA CORP		12/29/2014	Various	33,732.000	540,808		953,583	525,207	428,376			428,376		953,583		(412,775)	(412,775)	974	
062540-10-9	BANK OF HAWAII CORP		08/27/2014	Various	424.000	24,658		8,171	25,075	(16,904)			(16,904)		8,171		16,487	16,487	572	
064058-10-0	BANK OF NEW YORK MELLON CORP/T		10/02/2014	Various	2,530.000	92,373		69,388	88,398	(19,011)			(19,011)		69,388		22,985	22,985	890	
066849-10-0	BAR HARBOR BANKSHARES		06/27/2014	Various	194.000	7,670		7,038	7,758	(720)			(720)		7,038		632	632	106	
067383-10-9	BARD CR INC		11/04/2014	Various	370.000	56,527		8,566	49,558	(40,992)			(40,992)		8,566		47,961	47,961	210	
070203-10-4	BASSETT FURNITURE INDS		06/27/2014	Various	562.000	6,914		5,787	8,587	(2,801)			(2,801)		5,787		1,128	1,128	67	
071813-10-9	BAXTER INTERNATIONAL INC		12/29/2014	Various	803.000	59,767		23,731	55,849	(32,118)			(32,118)		23,731		36,036	36,036	1,344	
054937-10-7	BB&T CORP		11/04/2014	GUZMAN AND COMPANY	1,061.000	40,228		29,571	39,597	(10,026)			(10,026)		29,571		10,657	10,657	753	
073302-10-1	BE AEROSPACE INC		12/17/2014	Spin Off	340.000	52,077		25,418	131,551	(106,133)			(106,133)		25,418		26,659	26,659		
073730-10-3	BEAM INC		05/01/2014	Corporate Action	7,013.000	585,586		168,564	477,305	(308,741)			(308,741)		168,564		417,022	417,022	1,578	
075887-10-9	BECTON DICKINSON & CO		11/04/2014	Various	357.000	42,871		10,804	39,445	(28,641)			(28,641)		10,804		32,067	32,067	366	
075896-10-0	BED BATH & BEYOND INC		12/29/2014	Various	2,263.000	150,011		46,438	181,719	(135,281)			(135,281)		46,438		103,573	103,573		
077454-10-6	BELDEN INC		06/27/2014	Various	90.000	7,097		1,916	6,341	(4,425)			(4,425)		1,916		5,181	5,181	14	
081437-10-5	BEMIS CO INC		01/02/2014	Various	370.000	15,098		5,762	15,155	(9,393)			(9,393)		5,762		9,336	9,336		
084670-70-2	BERKSHIRE HATHAWAY INC		12/29/2014	Various	3,013.000	405,240		246,687	357,221	(110,534)			(110,534)		246,687		158,552	158,552		
08986R-10-1	BIGLARI HOLDINGS INC.		08/15/2014	Spin Off	3.000	2,305		1,606	3,952	(2,346)			(2,346)		1,606		699	699		
090572-20-7	BIO-RAD LABORATORIES INC		08/27/2014	Various	337.000	40,855		5,158	41,657	(36,498)			(36,498)		5,158		35,697	35,697		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09062X-10-3	BIOGEN IDEC INC		11/04/2014	Various	406.000	134,439		14,394	113,579	(99,184)			(99,184)		14,394		120,044	120,044		
090911-10-8	BIOLASE TECHNOLOGY INC		06/27/2014	Various	1,372.000	2,865		4,861	3,882	978			978		4,861		(1,996)	(1,996)		
09063H-10-7	BIOMED REALTY TRUST INC		06/20/2014	Various	59,570.000	1,198,303		1,077,808	1,079,408	(1,601)			(1,601)		1,077,808		120,495	120,495	24,968	
092113-10-9	BLACK HILLS CORP		06/27/2014	Various	106.000	6,416		2,355	5,566	(3,211)			(3,211)		2,355		4,061	4,061	83	
09247X-10-1	BLACKROCK INC		12/29/2014	Various	356.000	114,517		71,328	112,663	(41,336)			(41,336)		71,328		43,190	43,190	1,525	
092533-10-8	BLACKROCK KELSO CAPITAL CORP		06/27/2014	Various	3,423.000	31,534		33,392	31,937	1,456			1,456		33,392		(1,858)	(1,858)	2,499	
09624H-10-9	BLUELINX HOLDINGS INC		06/27/2014	Various	1,497.000	2,201		3,217	2,919	298			298		3,217		(1,016)	(1,016)		
09643P-20-7	BLYTH INC		06/27/2014	Various	499.000	4,053		20,163	5,429	14,733			14,733		20,163		(16,110)	(16,110)	25	
096761-10-1	BOB EVANS FARMS INC		06/27/2014	Various	191.000	9,654		3,470	9,663	(6,193)			(6,193)		3,470		6,184	6,184	118	
09689U-10-2	BODY CENTRAL CORP		08/22/2014	Various	578.000	243		12,915	2,277	10,637			10,637		12,915		(12,671)	(12,671)		
097023-10-5	BOEING CO		12/29/2014	Various	2,564.000	330,675		112,518	349,960	(237,443)			(237,443)		112,518		218,158	218,158	4,426	
05561Q-20-1	BOK FINANCIAL CORP		10/02/2014	Various	304.000	20,014		11,011	20,161	(9,151)			(9,151)		11,011		9,003	9,003	365	
097698-10-4	BOLT TECHNOLOGY CORP		06/27/2014	Various	411.000	7,273		5,818	9,046	(3,228)			(3,228)		5,818		1,455	1,455	316	
099724-10-6	BORGWARNER INC		10/02/2014	Various	375.000	20,259		2,131	20,966	(18,836)			(18,836)		2,131		18,129	18,129	143	
101121-10-1	BOSTON PROPERTIES INC		12/19/2014	Various	68,998.000	8,251,385		6,305,944	6,925,329	(619,385)			(619,385)		6,305,944		1,945,441	1,945,441	263,153	
101137-10-7	BOSTON SCIENTIFIC CORP		06/27/2014	Various	3,418.000	44,276		44,149	41,084	3,064			3,064		44,149		127	127		
055639-10-8	BPZ RESOURCES INC		12/10/2014	INVESTMENT TECHNOLOGY	4,811.000	922		45,616	8,756	36,860			36,860		45,616		(44,694)	(44,694)		
105368-20-3	BRANDYWINE REALTY TRUST		06/20/2014	Various	51,150.000	747,631		649,467	720,704	(71,237)			(71,237)		649,467		98,164	98,164	12,035	
05564E-10-6	BRE PROPERTIES INC		04/02/2014	Tax Free Exchange	191,242.000	11,621,410		9,253,305	10,462,850	(1,209,543)			(1,209,543)		9,253,305		2,368,103	2,368,103	72,227	
109641-10-0	BRINKER INTERNATIONAL INC		06/04/2014	Various	301.000	15,413		3,644	13,948	(10,304)			(10,304)		3,644		11,768	11,768	72	
110122-10-8	BRISTOL-MYERS SQUIBB CO		12/29/2014	Various	2,503.000	130,471		86,490	133,034	(46,544)			(46,544)		86,490		43,981	43,981	2,485	
110394-10-3	BRISTOW GROUP INC		06/04/2014	Various	202.000	15,022		2,768	15,162	(12,394)			(12,394)		2,768		12,254	12,254	115	
11120U-10-5	BRIXMOR PROPERTY GROUP INC		04/23/2014	Various	8,490.000	181,194		171,532	172,602	(1,070)			(1,070)		171,532		9,662	9,662	2,776	
111320-10-7	BROADCOM CORP		10/02/2014	Various	2,471.000	92,106		166,357	73,265	93,092			93,092		166,357		(74,251)	(74,251)	654	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		06/04/2014	Various	364.000	15,334		4,956	14,385	(9,429)			(9,429)		4,956		10,377	10,377	153	
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS		06/27/2014	Various	1,106.000	10,211		82,444	9,810	72,634			72,634		82,444		(72,233)	(72,233)	39	
112463-10-4	BROOKDALE SENIOR LIVING INC		08/19/2014	Corporate Action	1.000	18		25	15	10			10		25		(7)	(7)		
115236-10-1	BROWN & BROWN INC		01/02/2014	Various	540.000	16,813		4,545	16,951	(12,405)			(12,405)		4,545		12,268	12,268		
117043-10-9	BRUNSWICK CORP/DE		06/27/2014	Various	250.000	10,550		6,402	11,515	(5,113)			(5,113)		6,402		4,148	4,148	50	
118440-10-6	BUCKLE INC/THE		01/02/2014	Various	290.000	15,125		3,212	15,242	(12,031)			(12,031)		3,212		11,913	11,913		
G16962-10-5	BUNGE LTD	R	08/27/2014	Various	497.000	41,109		40,504	40,809	(305)			(305)		40,504		605	605	339	
121220-10-7	BURGER KING WORLDWIDE INC		12/15/2014	Tax Free Exchange	3,570.000	69,624		69,624	81,610	(11,986)			(11,986)		69,624				1,071	
124660-10-4	C & F FINANCIAL CORP		06/27/2014	Various	159.000	5,423		5,994	7,262	(1,268)			(1,268)		5,994		(570)	(570)	140	
12673P-10-5	CA INC		10/02/2014	Various	1,768.000	54,195		64,567	59,493	5,073			5,073		64,567		(10,371)	(10,371)	554	
127097-10-3	CABOT OIL & GAS CORP		08/27/2014	Various	1,316.000	45,040		2,735	51,008	(48,273)			(48,273)		2,735		42,306	42,306	68	
127190-30-4	CACI INTERNATIONAL INC		06/04/2014	Various	211.000	15,024		4,076	15,449	(11,373)			(11,373)		4,076		10,948	10,948		
12738T-10-0	CADENCE PHARMACEUTICALS INC		03/19/2014	Various	2,842.000	39,788		27,109	25,720	1,389			1,389		27,109		12,679	12,679		
12802T-10-1	CAL DIVE INTERNATIONAL INC		06/27/2014	Various	4,578.000	5,999		53,921	9,202	44,719			44,719		53,921		(47,922)	(47,922)		
131347-30-4	CALPINE CORP		12/29/2014	Various	3,506.000	75,536		79,564	68,402	11,162			11,162		79,564		(4,028)	(4,028)		
133131-10-2	CAMDEN PROPERTY TRUST		06/27/2014	Various	26,074.000	1,701,848		1,318,123	1,483,089	(164,966)			(164,966)		1,318,123		383,726	383,726	27,698	
13342B-10-5	CAMERON INTERNATIONAL CORP		06/27/2014	Various	2,086.000	134,222		30,413	124,180	(93,766)			(93,766)		30,413		103,808	103,808		
134429-10-9	CAMPBELL SOUP CO		06/04/2014	Various	331.000	15,132		12,257	14,326	(2,069)			(2,069)		12,257		2,875	2,875	207	
13466Y-10-5	CAMPUS CREST COMMUNITIES INC		04/23/2014	Various	14,950.000	132,396		182,290	140,680	41,611			41,611		182,290		(49,894)	(49,894)	4,029	
14040H-10-5	CAPITAL ONE FINANCIAL CORP		10/02/2014	Various	1,379.000	111,368		66,877	105,645	(38,768)			(38,768)		66,877		44,491	44,491	898	
140501-10-7	CAPITAL SOUTHWEST CORP		06/27/2014	Various	588.000	21,303		11,648	20,504	(8,856)			(8,856)		11,648		9,655	9,655	59	
14055X-10-2	CAPITALSOURCE INC		04/08/2014	Tax Free Exchange	8,943.000	79,104		57,015	128,511	(71,496)			(71,496)		57,015		22,089	22,089	89	
14057J-10-1	CAPITOL FEDERAL FINANCIAL		03/13/2014	Various	1,200.000	15,055		14,144	14,532	(388)			(388)		14,144		911	911	90	
14149Y-10-8	CARDINAL HEALTH INC		11/04/2014	Various	815.000	61,688		23,121	54,450	(31,329)			(31,329)		23,121		38,567	38,567	948	
14161H-10-8	CARDTRONICS INC		10/02/2014	Various	579.000	20,077		7,322	25,158	(17,836)			(17,836)		7,322		12,755	12,755		
14170T-10-1	CAREFUSION		06/04/2014	Various	1,089.000	45,423		24,609	43,364	(18,755)			(18,755)		24,609		20,814	20,814		
142339-10-0	CARLISLE COS INC		06/04/2014	Various	177.000	15,014		3,710	14,054	(10,343)			(10,343)		3,710		11,303	11,303	78	
143130-10-2	CARMAX INC		11/04/2014	Various	846.000	42,710		11,537	39,779	(28,242)			(28,242)		11,537		31,173	31,173		
143658-30-0	CARNIVAL CORP	F	12/29/2014	Various	867.000	37,315		42,748	34,827	7,921			7,921		42,748		(5,434)	(5,434)	652	
146229-10-9	CARTER'S INC		06/27/2014	Various	83.000	5,726		2,381	5,959	(3,577)			(3,577)		2,381		3,345	3,345	32	
147528-10-3	CASEY'S GENERAL STORES INC		11/04/2014	GUZMAN AND COMPANY	248.000	20,136		3,620	17,422	(13,802)			(13,802)		3,620		16,516	16,516	188	
14754D-10-0	CASH AMERICA INTERNATIONAL INC		11/13/2014	Spin Off	0.000	7,577		7,577	28,038	(20,461)			(20,461)		7,577					
148887-10-2	CATAMARAN CORP	A	02/24/2014	Various	570.000	29,304		6,597	27,064	(20,467)			(20,467)		6,597		22,707	22,707		
149123-10-1	CATERPILLAR INC		11/04/2014	Various	2,567.000	263,267		58,081	233,109	(175,028)			(175,028)		58,081		205,186	205,186	3,741	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
149847-10-5	OBEYOND INC		07/21/2014	Corporate Action	1,035.000	10,350		14,355	7,142	7,213			7,213		14,355		(4,005)	(4,005)		
124830-10-0	CBL & ASSOCIATES PROPERTIES IN		12/19/2014	Various	94,122.000	1,758,514		1,554,575	1,690,431	(135,856)			(135,856)		1,554,575		203,940	203,940	63,156	
12503M-10-8	CBOE HOLDINGS INC		06/27/2014	Various	138.000	6,776		3,050	7,170	(4,121)			(4,121)		3,050		3,726	3,726	119	
12504L-10-9	CBRE GROUP INC		11/04/2014	GUZMAN AND COMPANY	1,245.000	40,046		17,574	32,744	(15,170)			(15,170)		17,574		22,472	22,472		
124857-20-2	CBS CORP		11/04/2014	Various	5,082.000	301,534		187,338	323,927	(136,589)			(136,589)		187,338		114,196	114,196	1,635	
125137-10-9	CEC ENTERTAINMENT INC		02/18/2014	Corporate Action	793.000	42,822		17,984	35,114	(17,130)			(17,130)		17,984		24,838	24,838		
150602-20-9	CEDAR SHOPPING CENTERS INC		04/23/2014	Various	22,450.000	137,428		143,873	140,537	3,336			3,336		143,873		(6,445)	(6,445)	668	
150870-10-3	CELANESE CORP		12/29/2014	Various	588.000	36,525		10,618	32,522	(21,904)			(21,904)		10,618		25,906	25,906	418	
151020-10-4	CELGENE CORP		10/02/2014	Various	1,324.000	233,509		11,990	223,703	(211,713)			(211,713)		11,990		221,519	221,519		
15189T-10-7	CENTERPOINT ENERGY INC		06/27/2014	Various	671.000	17,021		17,067	15,554	1,513			1,513		17,067		(45)	(45)	319	
156700-10-6	CENTURYLINK INC		10/02/2014	Various	3,099.000	106,920		88,735	98,703	(9,968)			(9,968)		88,735		18,185	18,185	1,875	
156782-10-4	CERNER CORP		10/02/2014	Various	620.000	35,276		2,215	34,559	(32,343)			(32,343)		2,215		33,060	33,060		
125269-10-0	CF INDUSTRIES HOLDINGS INC		11/04/2014	Various	484.000	120,847		6,899	112,791	(105,893)			(105,893)		6,899		113,949	113,949	907	
12541W-20-9	CH ROBINSON WORLDWIDE INC		06/27/2014	Various	806.000	48,195		7,633	47,022	(39,389)			(39,389)		7,633		40,562	40,562	186	
157842-10-5	CHAMBERS STREET PROPERTIES		12/19/2014	Various	180,881.000	1,451,034		1,664,105	1,383,740	280,366			280,366		1,664,105		(213,072)	(213,072)	66,528	
808513-10-5	CHARLES SCHWAB CORP		02/24/2014	Various	1,030.000	27,326		12,361	26,780	(14,419)			(14,419)		12,361		14,966	14,966	62	
161150-30-8	CHART INDUSTRIES INC		10/02/2014	Various	381.000	18,122		11,380	36,439	(25,058)			(25,058)		11,380		6,742	6,742		
16208T-10-2	CHATHAM LODGING TRUST		04/23/2014	Various	3,000.000	61,561		49,352	61,350	(11,998)			(11,998)		49,352		12,209	12,209	840	
163072-10-1	CHEESECAKE FACTORY/THE		06/27/2014	Various	291.000	13,727		4,063	14,047	(9,983)			(9,983)		4,063		9,664	9,664	81	
163428-10-5	CHELSEA THERAPEUTICS		06/23/2014	WEEDEN CO,GREENWICH	2,717.000	17,737		6,247	12,036	(5,790)			(5,790)		6,247		11,490	11,490		
16359R-10-3	CHEMED CORP		10/02/2014	Various	198.000	20,211		3,919	15,171	(11,251)			(11,251)		3,919		16,291	16,291	123	
163731-10-2	CHEMICAL FINANCIAL CORP		08/27/2014	Various	869.000	24,728		21,469	27,521	(6,052)			(6,052)		21,469		3,258	3,258	400	
164024-10-1	CHEMUNG FINANCIAL CORP		06/27/2014	Various	168.000	4,899		5,624	5,741	(116)			(116)		5,624		(726)	(726)	131	
16411R-20-8	CHENIERE ENERGY INC		11/04/2014	Various	723.000	54,477		16,106	31,176	(15,070)			(15,070)		16,106		38,372	38,372		
165167-10-7	CHESAPEAKE ENERGY CORP		07/01/2014	Spin Off	3,346.000	133,560		88,586	124,895	(36,309)			(36,309)		88,586		44,974	44,974	712	
165240-10-2	CHESAPEAKE LODGING TRUST		04/23/2014	Various	18,290.000	476,610		318,169	462,554	(144,385)			(144,385)		318,169		158,441	158,441	8,088	
165303-10-8	CHESAPEAKE UTILITIES CORP		10/02/2014	Corporate Action	0.000	21		9	20	(11)			(11)		9		12	12		
166764-10-0	CHEVRON CORP		12/29/2014	Various	5,791.000	713,283		196,811	723,354	(526,543)			(526,543)		196,811		516,472	516,472	13,702	
167250-10-9	CHICAGO BRIDGE & IRON COMPANY	F	06/27/2014	Various	250.000	16,997		5,136	20,785	(15,649)			(15,649)		5,136		11,861	11,861	30	
168615-10-2	CHICO'S FAS INC		06/27/2014	Various	660.000	11,157		6,945	12,434	(5,489)			(5,489)		6,945		4,212	4,212	99	
168905-10-7	CHILDRENS PLACE RETAIL STORES		10/02/2014	Various	414.000	20,176		10,850	23,586	(12,735)			(12,735)		10,850		9,326	9,326	165	
169467-10-7	CHINDEX INTERNATIONAL INC		09/30/2014	Corporate Action	671.000	16,104		10,061	11,696	(1,635)			(1,635)		10,061		6,043	6,043		
169656-10-5	CHIPOTLE MEXICAN GRILL INC		10/02/2014	Various	53.000	33,658		4,744	28,237	(23,493)			(23,493)		4,744		28,914	28,914		
171232-10-1	CHUBB CORP		10/02/2014	Various	1,141.000	100,939		36,751	110,255	(73,504)			(73,504)		36,751		64,188	64,188	1,294	
171340-10-2	CHURCH & DWIGHT CO INC		10/02/2014	Various	376.000	26,117		2,561	24,921	(22,360)			(22,360)		2,561		23,555	23,555	322	
125509-10-9	CIGNA CORP		08/29/2014	Various	1,252.000	110,308		27,826	109,525	(81,699)			(81,699)		27,826		82,482	82,482	50	
171798-10-1	CIMAREX ENERGY CO		10/02/2014	Various	162.000	19,951		3,191	16,995	(13,804)			(13,804)		3,191		16,759	16,759	75	
17243V-10-2	CINEMARK HOLDINGS INC		06/27/2014	Various	197.000	6,897		3,431	6,566	(3,135)			(3,135)		3,431		3,466	3,466	99	
172908-10-5	CINTAS CORP		12/29/2014	GUZMAN AND COMPANY	251.000	19,971		9,892	14,957	(5,065)			(5,065)		9,892		10,079	10,079	427	
17275R-10-2	CISCO SYSTEMS INC		12/29/2014	Various	20,207.000	494,240		330,106	453,647	(123,541)			(123,541)		330,106		164,134	164,134	8,282	
125581-80-1	CIT GROUP INC		12/19/2014	Various	1,044.000	50,313		37,040	54,424	(17,384)			(17,384)		37,040		13,273	13,273	461	
172967-42-4	CITIGROUP INC		12/29/2014	Various	6,163.000	310,377		1,492,658	321,154	1,171,504			1,171,504		1,492,658		(1,182,281)	(1,182,281)	145	
177376-10-0	CITRIX SYSTEMS INC		05/30/2014	Various	1,198.000	74,244		33,695	75,774	(42,079)			(42,079)		33,695		40,550	40,550		
177835-10-5	CITY HOLDING CO		08/27/2014	Various	586.000	24,955		19,055	27,149	(8,094)			(8,094)		19,055		5,900	5,900	686	
179895-10-7	CLARCOR INC		10/02/2014	Various	325.000	20,090		3,114	20,914	(17,799)			(17,799)		3,114		16,975	16,975	166	
18538R-10-3	CLEARWATER PAPER CORP		06/27/2014	Various	154.000	9,531		1,480	8,085	(6,605)			(6,605)		1,480		8,050	8,050		
18683K-10-1	CLIFFS NATURAL RESOURCES INC		11/19/2014	Various	4,048.000	37,567		21,637	106,098	(84,461)			(84,461)		21,637		15,930	15,930	2,122	
186873-10-5	CLIFTON BANCORP INC		04/02/2014	No Broker	19.000	8		8	9	(1)			(1)		8					
189054-10-9	CLOROX CO		10/02/2014	Various	519.000	48,397		24,005	48,142	(24,138)			(24,138)		24,005		24,393	24,393	651	
12572Q-10-5	CME GROUP INC		11/04/2014	Various	718.000	56,064		19,873	56,334	(36,461)			(36,461)		19,873		36,191	36,191	2,299	
126117-10-0	CNA FINANCIAL CORP		06/27/2014	Various	225.000	8,996		8,599	9,650	(1,052)			(1,052)		8,599		397	397	338	
12621E-10-3	CNO FINANCIAL GROUP INC		06/27/2014	Various	1,635.000	29,062		32,511	28,923	3,588			3,588		32,511		(3,449)	(3,449)	196	
189754-10-4	COACH INC		06/27/2014	Various	769.000	32,301		3,657	43,164	(39,507)			(39,507)		3,657		28,644	28,644	596	
191216-10-0	COCA-COLA CO		11/04/2014	Various	5,028.000	207,094		127,648	207,707	(80,059)			(80,059)		127,648		79,446	79,446	3,163	
19122T-10-9	COCA-COLA ENTERPRISES		06/27/2014	Various	1,450.000	64,274		18,899	63,989	(45,089)			(45,089)		18,899		45,374	45,374	125	
19239V-30-2	COGENT COMMUNICATIONS GROUP IN		03/05/2014	Capital Distribution	0.000	505		505	505						505					
192422-10-3	COGNEX CORP		06/04/2014	Various	417.000	15,085		6,156	15,921	(9,765)			(9,765)		6,156		8,929	8,929		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		11/04/2014	Various	738.000	71,924		5,708	74,473	(68,765)			(68,765)		5,708		66,216	66,216		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
19329V-10-5	COLE REAL ESTATE INVESTMENT		02/07/2014	Tax Free Exchange	1,146,830.000	14,145,844		14,071,604	16,101,493	(2,029,889)			(2,029,889)		14,071,604		74,241	74,241	149,158	
193459-30-2	COLEMAN CABLE INC		02/10/2014	Corporate Action	428.000	11,235		5,665	11,222	(5,557)			(5,557)		5,665		5,570	5,570		
194014-10-6	COLFAX CORP		06/27/2014	Various	317.000	23,572		8,066	20,190	(12,124)			(12,124)		8,066		15,506	15,506		
194162-10-3	COLGATE-PALMOLIVE CO		11/04/2014	Various	2,380.000	160,420		45,569	155,200	(109,631)			(109,631)		45,569		114,851	114,851	2,156	
198287-20-3	COLUMBIA PROPERTY TRUST INC		06/20/2014	Various	26,040.000	715,364		652,406	651,000	1,406			1,406		652,406		62,958	62,958	9,453	
20030N-10-1	COMCAST CORP		12/29/2014	Various	7,259.000	388,787		206,172	377,214	(171,041)			(171,041)		206,172		182,615	182,615	3,695	
200340-10-7	COMERICA INC		11/04/2014	GUZMAN AND COMPANY	645.000	30,789		29,024	30,663	(1,640)			(1,640)		29,024		1,766	1,766	490	
200525-10-3	COMMERCE BANCSHARES INC/KANSAS		12/26/2014	Various	786.000	35,173		13,426	35,296	(21,871)			(21,871)		13,426		21,747	21,747	453	
203668-10-8	COMMUNITY HEALTH SYSTEMS INC		02/19/2014	Corporate Action	0.000	10		7	10	(3)			(3)		7		3	3		
204149-10-8	COMMUNITY TRUST BANCORP INC		08/27/2014	Various	634.000	24,862		11,597	28,627	(17,030)			(17,030)		11,597		13,265	13,265	590	
205363-10-4	COMPUTER SCIENCES CORP		10/02/2014	Various	610.000	34,968		33,232	34,087	(855)			(855)		33,232		1,736	1,736	346	
205638-10-9	COMPUWARE CORP		10/16/2014	Spin Off	9,466.000	103,607		132,562	106,114	26,448			26,448		132,562		(28,955)	(28,955)	2,367	
205887-10-2	CONAGRA FOODS INC		12/29/2014	Various	1,053.000	35,078		24,978	35,486	(10,508)			(10,508)		24,978		10,100	10,100	671	
206708-10-9	CONCUR TECHNOLOGIES INC		12/05/2014	Corporate Action	2,134.000	275,286		41,562	220,186	(178,624)			(178,624)		41,562		233,724	233,724		
207410-10-1	CONMED CORP		06/27/2014	Various	393.000	17,261		7,912	16,703	(8,790)			(8,790)		7,912		9,349	9,349	236	
20825C-10-4	CONOCOPHILLIPS		12/19/2014	Various	2,232.000	160,904		31,976	157,691	(125,715)			(125,715)		31,976		128,928	128,928	3,464	
20854P-10-9	CONSOL ENERGY INC		06/27/2014	Various	329.000	15,151		6,003	12,515	(6,512)			(6,512)		6,003		9,148	9,148	41	
209034-10-7	CONSOLIDATED COMMUNICATIONS HO		10/30/2014	Corporate Action	1.000	23		14	16	(3)			(3)		14		10	10	1	
209115-10-4	CONSOLIDATED EDISON INC		12/29/2014	Various	576.000	35,827		18,874	31,841	(12,968)			(12,968)		18,874		16,953	16,953	922	
209341-10-6	CONSOLIDATED GRAPHICS INC		02/03/2014	Taxable Exchange	334.000	33,160		14,001	22,525	(8,524)			(8,524)		14,001		19,159	19,159		
G23773-10-7	CONSOLIDATED WATER CO INC	R	06/27/2014	Various	892.000	10,377		24,389	12,577	11,812			11,812		24,389		(14,013)	(14,013)	201	
21036P-10-8	CONSTELLATION BRANDS INC		04/08/2014	Various	280.000	22,813		2,010	19,706	(17,697)			(17,697)		2,010		20,803	20,803		
212015-10-1	CONTINENTAL RESOURCES INC/OK		04/08/2014	Various	200.000	25,835		3,149	22,504	(19,355)			(19,355)		3,149		22,686	22,686		
21249J-10-5	CONVERSANT INC		12/08/2014	Taxable Exchange	3,507.000	114,621		45,911	81,959	(36,047)			(36,047)		45,911		68,710	68,710		
216648-40-2	COOPER COS INC/THE		11/04/2014	GUZMAN AND COMPANY	123.000	20,057		1,408	15,232	(13,825)			(13,825)		1,408		18,649	18,649	7	
216831-10-7	COOPER TIRE & RUBBER CO		08/27/2014	Various	825.000	24,936		15,418	19,833	(4,415)			(4,415)		15,418		9,517	9,517	173	
P31076-10-5	COPA HOLDINGS SA	R	11/04/2014	GUZMAN AND COMPANY	174.000	20,242		11,373	27,859	(16,486)			(16,486)		11,373		8,869	8,869	501	
217204-10-6	COPART INC		11/04/2014	Various	1,009.000	34,922		4,171	36,980	(32,809)			(32,809)		4,171		30,751	30,751		
21870Q-10-5	CORESITE REALTY CORPORATION		04/23/2014	Various	3,920.000	119,763		53,467	126,185	(72,718)			(72,718)		53,467		66,296	66,296	2,744	
218868-10-7	CORINTHIAN COLLEGES INC		06/19/2014	Various	4,659.000	1,448		74,360	8,293	66,067			66,067		74,360		(72,912)	(72,912)		
21924P-10-3	CORNERSTONE THERAPEUTICS INC		02/05/2014	Various	318.000	3,021		3,625	3,018	607			607		3,625		(604)	(604)		
219350-10-5	CORNING INC		12/29/2014	Various	10,123.000	205,852		238,796	180,392	58,404			58,404		238,796		(32,944)	(32,944)	1,877	
21976U-10-9	CORONADO BIOSCIENCES INC		06/27/2014	Various	992.000	1,657		8,528	2,609	5,919			5,919		8,528		(6,871)	(6,871)		
22002T-10-8	CORPORATE OFFICE PROPERTIES TR		12/19/2014	Various	57,717.000	1,576,730		2,026,413	1,367,316	659,098			659,098		2,026,413		(449,683)	(449,683)	47,093	
22025Y-40-7	CORRECTIONS CORP OF AMERICA		10/02/2014	Various	33,657.000	1,107,795		1,095,337	1,079,380	15,957			15,957		1,095,337		12,458	12,458	26,295	
22149T-10-2	COSTA INC		02/03/2014	Corporate Action	508.000	10,922		5,505	11,039	(5,534)			(5,534)		5,505		5,417	5,417		
22160K-10-5	COSTCO WHOLESALE CORP		12/29/2014	Various	800.000	101,148		26,052	95,208	(69,156)			(69,156)		26,052		75,096	75,096	577	
222070-20-3	COTY INC.		09/29/2014	Capital Distribution	0.000	628		628	628						628					
222660-10-2	COURIER CORP		06/27/2014	Various	594.000	8,366		10,544	10,745	(201)			(201)		10,544		(2,179)	(2,179)	249	
222795-10-6	COUSINS PROPERTIES INC		04/23/2014	Various	51,990.000	582,346		429,856	535,497	(105,641)			(105,641)		429,856		152,490	152,490	2,309	
G2554F-11-3	COVIDIEN PLC	F	12/29/2014	Various	1,718.000	150,050		65,537	116,996	(51,459)			(51,459)		65,537		84,514	84,514	1,093	
224399-10-5	CRANE CO		06/04/2014	Various	206.000	15,169		5,321	13,854	(8,532)			(8,532)		5,321		9,847	9,847	124	
225310-10-1	CREDIT ACCEPTANCE CORP		10/20/2014	Various	1.000	126		27	130	(103)			(103)		27		98	98		
22765Y-10-4	CROSSTEX ENERGY INC		03/07/2014	Various	2,304.000	86,279		49,940	83,313	(33,373)			(33,373)		49,940		36,339	36,339	346	
228227-10-4	CROWN CASTLE INTERNATIONAL COR		12/16/2014	Tax Free Exchange	15,063.000	496,164		465,679	1,106,076	(640,398)			(640,398)		465,679		30,485	30,485	15,699	
228368-10-6	CROWN HOLDINGS INC		12/29/2014	Various	725.000	35,140		15,129	32,313	(17,185)			(17,185)		15,129		20,012	20,012		
126408-10-3	CSX CORP		11/04/2014	Various	2,957.000	93,975		17,594	85,073	(67,479)			(67,479)		17,594		76,381	76,381	986	
229663-10-9	CUBESMART		04/23/2014	Various	33,880.000	599,375		297,537	540,047	(242,510)			(242,510)		297,537		301,838	301,838	7,541	
229899-10-9	CULLEN/FROST BANKERS INC		08/27/2014	Various	524.000	40,086		10,595	39,001	(28,407)			(28,407)		10,595		29,492	29,492	477	
231021-10-6	CUMMINS INC		12/29/2014	Various	701.000	105,485		6,769	98,820	(92,051)			(92,051)		6,769		98,717	98,717	1,198	
231269-10-1	CURIS INC		06/27/2014	Various	3,574.000	5,970		5,646	10,079	(4,432)			(4,432)		5,646		324	324		
23204G-10-0	CUSTOMERS BANCORP INC		07/18/2014	Corporate Action	0.000	7		6	7	(2)			(2)		6		1	1		
232109-10-8	CUTERA INC		06/27/2014	Various	640.000	6,562		5,630	6,515	(885)			(885)		5,630		932	932		
126650-10-0	CVS/CAREMARK CORP		12/19/2014	Various	4,650.000	359,359		84,402	332,801	(248,398)			(248,398)		84,402		274,956	274,956	2,726	
23247W-10-4	CYAN INC		06/27/2014	Various	331.000	1,311		3,458	1,751	1,707			1,707		3,458		(2,147)	(2,147)		
232806-10-9	CYPRESS SEMICONDUCTOR CORP		12/23/2014	Capital Distribution	0.000	3,775		3,775	3,775						3,775					
23283R-10-0	CYRUSONE INC		04/23/2014	Various	2,710.000	55,095		58,226	60,514	(2,288)			(2,288)		58,226		(3,132)	(3,132)	1,003	
235851-10-2	DANAHER CORP		11/04/2014	Various	581.000	44,638		7,630	44,853	(37,223)			(37,223)		7,630		37,008	37,008	90	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
23918K-10-8	DAVITA INC		12/29/2014	Various	846.000	60,587		3,931	53,611	(49,680)			(49,680)		3,931		56,656	56,656		
233153-10-5	DCT INDUSTRIAL TRUST INC		11/18/2014	Tax Free Exchange	787,040.000	4,837,777		4,626,346	5,611,596	(985,250)			(985,250)		4,626,346		211,431	211,431	206,851	
23317H-10-2	DDR CORP		06/20/2014	Various	94,090.000	1,559,916		1,295,903	1,446,163	(150,261)			(150,261)		1,295,903		264,013	264,013	24,425	
244199-10-5	DEERE & CO		12/29/2014	Various	1,912.000	170,228		37,784	174,623	(136,839)			(136,839)		37,784		132,443	132,443	2,968	
G27823-10-6	DELPHI AUTOMOTIVE PLC	F	06/27/2014	Various	14,024.000	961,225		396,659	843,263	(446,605)			(446,605)		396,659		564,566	564,566	7,012	
247361-70-2	DELTA AIR LINES INC		12/29/2014	Various	2,554.000	92,422		50,427	70,158	(19,731)			(19,731)		50,427		41,994	41,994	398	
247748-10-6	DELTA NATURAL GAS CO IN		06/27/2014	Various	339.000	7,080		7,249	7,587	(338)			(338)		7,249		(168)	(168)	129	
248019-10-1	DELUXE CORP		06/27/2014	Various	129.000	7,461		3,435	6,733	(3,298)			(3,298)		3,435		4,026	4,026	71	
24802N-20-8	DEMAND MEDIA		08/04/2014	Spin Off	1,159.000	6,472		6,494	3,197	3,297			3,297		6,494		(22)	(22)		
247916-20-8	DENBURY RESOURCES INC		08/27/2014	Various	1,635.000	27,902		6,419	26,863	(20,444)			(20,444)		6,419		21,483	21,483	307	
248230-10-7	DENDREON CORP		11/10/2014	Various	7,690.000	2,244		160,972	22,993	137,979			137,979		160,972		(158,728)	(158,728)		
249030-10-7	DENTSPLY INTERNATIONAL INC		06/04/2014	Various	315.000	15,040		2,656	15,271	(12,615)			(12,615)		2,656		12,384	12,384	41	
25179M-10-3	DEVON ENERGY CORP		11/04/2014	Various	572.000	37,447		11,873	35,390	(23,517)			(23,517)		11,873		25,574	25,574	345	
23324T-10-7	DFC GLOBAL CORP		06/16/2014	Corporate Action	1,850.000	17,575		26,519	21,183	5,337			5,337		26,519		(8,944)	(8,944)		
25271C-10-2	DIAMOND OFFSHORE DRILLING INC		10/02/2014	Various	597.000	20,791		19,602	33,981	(14,379)			(14,379)		19,602		1,189	1,189	1,567	
252784-30-1	DIAMONDROCK HOSPITALITY CO		04/23/2014	Various	54,920.000	652,796		604,590	634,326	(29,736)			(29,736)		604,590		48,206	48,206	8,134	
253393-10-2	DICK'S SPORTING GOODS INC		08/29/2014	JP MORGAN CHASE BANK/H	664.000	29,929		6,014	38,578	(32,565)			(32,565)		6,014		23,915	23,915	166	
25400B-10-8	DIGITAL GENERATION INC		02/10/2014	Taxable Exchange	1,322.000	19,923		33,289	16,856	16,433			16,433		33,289		(13,366)	(13,366)		
253868-10-3	DIGITAL REALTY TRUST INC		04/23/2014	Various	32,820.000	1,694,713		1,917,500	1,612,118	305,381			305,381		1,917,500		(222,787)	(222,787)	41,727	
254067-10-1	DILLARD'S INC		12/29/2014	Various	268.000	32,896		2,433	26,052	(23,619)			(23,619)		2,433		30,462	30,462	58	
25490A-30-9	DIRECTV		11/04/2014	Various	2,097.000	174,817		30,566	144,882	(114,316)			(114,316)		30,566		144,252	144,252		
254709-10-8	DISCOVER FINANCIAL SERVICES		11/04/2014	Various	2,220.000	136,225		25,718	124,209	(98,491)			(98,491)		25,718		110,507	110,507	1,104	
25470F-10-4	DISCOVERY COMMUNICATIONS INC		08/07/2014	Spin Off	1,306.000	263,168		228,093	541,412	(313,318)			(313,318)		228,093		35,075	35,075		
25470M-10-9	DISH NETWORK CORP		06/04/2014	Various	290.000	17,096		8,030	16,797	(8,767)			(8,767)		8,030		9,066	9,066		
25532M-10-5	DIVERSIFIED RESTAURANT HOLDING		06/27/2014	Various	495.000	2,723		3,939	2,361	1,578			1,578		3,939		(1,216)	(1,216)		
256677-10-5	DOLLAR GENERAL CORP		10/02/2014	Various	1,432.000	82,546		40,399	86,378	(45,979)			(45,979)		40,399		42,147	42,147		
256746-10-8	DOLLAR TREE INC		10/02/2014	Various	1,332.000	74,883		13,051	75,151	(62,100)			(62,100)		13,051		61,831	61,831		
25746U-10-9	DOMINION RESOURCES INC/VA		11/04/2014	Various	1,085.000	75,561		26,658	70,189	(43,530)			(43,530)		26,658		48,902	48,902	1,392	
257559-20-3	DOMTAR CORP		06/27/2014	Various	96.000	8,335		11,307	9,057	2,250			2,250		11,307		(2,972)	(2,972)	106	
257651-10-9	DONALDSON CO INC		06/27/2014	Various	495.000	20,572		3,314	21,513	(18,199)			(18,199)		3,314		17,259	17,259	151	
25811P-85-2	DORAL FINANCIAL CORP	E	06/27/2014	Various	313.000	1,418		9,011	4,902	4,110			4,110		9,011		(7,593)	(7,593)		
25960P-10-9	DOUGLAS EMMETT INC		06/20/2014	Various	42,640.000	1,114,104		786,169	993,086	(206,917)			(206,917)		786,169		327,935	327,935	13,242	
260003-10-8	DOVER CORP		03/03/2014	Spin Off	466.000	86,286		63,598	161,503	(97,905)			(97,905)		63,598		22,688	22,688	566	
260543-10-3	DOW CHEMICAL CO/THE		10/02/2014	Various	2,566.000	127,042		83,233	113,930	(30,698)			(30,698)		83,233		43,809	43,809	2,644	
23331A-10-9	DR HORTON INC		06/27/2014	Various	220.000	5,244		1,553	4,910	(3,358)			(3,358)		1,553		3,691	3,691	17	
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		12/29/2014	Various	975.000	62,281		24,863	47,502	(22,640)			(22,640)		24,863		37,419	37,419	1,170	
233326-10-7	DST SYSTEMS INC		12/29/2014	Various	397.000	37,200		17,358	36,024	(18,666)			(18,666)		17,358		19,842	19,842	364	
233331-10-7	DTE ENERGY CO		01/02/2014	Various	230.000	15,009		9,128	15,270	(6,142)			(6,142)		9,128		5,881	5,881	151	
23335C-10-1	DTS INC/CA		08/27/2014	Various	1,034.000	25,194		28,398	24,795	3,603			3,603		28,398		(3,204)	(3,204)		
26441C-20-4	DUKE ENERGY CORP		11/04/2014	Various	1,687.000	122,015		81,889	116,420	(34,531)			(34,531)		81,889		40,126	40,126	1,744	
264411-50-5	DUKE REALTY CORP		06/20/2014	Various	90,730.000	1,499,072		1,130,234	1,364,579	(234,346)			(234,346)		1,130,234		368,838	368,838	10,285	
26483E-10-0	DUN & BRADSTREET CORP		08/27/2014	Various	212.000	25,000		3,809	26,023	(22,214)			(22,214)		3,809		21,190	21,190	280	
26613Q-10-6	DUPONT FABROS TECHNOLOGY INC		12/19/2014	Various	55,504.000	1,689,531		1,325,675	1,371,504	(45,829)			(45,829)		1,325,675		363,856	363,856	55,544	
26658A-10-7	DURATA THERAPEUTICS INC		11/17/2014	Various	587.000	14,092		4,225	7,508	(3,283)			(3,283)		4,225		9,867	9,867		
268158-10-2	DYNAVAX TECHNOLOGIES CORP		11/10/2014	Tax Free Exchange	5,402.000	18,092		18,092	10,588	7,504			7,504		18,092					
26969P-10-8	EAGLE MATERIALS INC		06/27/2014	Various	99.000	9,371		631	7,666	(7,034)			(7,034)		631		8,739	8,739	30	
27579R-10-4	EAST WEST BANCORP INC		08/29/2014	Various	893.000	31,094		10,492	31,213	(20,721)			(20,721)		10,492		20,603	20,603	482	
276534-10-4	EASTERN INSURANCE HOLDINGS		01/02/2014	Corporate Action	309.000	7,571		5,026	7,567	(2,542)			(2,542)		5,026		2,545	2,545		
277276-10-1	EASTGROUP PROPERTIES INC		12/22/2014	Various	31,706.000	1,993,456		1,359,899	1,836,729	(476,830)			(476,830)		1,359,899		633,557	633,557	55,399	
277432-10-0	EASTMAN CHEMICAL CO		06/27/2014	Various	465.000	39,557		3,014	37,526	(34,512)			(34,512)		3,014		36,543	36,543	348	
G29183-10-3	EATON CORP PLC		11/04/2014	Various	603.000	42,642		5,849	45,900	(40,051)			(40,051)		5,849		36,793	36,793	583	
278265-10-3	EATON VANCE CORP		06/27/2014	Various	292.000	11,038		1,417	12,495	(11,077)			(11,077)		1,417		9,620	9,620	128	
278642-10-3	EBAY INC		11/04/2014	Various	3,573.000	187,557		50,593	196,122	(145,528)			(145,528)		50,593		136,963	136,963		
278865-10-0	ECOLAB INC		10/02/2014	Various	178.000	20,166		3,248	18,560	(15,312)			(15,312)		3,248		16,918	16,918	196	
281020-10-7	EDISON INTERNATIONAL		12/29/2014	Various	807.000	43,441		17,102	37,364	(20,262)			(20,262)		17,102		26,340	26,340	603	
28140M-10-3	EDUCATION MANAGEMENT CORP		10/24/2014	Various	1,176.000	920		26,223	11,866	14,357			14,357		26,223		(25,303)	(25,303)		
28140H-10-4	EDUCATION REALTY TRUST INC		12/01/2014	Tax Free Exchange	286,466.000	2,959,453		2,909,217	2,526,630	382,587			382,587		2,909,217		50,236	50,236	119,551	
28176E-10-8	EDWARDS LIFESCIENCES CORP		12/29/2014	Various	856.000	73,015		6,776	56,291	(49,514)			(49,514)		6,776		66,239	66,239		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
28225C-80-6	EGAIN CORP		06/27/2014	Various	316.000	2,083		3,039	3,236	(197)			(197)		3,039		(956)	(956)		
263534-10-9	EI DU PONT DE NEMOURS & CO		11/04/2014	Various	1,673.000	111,661		92,497	108,695	(16,198)			(16,198)		92,497		19,164	19,164	1,817	
28257U-10-4	EINSTEIN NOAH RESTAURANT GROUP		11/04/2014	Corporate Action	289.000	5,852		3,279	4,191	(911)			(911)		3,279		2,573	2,573	150	
285512-10-9	ELECTRONIC ARTS INC		11/04/2014	GUZMAN AND COMPANY	489.000	19,871		7,860	11,218	(3,358)			(3,358)		7,860		12,011	12,011		
532457-10-8	ELI LILLY & CO		12/29/2014	Various	2,391.000	147,850		122,636	121,941	695			695		122,636		25,214	25,214	2,602	
28660G-10-6	ELIZABETH ARDEN INC		10/01/2014	Corporate Action	236.000	4,012		5,361	8,366	(3,005)			(3,005)		5,361		(1,349)	(1,349)		
288578-10-7	ELLINGTON RESIDENTIAL MORTGAGE		06/27/2014	Various	282.000	4,742		5,032	4,337	695			695		5,032		(290)	(290)	451	
268648-10-2	EMC CORP/MASSACHUSETTS		11/04/2014	Various	5,871.000	161,720		99,210	147,656	(48,445)			(48,445)		99,210		62,510	62,510	1,846	
291005-10-6	EMERITUS CORP		07/31/2014	Tax Free Exchange	1,829.000	33,852		33,852	39,561	(5,709)			(5,709)		33,852					
291011-10-4	EMERSON ELECTRIC CO		10/02/2014	Various	1,837.000	119,687		47,814	128,921	(81,106)			(81,106)		47,814		71,873	71,873	1,700	
292104-10-6	EMPIRE STATE REALTY TRUST INC		04/23/2014	Various	10,260.000	157,758		159,584	156,978	2,606			2,606		159,584		(1,826)	(1,826)	872	
292218-10-4	EMPLOYERS HOLDINGS INC		06/27/2014	Various	266.000	5,569		5,325	8,419	(3,094)			(3,094)		5,325		244	244	32	
29259G-20-0	ENDEAVOUR INTERNATIONAL CORP		06/27/2014	Various	1,867.000	2,596		25,469	9,802	15,667			15,667		25,469		(22,873)	(22,873)		
29266R-10-8	ENERGIZER HOLDINGS INC		12/29/2014	Various	292.000	34,970		5,975	31,606	(25,631)			(25,631)		5,975		28,995	28,995	304	
G10082-14-0	ENERGY XXI BERMUDA	F	10/02/2014	Various	1,841.000	20,472		32,272	49,804	(17,532)			(17,532)		32,272		(11,800)	(11,800)	663	
29275Y-10-2	ENERSYS CO		06/27/2014	Various	130.000	8,961		1,748	9,112	(7,364)			(7,364)		1,748		7,213	7,213	39	
29358P-10-1	ENSIGN GROUP INC		06/03/2014	Spin Off	0.000	7,964		7,964	18,088	(10,124)			(10,124)		7,964					
G3075P-10-1	ENSTAR GROUP LTD	R	11/04/2014	GUZMAN AND COMPANY	137.000	20,382		15,920	19,031	(3,110)			(3,110)		15,920		4,461	4,461		
29364G-10-3	ENTERGY CORP		01/02/2014	Various	350.000	21,642		10,433	22,145	(11,711)			(11,711)		10,433		11,209	11,209		
29413U-10-3	ENVISION HEALTHCARE HOLDINGS		08/29/2014	JP MORGAN CHASE BANK/H	830.000	30,348		21,596	29,482	(7,886)			(7,886)		21,596		8,753	8,753		
293904-10-8	ENZON PHARMACEUTICALS INC		06/27/2014	Various	2,632.000	2,685		128,856	3,053	125,803			125,803		128,856		(126,171)	(126,171)		
26875P-10-1	EOG RESOURCES INC		10/02/2014	Various	483.000	94,396		6,193	81,067	(74,874)			(74,874)		6,193		88,204	88,204	159	
26883D-10-8	EPL OIL & GAS INC		05/30/2014	Tax Free Exchange	1,505.000	58,463		19,453	42,893	(23,439)			(23,439)		19,453		39,010	39,010		
26884U-10-9	EPR PROPERTIES		12/19/2014	Various	59,112.000	3,358,870		2,751,784	2,905,946	(154,162)			(154,162)		2,751,784		607,086	607,086	165,332	
29390Q-10-9	EQUAL ENGERY LTD	A	07/31/2014	Corporate Action	619.000	3,361		2,500	3,305	(806)			(806)		2,500		861	861	62	
294429-10-5	EQUIFAX INC		12/29/2014	Various	465.000	35,088		8,541	32,127	(23,586)			(23,586)		8,541		26,546	26,546	245	
29444U-50-2	EQUINIX INC		12/24/2014	Corporate Action	1.000	277		44	236	(192)			(192)		44		233	233	10	
26884L-10-9	EQUITABLE RESOURCES INC		06/27/2014	Various	123.000	13,167		826	11,043	(10,217)			(10,217)		826		12,341	12,341	7	
294628-10-2	EQUITY COMMONWEALTH REIT REITS		06/20/2014	Various	36,720.000	920,995		997,615	855,943	141,672			141,672		997,615		(76,621)	(76,621)	6,205	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES IN		12/19/2014	Various	42,298.000	1,921,306		1,286,982	1,532,457	(245,475)			(245,475)		1,286,982		634,325	634,325	36,664	
294752-10-0	EQUITY ONE INC		04/23/2014	Various	15,540.000	344,113		293,318	348,718	(55,400)			(55,400)		293,318		50,795	50,795	2,343	
29476L-10-7	EQUITY RESIDENTIAL		12/19/2014	Various	140,782.000	8,457,014		7,396,795	7,302,362	94,433			94,433		7,396,795		1,060,220	1,060,220	177,861	
29530P-10-2	ERIE INDEMNITY CO		06/27/2014	Various	128.000	9,501		7,018	9,359	(2,342)			(2,342)		7,018		2,484	2,484	163	
296315-10-4	ESCO TECHNOLOGIES INC		03/13/2014	Various	420.000	15,273		4,565	14,389	(9,825)			(9,825)		4,565		10,709	10,709	34	
29667D-10-4	ESSA BANCORP INC		06/27/2014	Various	1,035.000	11,285		13,117	11,965	1,153			1,153		13,117		(1,833)	(1,833)	145	
297178-10-5	ESSEX PROPERTY TRUST INC		12/19/2014	Various	19,022.000	3,346,107		2,227,105	2,729,788	(502,683)			(502,683)		2,227,105		1,119,002	1,119,002	53,270	
518439-10-4	ESTEE LAUDER COS INC/THE		10/02/2014	Various	466.000	34,884		9,425	35,099	(25,674)			(25,674)		9,425		25,459	25,459	240	
29402J-10-1	EVENTIS CORP COM		10/17/2014	Tax Free Exchange	705.000	8,021		8,021	9,045	(1,025)			(1,025)		8,021				369	
G3223R-10-8	EVEREST RE GROUP LTD	R	11/04/2014	Various	371.000	59,665		39,311	57,828	(18,517)			(18,517)		39,311		20,353	20,353	563	
300439-10-6	EVERYWARE GLOBAL INC		08/22/2014	Various	462.000	1,121		5,607	3,825	1,781			1,781		5,607		(4,486)	(4,486)		
30068C-10-9	EXCEL TRUST INC		04/23/2014	Various	10,260.000	129,260		112,337	116,861	(4,524)			(4,524)		112,337		16,923	16,923	3,591	
269279-13-9	EXCO RESOURCES RTS		01/09/2014	Corporate Action	5,972.000			1,828	956	872			872		1,828		(1,828)	(1,828)		
30162A-10-8	EXELIS INC		09/29/2014	Spin Off	863.000	16,994		3,664	26,870	(23,205)			(23,205)		3,664		13,330	13,330	267	
30161N-10-1	EXELON CORP		11/04/2014	Various	1,211.000	44,062		29,469	33,169	(3,701)			(3,701)		29,469		14,593	14,593	943	
30212P-30-3	EXPEDIA INC		08/27/2014	Various	423.000	36,587		27,970	29,466	(1,496)			(1,496)		27,970		8,617	8,617	203	
302130-10-9	EXPEDITORS INTERNATIONAL OF WA		06/27/2014	Various	749.000	33,047		6,400	33,143	(26,743)			(26,743)		6,400		26,647	26,647	240	
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		12/29/2014	Various	5,390.000	414,658		32,163	378,594	(346,431)			(346,431)		32,163		382,495	382,495		
30225T-10-2	EXTRA SPACE STORAGE INC		06/20/2014	Various	47,640.000	2,284,623		879,114	2,007,073	(1,127,959)			(1,127,959)		879,114		1,405,509	1,405,509	16,120	
30231G-10-2	EXXON MOBIL CORP		12/29/2014	Various	16,232.000	1,601,086		438,064	1,642,678	(1,204,615)			(1,204,615)		438,064		1,163,023	1,163,023	23,741	
315616-10-2	F5 NETWORKS INC		04/08/2014	Various	590.000	63,392		11,088	53,607	(42,519)			(42,519)		11,088		52,303	52,303		
30303M-10-2	FACEBOOK INC		12/29/2014	Various	3,033.000	210,070		100,387	165,784	(65,397)			(65,397)		100,387		109,682	109,682		
303075-10-5	FACTSET RESEARCH SYSTEMS INC		03/13/2014	Various	150.000	15,544		2,043	16,287	(14,244)			(14,244)		2,043		13,501	13,501	53	
303250-10-4	FAIR ISAAC CORP		08/29/2014	JP MORGAN CHASE BANK/H	522.000	30,367		10,201	32,802	(22,602)			(22,602)		10,201		20,166	20,166	21	
307000-10-9	FAMILY DOLLAR STORES INC		04/08/2014	Various	260.000	15,271		5,542	16,892	(11,350)			(11,350)		5,542		9,729	9,729	148	
309562-10-6	FARMERS CAPITAL BANK CORP		06/27/2014	Various	324.000	6,835		7,025	7,047	(22)			(22)		7,025		(190)	(190)		
311900-10-4	FASTENAL CO		12/29/2014	Various	729.000	35,200		4,936	34,635	(29,699)			(29,699)		4,936		30,264	30,264	497	
313747-20-6	FEDERAL REALTY INVESTMENT TRUS		12/19/2014	Various	28,522.000	3,384,207		2,365,294	2,892,416	(527,122)			(527,122)		2,365,294		1,018,913	1,018,913	55,089	
314211-10-3	FEDERATED INVESTORS INC		06/27/2014	Various	411.000	12,531		5,203	11,837	(6,634)			(6,634)		5,203		7,328	7,328	206	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31428X-10-6	FEDEX CORP		10/02/2014	Various	1,383.000	192,611		55,565	198,834	(143,269)			(143,269)		55,565		137,046	137,046	546	
31430F-10-1	FELCOR LODGING TRUST INC		04/23/2014	Various	16,160.000	149,814		95,935	131,866	(35,930)			(35,930)		95,935		53,879	53,879	646	
315721-20-9	FIBROCELL SCIENCE INC		06/27/2014	Various	791.000	3,157		4,839	3,211	1,628			1,628		4,839		(1,682)	(1,682)		
31620R-10-5	FIDELITY NATIONAL FINANCIAL IN		07/01/2014	Tax Free Exchange	9,992.000	107,216		107,209	324,240	(217,031)			(217,031)		107,209		6	6	3,597	
31620M-10-6	FIDELITY NATIONAL INFORMATION		12/29/2014	Various	1,048.000	60,659		23,177	56,257	(33,080)			(33,080)		23,177		37,482	37,482	549	
316394-10-5	FIDELITY SOUTHERN CORP		02/28/2014	Various	1.000	12		13	18	(5)			(5)		13		(2)	(2)		
316500-10-7	FIDUS INVESTMENT CORP		06/27/2014	Various	451.000	9,068		6,605	9,805	(3,200)			(3,200)		6,605		2,463	2,463	343	
31678A-10-3	FIFTH STREET FINANCE CORP		06/27/2014	Various	5,533.000	54,238		60,621	51,180	9,441			9,441		60,621		(6,383)	(6,383)	2,765	
316773-10-0	FIFTH THIRD BANCORP		12/29/2014	Various	2,569.000	55,003		108,215	54,026	54,189			54,189		108,215		(53,213)	(53,213)	854	
31847R-10-2	FIRST AMERICAN FINANCIAL		06/27/2014	Various	237.000	6,543			6,683	(6,683)			(6,683)				6,543	6,543	85	
31946M-10-3	FIRST CITIZENS BANCSHARES INC		08/27/2014	Various	109.000	25,234		18,812	24,267	(5,455)			(5,455)		18,812		6,422	6,422	98	
320517-10-5	FIRST HORIZON NATIONAL CORP		06/27/2014	Various	619.000	7,393		17,250	7,211	10,039			10,039		17,250		(9,857)	(9,857)	93	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		04/23/2014	Various	34,820.000	633,167		217,293	607,609	(390,316)			(390,316)		217,293		415,873	415,873	4,933	
33610F-10-9	FIRST POTOMAC REALTY TRUST		04/23/2014	Various	11,170.000	144,030		183,883	129,907	53,976			53,976		183,883		(39,853)	(39,853)	1,676	
336312-20-2	FIRST SECURITY GROUP INC		06/27/2014	Various	2,760.000	5,604		5,987	6,348	(361)			(361)		5,987		(383)	(383)		
336433-10-7	FIRST SOLAR INC		12/29/2014	GUZMAN AND COMPANY	452.000	20,076		29,655	24,697	4,958			4,958		29,655		(9,580)	(9,580)		
337932-10-7	FIRSTENERGY CORP		06/27/2014	Various	170.000	5,780		5,092	5,607	(515)			(515)		5,092		688	688	122	
33766Y-10-0	FIRSTHAND TECHNOLOGY VALUE		06/27/2014	Various	374.000	7,890		7,425	8,666	(1,241)			(1,241)		7,425		465	465		
337915-10-2	FIRSTMERIT CORP		08/27/2014	Various	1,423.000	24,640		35,716	31,633	4,083			4,083		35,716		(11,076)	(11,076)	455	
337738-10-8	FISERV INC		08/27/2014	Various	1,388.000	85,670		18,674	81,961	(63,288)			(63,288)		18,674		66,997	66,997		
302445-10-1	FLIR SYSTEMS INC		10/02/2014	Various	654.000	20,107		2,404	19,685	(17,282)			(17,282)		2,404		17,704	17,704	196	
343468-10-4	FLOW INTERNATIONAL CORP		02/04/2014	Corporate Action	2,307.000	9,343		28,806	9,320	19,486			19,486		28,806		(19,463)	(19,463)		
34354P-10-5	FLOWSERVE CORP		06/27/2014	Various	486.000	35,958		3,644	38,311	(34,667)			(34,667)		3,644		32,314	32,314	191	
343412-10-2	FLUOR CORP		06/27/2014	Various	440.000	33,422		5,896	35,328	(29,432)			(29,432)		5,896		27,526	27,526	255	
343873-10-5	FLUSHING FINANCIAL CORP		06/27/2014	Various	318.000	6,591		3,379	6,583	(3,203)			(3,203)		3,379		3,211	3,211	95	
302491-30-3	FMC CORP		08/27/2014	Various	580.000	40,357		5,335	43,767	(38,432)			(38,432)		5,335		35,022	35,022	223	
30249U-10-1	FMC TECHNOLOGIES INC		12/29/2014	Various	792.000	39,892		3,658	41,350	(37,692)			(37,692)		3,658		36,234	36,234		
344849-10-4	FOOT LOCKER INC		06/27/2014	Various	450.000	22,342		4,900	18,648	(13,748)			(13,748)		4,900		17,442	17,442	189	
345370-86-0	FORD MOTOR CO		12/29/2014	Various	6,137.000	91,504		179,030	94,694	84,336			84,336		179,030		(87,526)	(87,526)	2,091	
345838-10-6	FOREST LABORATORIES INC		06/27/2014	Taxable Exchange	12,210.000	1,216,682		348,619	732,966	(384,347)			(384,347)		348,619		868,063	868,063		
346091-70-5	FOREST OIL CORP		10/27/2014	Various	5,689.000	5,740		120,868	20,537	100,330			100,330		120,868		(115,128)	(115,128)		
34988V-10-6	FOSSIL INC		06/27/2014	Various	293.000	33,197		2,437	35,142	(32,705)			(32,705)		2,437		30,760	30,760		
354613-10-1	FRANKLIN RESOURCES INC		11/04/2014	Various	1,248.000	69,128		13,811	72,047	(58,236)			(58,236)		13,811		55,318	55,318	440	
35471R-10-6	FRANKLIN STREET PROPERTIES COR		04/23/2014	Various	25,020.000	301,447		361,140	298,989	62,151			62,151		361,140		(59,693)	(59,693)	5,647	
356108-10-0	FRED'S INC		08/27/2014	Various	1,599.000	24,394		20,433	29,613	(9,181)			(9,181)		20,433		3,961	3,961	192	
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		11/04/2014	Various	1,969.000	65,439		10,962	74,310	(63,348)			(63,348)		10,962		54,477	54,477	2,006	
G36738-10-5	FRESH DEL MONTE PRODUCE INC	R	08/27/2014	Various	799.000	24,989		18,851	22,612	(3,760)			(3,760)		18,851		6,137	6,137	300	
35906A-10-8	FRONTIER COMMUNICATIONS CORP		11/04/2014	GUZMAN AND COMPANY	3,082.000	19,404		43,896	14,331	29,565			29,565		43,896		(24,492)	(24,492)	925	
360271-10-0	FULTON FINANCIAL CORP		01/02/2014	Various	1,330.000	17,165		11,057	17,396	(6,339)			(6,339)		11,057		6,108	6,108	106	
36106P-10-1	FURIEX PHARMACEUTICALS W/I		07/03/2014	Taxable Exchange	512.000	102,282			21,509	(21,509)			(21,509)				102,282	102,282		
36112J-10-7	FUSION-IO INC		07/22/2014	Corporate Action	3,454.000	38,858		66,708	30,775	35,933			35,933		66,708		(27,850)	(27,850)		
36467W-10-9	GAMESTOP CORP		08/27/2014	Various	585.000	25,146		9,087	28,817	(19,730)			(19,730)		9,087		16,059	16,059	386	
36467J-10-8	GAMING AND LEISURE PROPERTIES		03/20/2014	Corporate Action	0.000	12		1	16	(14)			(14)		1		10	10	4	
364730-10-1	GANNETT CO INC		06/27/2014	Various	455.000	13,995		37,949	13,459	24,490			24,490		37,949		(23,954)	(23,954)	273	
364760-10-8	GAP INC/THE		12/29/2014	Various	1,925.000	79,715		37,262	75,229	(37,967)			(37,967)		37,262		42,452	42,452	1,168	
H2906T-10-9	GARMIN LTD	F	08/27/2014	Various	436.000	23,799		30,873	20,152	10,721			10,721		30,873		(7,074)	(7,074)	405	
366554-10-3	GARRISON CAPITAL INC		06/27/2014	Various	271.000	4,137		4,177	3,761	416			416		4,177		(41)	(41)	190	
366651-10-7	GARTNER INC		10/02/2014	Various	274.000	20,222		5,374	19,468	(14,094)			(14,094)		5,374		14,849	14,849		
361448-10-3	GATX CORP		06/27/2014	Various	112.000	7,534		3,834	5,843	(2,009)			(2,009)		3,834		3,700	3,700	74	
368736-10-4	GENERAC HOLDINGS INC		10/02/2014	Various	507.000	21,033		7,102	28,716	(21,615)			(21,615)		7,102		13,931	13,931		
369550-10-8	GENERAL DYNAMICS CORP		04/08/2014	Various	290.000	30,848		8,633	27,710	(19,076)			(19,076)		8,633		22,215	22,215	162	
369604-10-3	GENERAL ELECTRIC CO		12/29/2014	Various	32,938.000	862,108		732,160	923,252	(191,092)			(191,092)		732,160		129,948	129,948	21,568	
370023-10-3	GENERAL GROWTH PROPERTIES INC		09/19/2014	Various	198,772.000	4,374,245		2,946,313	3,989,354	(1,043,041)			(1,043,041)		2,946,313		1,427,932	1,427,932	43,630	
370334-10-4	GENERAL MILLS INC		12/29/2014	Various	2,527.000	133,087		49,186	126,123	(76,937)			(76,937)		49,186		83,901	83,901	2,492	
370373-10-2	GENERAL MOLY INC		06/27/2014	Various	2,908.000	3,200		17,356	3,897	13,459			13,459		17,356		(14,156)	(14,156)		
37045V-10-0	GENERAL MOTORS CO		12/29/2014	Various	3,153.000	109,985		94,311	128,863	(34,552)			(34,552)		94,311		15,675	15,675	1,924	
371532-10-2	GENESCO INC		01/02/2014	Various	210.000	15,362		2,175	15,343	(13,167)			(13,167)		2,175		13,187	13,187		
372284-20-8	GENIE ENERGY LTD		06/27/2014	Various	609.000	4,544		7,129	6,218	911			911		7,129		(2,584)	(2,584)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G3922B-10-7	GENPACT LTD	R	08/27/2014	Various	1,419.000	24,826		23,502	26,067	(2,565)			(2,565)		23,502		1,324	1,324		
371901-10-9	GENTEX CORP		08/27/2014	Various	848.000	25,046		9,930	27,976	(18,046)			(18,046)		9,930		15,116	15,116	373	
372460-10-5	GENUINE PARTS CO		10/02/2014	Various	638.000	54,093		17,217	53,075	(35,858)			(35,858)		17,217		36,876	36,876	946	
36159R-10-3	GEO GROUP INC		06/30/2014	Tax Free Exchange	172,375.000	6,098,921		6,151,260	5,553,923	597,337			597,337		6,151,260		(52,338)	(52,338)	182,230	
374297-10-9	GETTY REALTY CORP		04/23/2014	Various	5,780.000	108,035		169,481	106,179	63,303			63,303		169,481		(61,447)	(61,447)	2,045	
375558-10-3	GILEAD SCIENCES INC		12/29/2014	Various	2,469.000	237,229		5,578	185,545	(179,967)			(179,967)		5,578		231,651	231,651		
376535-10-0	GLADSTONE CAPITAL CORP		06/27/2014	Various	1,256.000	12,513		21,036	12,058	8,978			8,978		21,036		(8,522)	(8,522)	528	
376546-10-7	GLADSTONE INVESTMENT CORP		06/27/2014	Various	1,326.000	9,788		8,359	10,688	(2,329)			(2,329)		8,359		1,430	1,430	477	
379302-10-2	GLIMCHER REALTY TRUST		04/23/2014	Various	45,250.000	438,686		385,671	423,540	(37,869)			(37,869)		385,671		53,014	53,014	7,084	
37946S-10-7	GLOBAL GEOPHYSICAL SERVICES		03/18/2014	Various	933.000	446		13,590	1,502	12,088			12,088		13,590		(13,144)	(13,144)		
37940X-10-2	GLOBAL PAYMENTS INC		10/02/2014	Various	721.000	51,525		8,203	46,858	(38,655)			(38,655)		8,203		43,322	43,322	26	
G39300-10-1	GLOBAL SOURCES LTD	R	05/28/2014	Corporate Action	14.000	140		240	114	127			127		240		(100)	(100)		
36191G-10-7	GNC HOLDINGS INC		06/04/2014	Various	409.000	15,327		15,756	23,906	(8,150)			(8,150)		15,756		(429)	(429)	65	
38141G-10-4	GOLDMAN SACHS GROUP INC/THE		11/04/2014	Various	1,404.000	242,518		125,527	248,873	(123,346)			(123,346)		125,527		116,991	116,991	1,592	
38173M-10-2	GOLUB CAPITAL BDC INC		06/27/2014	Various	674.000	12,115		9,992	12,880	(2,888)			(2,888)		9,992		2,123	2,123	431	
382550-10-1	GOODYEAR TIRE & RUBBER CO/THE		04/08/2014	Various	1,040.000	26,266		28,955	24,804	4,151			4,151		28,955		(2,690)	(2,690)	52	
38259P-50-8	GOOGLE INC		04/03/2014	Spin Off	545.000	2,665,664		2,397,776	7,111,878	(4,714,101)			(4,714,101)		2,397,776		267,887	267,887		
38269P-10-0	GORDMANS STORES INC		06/27/2014	Various	410.000	1,739		7,193	3,145	4,048			4,048		7,193		(5,454)	(5,454)		
383082-10-4	GORMAN-RUPP CO/THE		01/06/2014	Corporate Action	1.000	24		6	25	(19)			(19)		6		18	18		
38376A-10-3	GOVERNMENT PROPERTIES INCOME		06/20/2014	Various	20,510.000	518,708		551,498	509,674	41,825			41,825		551,498		(32,790)	(32,790)	9,658	
384109-10-4	GRACO INC		06/27/2014	Various	133.000	10,345		1,039	10,390	(9,351)			(9,351)		1,039		9,306	9,306	73	
384637-10-4	GRAHAM HOLDINGS CO		10/02/2014	Various	29.000	20,307		22,214	19,236	2,978			2,978		22,214		(1,907)	(1,907)	222	
38489R-10-0	GRAMERCY PROPERTY TRUST INC		04/23/2014	Various	12,800.000	68,064		72,923	73,600	(677)			(677)		72,923		(4,859)	(4,859)	448	
388689-10-1	GRAPHIC PACKAGING HOLDING CO		10/02/2014	Various	1,718.000	20,798		14,130	16,493	(2,363)			(2,363)		14,130		6,668	6,668		
397624-10-7	GREIF INC		06/04/2014	Various	273.000	14,877		4,179	14,305	(10,127)			(10,127)		4,179		10,698	10,698	229	
398231-10-0	GRIFFIN LAND & NURSERIES		06/27/2014	Various	149.000	4,049		4,775	4,974	(199)			(199)		4,775		(726)	(726)		
36241U-10-6	GSI TECHNOLOGY INC		06/27/2014	Various	1,030.000	5,821		6,631	6,839	(208)			(208)		6,631		(810)	(810)		
36191J-10-1	GSV CAPITAL CORP		06/27/2014	Various	918.000	9,568		9,085	11,099	(2,014)			(2,014)		9,085		483	483		
36191U-10-6	GT SOLAR INTERNATIONAL INC		10/06/2014	Various	5,512.000	5,930		59,654	48,065	11,589			11,589		59,654		(53,724)	(53,724)		
093671-10-5	H&R BLOCK INC		01/02/2014	Various	580.000	17,038		5,256	16,843	(11,587)			(11,587)		5,256		11,782	11,782	116	
40537Q-20-9	HALCON RESOURCES CORP		11/04/2014	GUZMAN AND COMPANY	6,803.000	18,681		78,627	26,260	52,367			52,367		78,627		(59,946)	(59,946)		
406216-10-1	HALLIBURTON CO		10/02/2014	Various	1,498.000	92,401		24,861	76,024	(51,163)			(51,163)		24,861		67,540	67,540	476	
410315-10-5	HANDY & HARMAN LTD		09/05/2014	Corporate Action	297.000	7,722		4,427	7,190	(2,763)			(2,763)		4,427		3,295	3,295		
410345-10-2	HANESBRANDS INC		06/04/2014	Various	178.000	15,148		4,159	12,508	(8,349)			(8,349)		4,159		10,989	10,989	107	
412324-30-3	HARDINGE INC		06/27/2014	Various	534.000	6,233		4,911	7,727	(2,816)			(2,816)		4,911		1,322	1,322	21	
412822-10-8	HARLEY-DAVIDSON INC		12/29/2014	Various	530.000	35,857		13,525	36,697	(23,172)			(23,172)		13,525		22,332	22,332	459	
413086-10-9	HARMAN INTERNATIONAL INDUSTRIE		10/02/2014	Various	205.000	20,297		2,372	16,779	(14,408)			(14,408)		2,372		17,925	17,925	191	
413875-10-5	HARRIS CORP		12/29/2014	Various	642.000	47,041		9,842	44,818	(34,976)			(34,976)		9,842		37,199	37,199	640	
414585-10-9	HARRIS TEETER SUPERMARKETS INC		01/29/2014	Corporate Action	1,944.000	95,995		36,449	95,936	(59,487)			(59,487)		36,449		59,545	59,545	292	
415864-10-7	HARSCO CORP		06/27/2014	Various	377.000	10,174		4,694	10,567	(5,873)			(5,873)		4,694		5,480	5,480	155	
416515-10-4	HARTFORD FINANCIAL SERVICES GR		06/27/2014	Various	825.000	29,427		38,901	29,890	9,011			9,011		38,901		(9,474)	(9,474)	371	
41690A-10-6	HARVARD APPARATUS REGENE		06/27/2014	Various	276.000	2,617		1,380	1,311	69			69		1,380		1,238	1,238		
416906-10-5	HARVARD BIOSCIENCE INC		06/27/2014	Various	1,104.000	4,715		4,326	5,189	(862)			(862)		4,326		389	389		
418056-10-7	HASBRO INC		06/27/2014	Various	101.000	5,380		2,024	5,556	(3,532)			(3,532)		2,024		3,356	3,356	84	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES I		06/27/2014	Various	334.000	8,489		6,125	8,704	(2,579)			(2,579)		6,125		2,364	2,364	207	
419879-10-1	HAWAIIAN HOLDINGS INC		06/27/2014	Various	396.000	5,502		2,635	3,813	(1,179)			(1,179)		2,635		2,867	2,867		
40412C-10-1	HCA HOLDINGS		11/04/2014	Various	985.000	54,743		31,757	46,994	(15,237)			(15,237)		31,757		22,986	22,986		
404132-10-2	HCC INSURANCE HOLDINGS INC		06/04/2014	Various	318.000	15,033		4,436	14,673	(10,237)			(10,237)		4,436		10,598	10,598	143	
40414L-10-9	HCP INC		12/19/2014	Various	193,947.000	7,999,663		7,148,371	7,044,155	104,216			104,216		7,148,371		851,292	851,292	195,025	
42217K-10-6	HEALTH CARE REIT INC		09/19/2014	Various	98,040.000	5,870,356		5,109,740	5,252,027	(142,287)			(142,287)		5,109,740		760,616	760,616	83,364	
421933-10-2	HEALTH MANAGEMENT ASSOCIATES I		01/27/2014	Spin Off	11,254.000	145,764		145,764	147,427	(1,663)			(1,663)		145,764					
421946-10-4	HEALTHCARE REALTY TRUST INC		06/20/2014	Various	33,430.000	789,115		787,537	712,393	75,144			75,144		787,537		1,578	1,578	7,659	
421906-10-8	HEALTHCARE SERVICES GROUP		11/04/2014	GUZMAN AND COMPANY	662.000	20,056		2,020	18,781	(16,761)			(16,761)		2,020		18,036	18,036	343	
42225P-10-5	HEALTHCARE TRUSTS OF AMERICA		12/16/2014	Tax Free Exchange	584,000.000	6,204,724		6,118,021	5,746,560	371,460			371,460		6,118,021		86,703	86,703	312,768	
42235N-10-8	HEARTLAND PAYMENT SYSTEMS INC		08/27/2014	Various	519.000	25,262		14,466	25,867	(11,401)			(11,401)		14,466		10,796	10,796	132	
G4388N-10-6	HELEN OF TROY LTD	R	06/04/2014	Various	259.000	15,109		7,281	12,823	(5,542)			(5,542)		7,281		7,828	7,828		
423452-10-1	HELMERICH & PAYNE INC		06/04/2014	Various	138.000	15,212		1,924	11,603	(9,679)			(9,679)		1,924		13,288	13,288	173	
426281-10-1	HENRY JACK & ASSOCIATES INC		06/04/2014	Various	260.000	15,055		2,391	15,395	(13,004)			(13,004)		2,391		12,665	12,665	114	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
806407-10-2	HENRY SCHEIN INC		10/02/2014	Various	259.000	30,062		4,237	29,593	(25,356)			(25,356)		4,237		25,825	25,825		
G4412G-10-1	HERBALIFE LTD	R	08/29/2014	Various	881.000	49,084		17,571	69,335	(51,764)			(51,764)		17,571		31,513	31,513	264	
427096-50-8	HERCULES TECHNOLOGY GROWTH CAP		06/27/2014	Various	2,227.000	35,953		26,268	36,523	(10,255)			(10,255)		26,268		9,685	9,685	1,381	
42722X-10-6	HERITAGE FINANCIAL CORP		05/30/2014	Corporate Action	0.000	2		2	3	(1)			(1)		2					
427825-10-4	HERSHA HOSPITALITY TRUST		04/23/2014	Various	53,320.000	300,884		322,703	296,992	25,711			25,711		322,703		(21,819)	(21,819)	5,064	
427866-10-8	HERSHEY CO/THE		11/04/2014	Various	524.000	50,363		13,216	50,949	(37,732)			(37,732)		13,216		37,147	37,147	464	
42809H-10-7	HESS CORP		12/29/2014	Various	1,805.000	156,654		34,865	149,815	(114,950)			(114,950)		34,865		121,790	121,790	730	
428236-10-3	HEWLETT-PACKARD CO		12/29/2014	Various	5,290.000	180,251		177,577	148,014	29,563			29,563		177,577		2,674	2,674	2,595	
428291-10-8	HEXCEL CORP		06/27/2014	Various	160.000	6,584		1,908	7,150	(5,243)			(5,243)		1,908		4,677	4,677		
42840B-10-1	HI-TECH PHARMACAL CO INC		04/17/2014	Corporate Action	458.000	19,923		4,076	19,873	(15,797)			(15,797)		4,076		15,847	15,847		
431284-10-8	HIGHWOODS PROPERTIES INC		06/20/2014	Various	27,710.000	1,065,978		961,357	1,002,271	(40,913)			(40,913)		961,357		104,620	104,620	8,904	
431475-10-2	HILL ROM HOLDINGS INC		06/27/2014	Various	205.000	8,516		5,369	8,475	(3,105)			(3,105)		5,369		3,146	3,146	63	
432589-10-9	HILLSHIRE BRANDS CO		08/27/2014	Corporate Action	5,722.000	360,486		222,551	191,344	31,207			31,207		222,551		137,935	137,935	3,004	
433323-10-2	HINGHAM INSTITUTION FOR SVGS		06/27/2014	Various	52.000	3,956		3,528	4,081	(553)			(553)		3,528		427	427	43	
43365Y-10-4	HITTITE MICROWAVE CORP		07/21/2014	Various	1,461.000	109,066		66,159	90,188	(24,028)			(24,028)		66,159		42,907	42,907	438	
404251-10-0	HNI CORP		06/27/2014	Various	168.000	6,547		3,855	6,523	(2,669)			(2,669)		3,855		2,692	2,692	82	
436106-10-8	HOLLY FRONTIER CORP		06/27/2014	Various	515.000	22,862		968	25,590	(24,622)			(24,622)		968		21,894	21,894	834	
436440-10-1	HOLOGIC INC		08/27/2014	Various	1,672.000	41,759		6,040	37,369	(31,329)			(31,329)		6,040		35,718	35,718		
43689E-10-7	HOME BANCORP INC		06/27/2014	Various	343.000	7,208		5,791	6,466	(674)			(674)		5,791		1,417	1,417		
437076-10-2	HOME DEPOT INC		11/04/2014	Various	6,540.000	539,289		155,597	538,504	(382,907)			(382,907)		155,597		383,692	383,692	4,449	
43710G-10-5	HOME FEDERAL BANCORP INC		05/19/2014	Tax Free Exchange	821.000	19,473		9,424	12,233	(2,809)			(2,809)		9,424		10,049	10,049	49	
437306-10-3	HOME PROPERTIES INC		12/19/2014	Various	37,480.000	2,339,133		2,125,547	2,009,678	115,870			115,870		2,125,547		213,586	213,586	65,992	
438516-10-6	HONEYWELL INTERNATIONAL INC		11/04/2014	Various	1,516.000	140,881		56,092	138,517	(82,425)			(82,425)		56,092		84,789	84,789	1,333	
439038-10-0	HOOKER FURNITURE CORP		06/27/2014	Various	500.000	7,492		5,698	8,340	(2,642)			(2,642)		5,698		1,794	1,794	100	
44047T-10-9	HORIZON PHARMA INC		09/19/2014	Taxable Exchange	1,073.000	13,273		5,653	8,176	(2,524)			(2,524)		5,653		7,620	7,620		
44045A-10-2	HORIZON TECHNOLOGY FINANCE		06/27/2014	Various	369.000	5,496		5,068	5,243	(175)			(175)		5,068		428	428	297	
440452-10-0	HORMEL FOODS CORP		06/04/2014	Various	304.000	15,071		2,223	13,732	(11,508)			(11,508)		2,223		12,847	12,847	122	
441060-10-0	HOSPIRA INC		06/27/2014	Various	196.000	9,975		3,667	8,091	(4,423)			(4,423)		3,667		6,308	6,308		
44106M-10-2	HOSPITALITY PROPERTIES TRUST		06/20/2014	Various	46,800.000	1,335,213		1,111,136	1,265,004	(153,868)			(153,868)		1,111,136		224,077	224,077	27,567	
44107P-10-4	HOST HOTELS & RESORTS INC		12/19/2014	Various	251,251.000	5,230,542		4,174,914	4,884,319	(709,405)			(709,405)		4,174,914		1,055,628	1,055,628	69,246	
404303-10-9	HSN INC		04/08/2014	Various	260.000	15,170		7,610	16,198	(8,588)			(8,588)		7,610		7,559	7,559	65	
443510-20-1	HUBBELL INC		01/02/2014	Various	140.000	15,092		5,345	15,246	(9,901)			(9,901)		5,345		9,747	9,747		
444097-10-9	HUDSON PACIFIC PROPERTIES		04/23/2014	Various	15,330.000	350,047		239,083	335,267	(96,184)			(96,184)		239,083		110,964	110,964	1,116	
444859-10-2	HUMANA INC		10/02/2014	Various	534.000	60,379		7,531	55,119	(47,588)			(47,588)		7,531		52,847	52,847	311	
446150-10-4	HUNTINGTON BANCSHARES INC/OH		11/04/2014	GUZMAN AND COMPANY	2,557.000	25,316		7,127	24,675	(17,548)			(17,548)		7,127		18,189	18,189	511	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES		06/27/2014	Various	293.000	26,283		69,812	26,373	43,439			43,439		69,812		(43,529)	(43,529)	33	
448407-10-6	HUTCHINSON TECHNOLOGY INC		06/27/2014	Various	658.000	1,376		3,111	2,106	1,006			1,006		3,111		(1,736)	(1,736)		
448579-10-2	HYATT HOTELS		06/27/2014	Various	208.000	12,710		6,270	10,288	(4,018)			(4,018)		6,270		6,440	6,440		
44919P-50-8	IAC/INTERACTIVECORP		08/27/2014	Various	364.000	24,856		13,633	25,003	(11,370)			(11,370)		13,633		11,223	11,223	298	
459200-10-1	IBM CORP		12/19/2014	Various	6,248.000	1,169,810		324,507	1,171,937	(847,431)			(847,431)		324,507		845,303	845,303	10,408	
451055-10-7	ICONIX BRAND GROUP INC		06/27/2014	Various	587.000	23,799		9,588	23,304	(13,716)			(13,716)		9,588		14,211	14,211		
45166R-20-4	IDENIX PHARMACEUTICALS INC		08/04/2014	Corporate Action	3,653.000	89,499		38,289	21,845	16,444			16,444		38,289		51,209	51,209		
45167R-10-4	IDEX CORP		06/27/2014	Various	193.000	15,535		2,101	14,253	(12,152)			(12,152)		2,101		13,434	13,434	98	
45168D-10-4	IDEXX LABORATORIES INC		11/04/2014	Various	331.000	46,123		3,275	35,208	(31,934)			(31,934)		3,275		42,848	42,848		
448947-50-7	IDT CORP		12/11/2014	Capital Distribution	0.000	524		524	524						524					
452308-10-9	ILLINOIS TOOL WORKS INC		12/29/2014	Various	3,147.000	277,912		75,766	264,600	(188,834)			(188,834)		75,766		202,146	202,146	3,589	
452327-10-9	ILLUMINA INC		10/02/2014	Various	127.000	20,261		405	14,049	(13,644)			(13,644)		405		19,856	19,856		
45245A-10-7	IMATION CORP		06/27/2014	Various	1,552.000	5,278		32,613	7,263	25,349			25,349		32,613		(27,334)	(27,334)		
452834-10-4	IMPERIAL HOLDINGS INC		06/27/2014	Various	820.000	5,479		5,615	5,363	252			252		5,615		(136)	(136)		
G47791-10-1	INGERSOLL-RAND CO LTD	R	11/04/2014	Various	1,800.000	107,384		54,579	110,880	(56,301)			(56,301)		54,579		52,805	52,805	736	
457153-10-4	INGRAM MICRO INC		01/02/2014	Various	640.000	14,877		10,831	15,014	(4,184)			(4,184)		10,831		4,046	4,046		
457187-10-2	INGREDION INC		08/27/2014	Various	319.000	24,928		4,420	21,839	(17,419)			(17,419)		4,420		20,508	20,508	402	
457461-20-0	INLAND REAL ESTATE CORP		06/20/2014	Various	29,650.000	311,617		273,146	311,918	(38,772)			(38,772)		273,146		38,471	38,471	4,163	
45822P-10-5	INTEGRYS ENERGY GROUP INC		03/13/2014	Various	270.000	15,464		11,571	14,691	(3,119)			(3,119)		11,571		3,893	3,893	184	
458140-10-0	INTEL CORP		11/04/2014	Various	8,852.000	269,453		165,614	229,798	(64,183)			(64,183)		165,614		103,838	103,838	4,368	
45866F-10-4	INTERCONTINENTAL EXCHANGE W/I		11/04/2014	Various	156.000	32,160		11,084	35,088	(24,004)			(24,004)		11,084		21,076	21,076	265	
45867G-10-1	INTERDIGITAL INC		12/29/2014	GUZMAN AND COMPANY	368.000	19,988		18,088	10,852	7,236			7,236		18,088		1,900	1,900	221	
45882D-10-9	INTERMOLECULAR INC		06/27/2014	Various	643.000	1,614		4,442	3,164	1,278			1,278		4,442		(2,827)	(2,827)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45884X-10-3	INTERMUNE INC		09/26/2014	Various	3,671.000	271,654		95,341	54,074	41,267			41,267		95,341		176,313	176,313		
459506-10-1	INTERNATIONAL FLAVORS & FRAGRA		12/29/2014	Various	345.000	35,225		11,682	29,663	(17,981)			(17,981)		11,682		23,543	23,543	436	
459902-10-2	INTERNATIONAL GAME TECHNOLOGY		06/27/2014	Various	1,017.000	16,409		6,607	18,469	(11,862)			(11,862)		6,607		9,802	9,802	336	
460146-10-3	INTERNATIONAL PAPER CO		07/02/2014	Spin Off	1,249.000	73,035		59,996	74,206	(14,211)			(14,211)		59,996		13,039	13,039	1,030	
460254-10-5	INTERNATIONAL RECTIFIER CORP		11/04/2014	GUZMAN AND COMPANY	503.000	20,017		23,545	13,113	10,432			10,432		23,545		(3,528)	(3,528)		
460690-10-0	INTERPUBLIC GROUP OF COS INC		08/29/2014	JP MORGAN CHASE BANK/H	1,518.000	29,653		48,664	26,869	21,796			21,796		48,664		(19,011)	(19,011)	433	
460981-30-1	INTERSECTIONS INC		06/27/2014	Various	462.000	2,177		7,358	3,599	3,759			3,759		7,358		(5,181)	(5,181)	92	
46069S-10-9	INTERSIL CORP		06/27/2014	Various	876.000	13,144		35,019	10,048	24,972			24,972		35,019		(21,876)	(21,876)	210	
460927-10-6	INTERVEST BANCSHARES CORP		06/27/2014	Various	859.000	6,384		5,736	6,451	(715)			(715)		5,736		648	648	43	
461202-10-3	INTUIT INC		08/27/2014	Various	1,090.000	89,458		21,043	83,189	(62,146)			(62,146)		21,043		68,415	68,415	585	
46120E-60-2	INTUITIVE SURGICAL INC		11/04/2014	Various	174.000	81,944		4,700	66,830	(62,130)			(62,130)		4,700		77,244	77,244		
G491BT-10-8	INVESCO LTD	R	06/27/2014	Various	420.000	15,855		11,445	15,288	(3,843)			(3,843)		11,445		4,410	4,410	200	
46131B-10-0	INVESCO MORTGAGE CAPITAL		06/27/2014	Various	688.000	11,961		14,645	10,100	4,546			4,546		14,645		(2,685)	(2,685)	1,032	
46146P-10-2	INVESTORS BANCORP INC		05/08/2014	Tax Free Exchange	3,082.000	44,019		44,015	78,845	(34,829)			(34,829)		44,015		3	3	308	
461730-10-3	INVESTORS REAL ESTATE TRUST		06/20/2014	Various	23,100.000	199,490		202,855	198,198	4,657			4,657		202,855		(3,365)	(3,365)	5,572	
461804-10-6	INVESTORS TITLE CO		06/27/2014	Various	18.000	1,197		1,276	1,458	(181)			(181)		1,276		(79)	(79)	3	
462846-10-6	IRON MOUNTAIN INC		11/25/2014	Various	546.000	19,840		4,652	16,585	(11,932)			(11,932)		4,652		15,187	15,187	2,677	
464287-68-9	ISHARES DJ US REAL ESTATE		03/05/2014	Various	29,172.000	3,221,079		3,111,931	3,227,882	(115,951)			(115,951)		3,111,931		109,148	109,148		
450911-20-1	ITT CORP		12/29/2014	GUZMAN AND COMPANY	487.000	20,091		6,375	21,146	(14,771)			(14,771)		6,375		13,717	13,717	214	
45068B-10-9	ITT EDUCATIONAL SERVICES INC		08/05/2014	Various	997.000	7,767		19,246	33,479	(14,234)			(14,234)		19,246		(11,479)	(11,479)		
48123V-10-2	J2 GLOBAL INC		11/04/2014	GUZMAN AND COMPANY	367.000	19,992		5,704	18,354	(12,649)			(12,649)		5,704		14,288	14,288	297	
466367-10-9	JACK IN THE BOX INC		06/27/2014	Various	268.000	16,125		1,930	13,405	(11,475)			(11,475)		1,930		14,194	14,194	54	
47200B-10-4	JAVELIN MORTGAGE INVESTMENT		06/27/2014	Various	890.000	12,214		10,519	12,398	(1,879)			(1,879)		10,519		1,695	1,695	801	
46612J-50-7	JDS UNIPHASE CORP		10/02/2014	Various	1,521.000	19,971		562,843	19,743	543,100			543,100		562,843		(542,872)	(542,872)		
832696-40-5	JM SMUCKER CO/THE		12/29/2014	Various	598.000	60,507		24,548	61,965	(37,417)			(37,417)		24,548		35,959	35,959	1,005	
46629U-10-7	JMP GROUP INC		06/27/2014	Various	822.000	5,632		6,386	6,083	303			303		6,386		(754)	(754)	78	
478160-10-4	JOHNSON & JOHNSON		12/29/2014	Various	4,864.000	493,604		156,712	445,494	(288,781)			(288,781)		156,712		336,892	336,892	7,753	
478366-10-7	JOHNSON CONTROLS INC		12/29/2014	Various	2,147.000	102,967		20,546	110,141	(89,595)			(89,595)		20,546		82,421	82,421	1,506	
48020T-10-1	JONES APPAREL GROUP INC		04/09/2014	Corporate Action	4,415.000	66,225		124,619	66,048	58,571			58,571		124,619		(58,394)	(58,394)		
480200-10-7	JONES LANG LASALLE INC		10/02/2014	Various	160.000	20,221		2,761	16,382	(13,621)			(13,621)		2,761		17,460	17,460	37	
480838-10-1	JOS A BANK CLOTHIERS INC		06/19/2014	Corporate Action	1,273.000	82,745		38,543	69,671	(31,128)			(31,128)		38,543		44,202	44,202		
481165-10-8	JOY GLOBAL INC		06/04/2014	Various	539.000	30,551		4,150	31,526	(27,377)			(27,377)		4,150		26,401	26,401	146	
46625H-10-0	JP MORGAN CHASE & CO		12/29/2014	Various	8,137.000	477,645		264,955	475,852	(210,897)			(210,897)		264,955		212,690	212,690	8,298	
48203R-10-4	JUNIPER NETWORKS INC		12/29/2014	Various	4,468.000	104,246		490,565	100,843	389,722			389,722		490,565		(386,320)	(386,320)	377	
485170-30-2	KANSAS CITY SOUTHERN		11/04/2014	Various	309.000	34,993		1,823	38,263	(36,441)			(36,441)		1,823		33,171	33,171	245	
48242W-10-6	KBR INC		06/27/2014	Various	353.000	8,418		7,513	11,257	(3,744)			(3,744)		7,513		905	905	85	
487169-10-4	KEARNY FINANCIAL CORP		06/27/2014	Various	803.000	12,329		9,593	9,339	254			254		9,593		2,736	2,736		
487836-10-8	KELLOGG CO		11/04/2014	Various	550.000	35,336		15,949	33,589	(17,639)			(17,639)		15,949		19,387	19,387	659	
489170-10-0	KENNAMETAL INC		06/27/2014	Various	124.000	5,758		1,713	6,457	(4,744)			(4,744)		1,713		4,045	4,045	45	
49271M-10-0	KEURIG GREEN MOUNTAIN INC COM		11/04/2014	Various	659.000	91,077		1,597	49,807	(48,211)			(48,211)		1,597		89,480	89,480	527	
493267-10-8	KEYCORP NEW CO		06/27/2014	Various	2,692.000	38,775		65,342	36,127	29,215			29,215		65,342		(26,567)	(26,567)	323	
49427F-10-8	KILROY REALTY CORP		06/20/2014	Various	25,010.000	1,418,238		911,230	1,255,002	(343,772)			(343,772)		911,230		507,008	507,008	14,424	
494274-10-3	KIMBALL INTERNATIONAL INC		11/03/2014	Spin Off	0.000	7,244		7,244	5,671	1,573			1,573		7,244					
494368-10-3	KIMBERLY-CLARK CORP		11/03/2014	Spin Off	1,195.000	163,608		84,519	194,852	(110,333)			(110,333)		84,519		79,090	79,090	2,824	
49446R-10-9	KIMCO REALTY CORP		06/20/2014	Various	127,400.000	2,775,571		2,235,166	2,516,150	(280,984)			(280,984)		2,235,166		540,405	540,405	46,469	
494568-10-1	KINDER MORGAN INC		10/02/2014	Various	1,650.000	60,024		10,424	59,400	(48,976)			(48,976)		10,424		49,600	49,600	1,679	
497217-10-9	KIOR INC		08/22/2014	Various	1,322.000	133		11,656	2,221	9,435			9,435		11,656		(11,523)	(11,523)		
497266-10-6	KIRBY CORP		06/27/2014	Various	81.000	9,369		843	8,039	(7,196)			(7,196)		843		8,526	8,526		
49803T-30-0	KITE REALTY GROUP TRUST		08/12/2014	No Broker	253,003.000	225,663		179,382	241,408	(62,026)			(62,026)		179,382		46,281	46,281	44,540	
482480-10-0	KLA-TENCOR CORP		10/02/2014	Various	502.000	35,291		15,807	32,359	(16,552)			(16,552)		15,807		19,484	19,484	367	
499064-10-3	KNIGHT TRANSPORTATION INC		06/27/2014	Various	392.000	9,273		2,564	7,189	(4,625)			(4,625)		2,564		6,709	6,709	47	
50015Q-10-0	KODIAK OIL & GAS CORP	A	12/08/2014	Tax Free Exchange	10,366.000	56,295		56,295	116,203	(59,908)			(59,908)		56,295					
500255-10-4	KOHL'S CORP		06/04/2014	Various	1,139.000	63,238		42,303	64,638	(22,335)			(22,335)		42,303		20,935	20,935	444	
48668E-10-1	KOHLBERG CAPITAL CORP		06/27/2014	Various	1,010.000	8,587		8,057	8,151	(93)			(93)		8,057		530	530	505	
500760-10-6	KRAFT FOODS GROUP INC		12/29/2014	Various	1,382.000	80,243		17,861	74,517	(56,656)			(56,656)		17,861		62,382	62,382	1,603	
501044-10-1	KROGER CO/THE		12/29/2014	Various	1,511.000	77,533		30,718	59,730	(29,012)			(29,012)		30,718		46,815	46,815	594	
50162D-10-0	L&L ENERGY INC		04/22/2014	Various	1,355.000	431		4,849	2,033	2,817			2,817		4,849		(4,418)	(4,418)		
502424-10-4	L-3 COMMUNICATIONS HOLDINGS IN		12/29/2014	Various	374.000	46,579		10,794	39,966	(29,172)			(29,172)		10,794		35,785	35,785	636	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
50540R-40-9	LABORATORY CORP OF AMERICA HOL		08/29/2014	Various	602.000	61,239		19,867	55,005	(35,138)			(35,138)		19,867		41,373	41,373		
512807-10-8	LAM RESEARCH CORP		12/29/2014	GUZMAN AND COMPANY	248.000	20,000		4,388	13,504	(9,115)			(9,115)		4,388		15,611	15,611	89	
512815-10-1	LAMAR ADVERTISING CO		11/19/2014	Tax Free Exchange	3,450.000	134,757		134,757	180,263	(45,506)			(45,506)		134,757				5,727	
513847-10-3	LANCASTER COLONY CORP		10/02/2014	Various	240.000	20,221		7,928	21,156	(13,228)			(13,228)		7,928		12,293	12,293	317	
517834-10-7	LAS VEGAS SANDS CORP		10/02/2014	Various	1,264.000	91,386		8,440	99,692	(91,251)			(91,251)		8,440		82,946	82,946	1,428	
517942-10-8	LASALLE HOTEL PROPERTIES		06/20/2014	Various	31,120.000	1,009,538		843,425	960,363	(116,938)			(116,938)		843,425		166,112	166,112	14,580	
G54050-10-2	LAZARD LTD	R	06/27/2014	Various	421.000	21,245		19,525	19,080	445			445		19,525		1,720	1,720	253	
521863-30-8	LEAP WIRELESS INTERNATIONAL IN		03/17/2014	Tax Free Exchange	2,267.000	146,985		112,980	39,446	73,534			73,534		112,980		34,005	34,005		
521865-20-4	LEAR CORP		12/29/2014	Various	584.000	51,095		20,653	47,286	(26,634)			(26,634)		20,653		30,442	30,442	239	
524901-10-5	LEGG MASON INC		08/29/2014	JP MORGAN CHASE BANK/H	614.000	30,285		19,844	26,697	(6,852)			(6,852)		19,844		10,440	10,440	258	
524660-10-7	LEGGETT & PLATT INC		06/27/2014	Various	510.000	17,406		10,324	15,779	(5,456)			(5,456)		10,324		7,082	7,082	459	
525327-10-2	LEIDOS HOLDINGS INC		06/04/2014	Various	396.000	15,854		20,897	18,410	2,487			2,487		20,897		(5,043)	(5,043)	253	
52602E-10-2	LENDER PROCESSING SERVICES INC		01/03/2014	Tax Free Exchange	4,002.000	246,060		133,595	149,595	(15,999)			(15,999)		133,595		112,464	112,464		
526107-10-7	LENNOX INTERNATIONAL INC		06/27/2014	Various	138.000	12,374		1,520	11,738	(10,218)			(10,218)		1,520		10,853	10,853	108	
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		11/25/2014	Corporate Action	1.000	43		684	30	654			654		684		(641)	(641)		
529043-10-1	LEXINGTON REALTY TRUST		06/20/2014	Various	47,510.000	521,618		369,585	485,077	(115,492)			(115,492)		369,585		152,033	152,033	14,918	
529771-10-7	LEXMARK INTERNATIONAL INC		06/27/2014	Various	181.000	8,647		8,236	6,429	1,806			1,806		8,236		411	411	119	
53071M-88-0	LIBERTY INTERACTIVE CORP		10/31/2014	Various	3,247.000	207,409		152,131	763,331	(611,199)			(611,199)		152,131		55,278	55,278		
G5480U-10-4	LIBERTY GLOBAL PLC		03/04/2014	Spin Off	17,671.000	1,105,810		670,243	1,572,542	(902,299)			(902,299)		670,243		435,566	435,566		
531172-10-4	LIBERTY PROPERTY TRUST		06/20/2014	Various	38,960.000	1,425,481		1,302,534	1,319,575	(17,041)			(17,041)		1,302,534		122,947	122,947	29,726	
53217V-10-9	LIFE TECHNOLOGIES CORP		02/04/2014	Corporate Action	7,883.000	600,142		349,157	597,531	(248,375)			(248,375)		349,157		250,986	250,986		
53217R-20-7	LIFE TIME FITNESS INC		11/04/2014	GUZMAN AND COMPANY	357.000	19,872		10,276	16,779	(6,504)			(6,504)		10,276		9,597	9,597		
53222K-10-6	LIFEVANTAGE CORP		06/27/2014	Various	5,295.000	7,150		12,280	8,737	3,543			3,543		12,280		(5,129)	(5,129)		
533535-10-0	LINCOLN EDUCATIONAL SERVICES		06/27/2014	Various	870.000	3,638		18,076	4,333	13,743			13,743		18,076		(14,439)	(14,439)	122	
533900-10-6	LINCOLN ELECTRIC HOLDINGS INC		12/29/2014	Various	399.000	27,955		4,138	28,465	(24,327)			(24,327)		4,138		23,817	23,817	341	
534187-10-9	LINCOLN NATIONAL CORP		04/08/2014	Various	440.000	21,206		16,110	22,713	(6,603)			(6,603)		16,110		5,096	5,096	141	
535555-10-6	LINDSAY CORP		11/04/2014	GUZMAN AND COMPANY	232.000	20,020		5,287	19,198	(13,911)			(13,911)		5,287		14,733	14,733	183	
535678-10-6	LINEAR TECHNOLOGY CORP		11/04/2014	Various	680.000	30,193		20,534	30,974	(10,440)			(10,440)		20,534		9,659	9,659	492	
53578A-10-8	LINKEDIN CORP - A		10/02/2014	Various	99.000	20,492		6,922	21,466	(14,544)			(14,544)		6,922		13,570	13,570		
539830-10-9	LOCKHEED MARTIN CORP		10/02/2014	Various	444.000	76,463		16,243	66,005	(49,762)			(49,762)		16,243		60,220	60,220	1,565	
540424-10-8	LOEWS CORP		01/02/2014	Various	320.000	15,160		3,597	15,437	(11,839)			(11,839)		3,597		11,563	11,563		
544147-10-1	LORILLARD INC		11/04/2014	Various	1,616.000	99,536		20,607	81,899	(61,292)			(61,292)		20,607		78,928	78,928	2,186	
548661-10-7	LOWE'S COS INC		12/29/2014	Various	4,857.000	246,566		49,293	240,664	(191,371)			(191,371)		49,293		197,273	197,273	1,648	
502161-10-2	LSI CORP		05/06/2014	Various	25,784.000	287,363		1,043,583	284,140	759,444			759,444		1,043,583		(756,220)	(756,220)		
502175-10-2	LTC PROPERTIES INC		12/22/2014	Various	29,203.000	1,184,309		827,953	1,033,494	(205,541)			(205,541)		827,953		356,356	356,356	45,036	
501797-10-4	LTD BRANDS INC		12/29/2014	Various	495.000	35,471		9,657	30,616	(20,959)			(20,959)		9,657		25,815	25,815	991	
549282-10-1	LUBY'S INC		06/27/2014	Various	977.000	5,170		6,456	7,542	(1,087)			(1,087)		6,456		(1,286)	(1,286)		
N53745-10-0	LYONDELLBASELL INDU - CL A	F	11/04/2014	Various	2,512.000	223,423		94,374	201,663	(107,291)			(107,291)		94,374		129,063	129,063	3,204	
55261F-10-4	M&T BANK CORP		11/04/2014	GUZMAN AND COMPANY	165.000	20,008		7,566	19,209	(11,643)			(11,643)		7,566		12,442	12,442	347	
554153-10-6	MAC-GRAY CORP		01/09/2014	Corporate Action	638.000	13,558		8,874	13,545	(4,671)			(4,671)		8,874		4,684	4,684	56	
554382-10-1	MACERICH CO		10/02/2014	Various	43,394.000	2,717,198		1,940,800	2,555,473	(614,673)			(614,673)		1,940,800		776,399	776,399	22,544	
554489-10-4	MACK-CALI REALTY CORP		12/19/2014	Various	83,054.000	1,603,683		2,748,524	1,784,000	964,524			964,524		2,748,524		(1,144,841)	(1,144,841)	62,167	
55616P-10-4	MACY'S INC		11/04/2014	Various	1,920.000	111,719		34,275	102,528	(68,253)			(68,253)		34,275		77,444	77,444	1,101	
55826P-10-0	MADISON SQUARE GARDEN		11/04/2014	GUZMAN AND COMPANY	266.000	19,925			15,316	(15,316)			(15,316)				19,925	19,925		
56035L-10-4	MAIN STREET CAPITAL CORP		06/27/2014	Various	1,604.000	52,160		33,002	52,435	(19,433)			(19,433)		33,002		19,158	19,158	2,294	
G5785G-10-7	MALLINCKRODT PLC W/I	F	11/04/2014	Various	216.000	20,241		6,544	11,279	(4,736)			(4,736)		6,544		13,697	13,697		
562750-10-9	MANHATTAN ASSOCIATES INC		10/02/2014	Various	154.000	20,442		4,650	18,092	(13,442)			(13,442)		4,650		15,792	15,792		
56418H-10-0	MANPOWER INC		12/29/2014	GUZMAN AND COMPANY	290.000	20,092		8,789	24,899	(16,110)			(16,110)		8,789		11,303	11,303	284	
564563-10-4	MANTECH INTERNATIONAL CORP		08/27/2014	Various	864.000	25,009		20,820	25,860	(5,040)			(5,040)		20,820		4,189	4,189	363	
565849-10-6	MARATHON OIL CORP		10/02/2014	Various	2,176.000	84,467		28,101	76,813	(48,712)			(48,712)		28,101		56,367	56,367	940	
56585A-10-2	MARATHON PETROLEUM CORP		11/04/2014	Various	2,803.000	227,681		286	257,119	(256,833)			(256,833)		286		227,395	227,395	2,338	
571903-20-2	MARRIOTT INTERNATIONAL INC/DE		06/27/2014	Various	882.000	55,695		15,317	43,536	(28,219)			(28,219)		15,317		40,378	40,378	326	
57164Y-10-7	MARRIOTT VACATIONS WORLD		06/27/2014	Various	140.000	8,107		231	7,386	(7,155)			(7,155)		231		7,875	7,875		
571748-10-2	MARSH & MCLENNAN COS INC		12/29/2014	Various	1,252.000	65,765		41,001	60,547	(19,545)			(19,545)		41,001		24,764	24,764	798	
573284-10-6	MARTIN MARIETTA MATERIALS INC		06/27/2014	Various	70.000	9,259		3,617	6,996	(3,379)			(3,379)		3,617		5,642	5,642	56	
574599-10-6	MASCO CORP		11/04/2014	GUZMAN AND COMPANY	901.000	19,980		19,442	20,516	(1,074)			(1,074)		19,442		538	538	297	
57636Q-10-4	MASTERCARD INC		12/29/2014	Various	908.000	677,507		43,573	758,514	(714,941)			(714,941)		43,573		633,934	633,934	1,135	
577081-10-2	MATTEL INC		04/08/2014	Various	530.000	20,440		11,146	25,217	(14,071)			(14,071)		11,146		9,293	9,293	201	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
577128-10-1	MATTHEWS INTERNATIONAL CORP		09/03/2014	Corporate Action	0.000	18		6	17	(11)			(11)		6		12	12		
57772K-10-1	MAXIM INTEGRATED PRODUCTS		12/29/2014	Various	1,503.000	48,940		24,226	41,949	(17,723)			(17,723)		24,226		24,714	24,714	1,014	
55264U-10-8	MB FINANCIAL INC		09/19/2014	Corporate Action	0.000	11		8	13	(5)			(5)		8		3	3		
579780-20-6	MCCORMICK & CO INC/MD		11/04/2014	Various	502.000	35,862		7,345	34,598	(27,252)			(27,252)		7,345		28,516	28,516	580	
580037-10-9	MCDERMOTT INTERNATIONAL INC	F	03/13/2014	Various	1,930.000	14,930		40,499	17,679	22,820			22,820		40,499		(25,569)	(25,569)		
580135-10-1	MCDONALD'S CORP		12/19/2014	Various	2,736.000	266,988		78,548	265,474	(186,926)			(186,926)		78,548		188,440	188,440	4,330	
58047P-10-7	MCG CAPITAL CORP		06/27/2014	Various	3,668.000	13,869		56,612	16,139	40,473			40,473		56,612		(42,744)	(42,744)	715	
580645-10-9	MCGRAW-HILL COS INC/THE		10/02/2014	Various	502.000	40,899		12,274	39,256	(26,982)			(26,982)		12,274		28,625	28,625	296	
581557Q-10-3	MCKESSON CORP		12/29/2014	Various	306.000	55,604		12,764	49,388	(36,624)			(36,624)		12,764		42,840	42,840	193	
582839-10-6	MEAD JOHNSON NUTRITION CO - A		10/02/2014	Various	530.000	45,684		21,995	44,393	(22,398)			(22,398)		21,995		23,689	23,689	416	
583334-10-7	MEADWESTVACO CORP		06/04/2014	Various	584.000	25,407		15,923	21,567	(5,644)			(5,644)		15,923		9,484	9,484	876	
583421-10-2	MEASUREMENT SPECIALTIES INC		10/10/2014	Corporate Action	742.000	63,812		15,726	45,032	(29,306)			(29,306)		15,726		48,086	48,086		
583928-10-6	MEDALLION FINANCIAL CORP		06/27/2014	Various	872.000	10,711		8,357	12,513	(4,156)			(4,156)		8,357		2,354	2,354	410	
584404-10-7	MEDIA GENERAL INC		12/22/2014	Tax Free Exchange	939.000	10,353		10,353	21,221	(10,868)			(10,868)		10,353					
58449L-10-0	MEDICAL ACTION INDUSTRIES INC		06/27/2014	Various	655.000	9,041		5,042	5,607	(565)			(565)		5,042		4,000	4,000		
58463J-30-4	MEDICAL PROPERTIES TRUST INC		04/23/2014	Various	43,550.000	562,242		487,966	532,181	(44,215)			(44,215)		487,966		74,276	74,276	14,996	
58503F-10-6	MEDLEY CAPITAL CORP		06/27/2014	Various	594.000	7,742		6,847	8,227	(1,380)			(1,380)		6,847		895	895	440	
58502B-10-6	MEDNAX INC		06/04/2014	Various	262.000	15,116		2,177	13,986	(11,809)			(11,809)		2,177		12,939	12,939		
585055-10-6	MEDTRONIC INC		11/04/2014	Various	2,618.000	167,297		72,786	150,247	(77,461)			(77,461)		72,786		94,511	94,511	1,835	
587118-10-0	MEN'S WEARHOUSE INC		06/27/2014	Various	188.000	10,281		3,576	9,603	(6,027)			(6,027)		3,576		6,705	6,705	68	
58933Y-10-5	MERCK & CO		11/04/2014	Various	10,257.000	591,888		442,759	513,363	(70,604)			(70,604)		442,759		149,129	149,129	13,228	
589640-10-4	MERIDIAN INTERSTATE BANCORP		07/29/2014	Tax Free Exchange	249.000	1,892		1,892	5,622	(3,730)			(3,730)		1,892					
59156R-10-8	METLIFE INC		08/27/2014	Various	1,423.000	76,289		32,093	76,728	(44,635)			(44,635)		32,093		44,195	44,195	1,016	
591650-10-6	METROCORP BANCSHARES INC		01/21/2014	Tax Free Exchange	759.000	7,420		7,420	11,438	(4,018)			(4,018)		7,420					
592688-10-5	METTLER TOLEDO INTERNATIONAL I		08/27/2014	Various	93.000	25,160		2,268	22,561	(20,292)			(20,292)		2,268		22,892	22,892		
55277P-10-4	MGE ENERGY INC		02/28/2014	Corporate Action	0.000	19		12	19	(7)			(7)		12		6	6		
G60754-10-1	MICHAEL KORS HOLDINGS LTD	E	02/24/2014	Various	260.000	25,631		12,104	21,109	(9,006)			(9,006)		12,104		13,527	13,527		
595017-10-4	MICROCHIP TECHNOLOGY INC		06/04/2014	Various	317.000	15,138		5,203	14,186	(8,983)			(8,983)		5,203		9,936	9,936	225	
595112-10-3	MICRON TECHNOLOGY INC		12/29/2014	Various	1,170.000	40,542		39,297	25,459	13,838			13,838		39,297		1,245	1,245		
594901-10-0	MICROS SYSTEMS INC		09/05/2014	Various	3,548.000	237,133		43,063	203,549	(160,486)			(160,486)		43,063		194,069	194,069		
595137-10-0	MICROSEMI CORP		10/02/2014	Various	794.000	20,164		8,241	19,810	(11,569)			(11,569)		8,241		11,923	11,923		
594918-10-4	MICROSOFT CORP		12/29/2014	Various	19,791.000	847,657		434,623	740,777	(306,154)			(306,154)		434,623		413,034	413,034	12,546	
59522J-10-3	MID-AMERICA APARTMENT COMMUNIT		06/20/2014	Various	22,970.000	1,541,273		1,438,951	1,395,198	43,753			43,753		1,438,951		102,322	102,322	22,878	
596094-10-2	MIDDLEBURG FINANCIAL GROUP		06/27/2014	Various	259.000	4,909		4,306	4,672	(367)			(367)		4,306		604	604	36	
598153-10-4	MIDWAY GOLD CORP		06/27/2014	Various	3,984.000	3,347		8,165	3,227	4,938			4,938		8,165		(4,818)	(4,818)		
602720-10-4	MINE SAFETY APPLIANCES CO		03/10/2014	Tax Free Exchange	1,290.000	17,633		17,633	66,061	(48,428)			(48,428)		17,633				387	
606710-20-0	MITEK SYSTEMS INC		06/27/2014	Various	704.000	2,493		4,068	4,182	(114)			(114)		4,068		(1,575)	(1,575)		
609207-10-5	MODELEZ INTERNATIONAL INC		11/04/2014	Various	7,400.000	271,976		60,332	261,220	(200,888)			(200,888)		60,332		211,644	211,644	2,375	
608753-10-9	MOLYCORP INC		10/27/2014	Various	3,569.000	4,547		62,926	20,058	42,868			42,868		62,926		(58,379)	(58,379)		
609720-10-7	MONMOUTH REIT CLASS A		06/20/2014	Various	22,870.000	216,152		191,060	207,888	(16,828)			(16,828)		191,060		25,091	25,091	4,509	
61166W-10-1	MONSANTO CO		12/29/2014	Various	3,103.000	374,155		26,582	361,655	(335,072)			(335,072)		26,582		347,572	347,572	4,647	
611740-10-1	MONSTER BEVERAGE CORP		11/04/2014	GUZMAN AND COMPANY	198.000	19,807		312	13,418	(13,106)			(13,106)		312		19,494	19,494		
611742-10-7	MONSTER WORLDWIDE INC		06/27/2014	Various	1,057.000	6,946		51,330	7,536	43,794			43,794		51,330		(44,384)	(44,384)		
G62185-10-6	MONTPELIER RE HOLDINGS LTD	R	06/27/2014	Various	402.000	12,851		7,455	11,698	(4,243)			(4,243)		7,455		5,396	5,396	151	
615369-10-5	MOODY'S CORP		12/29/2014	Various	551.000	50,424		6,626	43,237	(36,611)			(36,611)		6,626		43,798	43,798	423	
617446-44-8	MORGAN STANLEY		12/29/2014	Various	3,012.000	101,803		86,702	94,456	(7,754)			(7,754)		86,702		15,101	15,101	679	
617700-10-9	MORNINGSTAR INC		11/04/2014	Various	504.000	34,988		25,804	39,357	(13,554)			(13,554)		25,804		9,184	9,184	270	
61945C-10-3	MOSAIC CO/THE		08/27/2014	Various	1,153.000	55,259		23,123	54,502	(31,379)			(31,379)		23,123		32,136	32,136	417	
619718-10-9	MOSYS INC		06/27/2014	Various	1,391.000	4,369		6,786	7,678	(892)			(892)		6,786		(2,417)	(2,417)		
620076-30-7	MOTOROLA INC		12/29/2014	Various	2,465.000	161,434		198,104	166,388	31,717			31,717		198,104		(36,670)	(36,670)	2,293	
62458M-20-7	MOVE INC		11/13/2014	Corporate Action	1,046.000	21,966		8,925	16,726	(7,800)			(7,800)		8,925		13,041	13,041		
553530-10-6	MSC INDUSTRIAL DIRECT CO		01/02/2014	Various	190.000	15,340		3,288	15,365	(12,077)			(12,077)		3,288		12,051	12,051		
55354G-10-0	MSCI INC		08/27/2014	Various	535.000	24,682		16,967	23,390	(6,423)			(6,423)		16,967		7,715	7,715		
625453-10-5	MULTIMEDIA GAMES INC		12/22/2014	Corporate Action	1,276.000	46,574		6,303	40,015	(33,713)			(33,713)		6,303		40,271	40,271		
626717-10-2	MURPHY OIL CORP		04/08/2014	Various	810.000	49,487		10,054	52,553	(42,499)			(42,499)		10,054		39,433	39,433	253	
626755-10-2	MURPHY USA INC		10/02/2014	Various	385.000	20,186		3,035	16,001	(12,966)			(12,966)		3,035		17,151	17,151		
553829-10-2	MVC CAPITAL INC		06/27/2014	Various	1,094.000	13,821		21,797	14,769	7,028			7,028		21,797		(7,976)	(7,976)	295	
628530-10-7	MYLAN INC/PA		12/29/2014	Various	1,291.000	63,671		15,374	56,029	(40,655)			(40,655)		15,374		48,297	48,297		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
62855J-10-4	MYRIAD GENETICS INC		08/27/2014	Various	690.000	24,685		26,150	14,476	11,674			11,674		26,150		(1,465)	(1,465)		
G6359F-10-3	NABORS INDUSTRIES LTD	R	06/27/2014	Various	333.000	9,630		11,682	5,658	6,024			6,024		11,682		(2,052)	(2,052)	27	
63009F-10-5	NANOSPHERE INC		06/27/2014	Various	1,925.000	3,177		5,907	4,408	1,499			1,499		5,907		(2,730)	(2,730)		
628968-10-9	NASB FINANCIAL INC		09/18/2014	Various	190.000	4,312		4,970	5,738	(768)			(768)		4,970		(658)	(658)	152	
63633D-10-4	NATIONAL HEALTH INVESTORS INC		04/23/2014	Various	9,040.000	532,499		409,122	507,144	(98,022)			(98,022)		409,122		123,377	123,377	10,556	
637071-10-1	NATIONAL OILWELL VARCO INC		06/02/2014	Spin Off	937.000	103,100		49,968	218,527	(168,559)			(168,559)		49,968		53,132	53,132	890	
637417-10-6	NATIONAL RETAIL PROPERTIES INC		04/23/2014	Various	32,470.000	1,074,672		894,867	984,815	(89,948)			(89,948)		894,867		179,806	179,806	8,343	
62886E-10-8	NCR CORP		06/04/2014	Various	457.000	14,859		4,511	15,565	(11,054)			(11,054)		4,511		10,348	10,348		
64031N-10-8	NELNET INC		10/02/2014	Various	633.000	26,956		15,090	26,675	(11,585)			(11,585)		15,090		11,866	11,866	174	
64049M-20-9	NEOGENOMICS INC		06/27/2014	Various	1,429.000	4,717		5,685	5,173	512			512		5,685		(968)	(968)		
64051M-40-2	NEONODE INC		06/27/2014	Various	1,120.000	3,574		7,054	7,078	(25)			(25)		7,054		(3,480)	(3,480)		
64051T-10-0	NEOPHOTONICS CORP		06/27/2014	Various	1,019.000	4,230		5,032	7,194	(2,162)			(2,162)		5,032		(802)	(802)		
64110D-10-4	NETAPP INC		12/19/2014	Various	1,837.000	74,261		57,162	75,574	(18,412)			(18,412)		57,162		17,098	17,098	863	
64110L-10-6	NETFLIX INC		10/02/2014	Various	112.000	48,630		3,679	41,235	(37,556)			(37,556)		3,679		44,952	44,952		
64111Q-10-4	NETGEAR INC		11/04/2014	GUZMAN AND COMPANY	587.000	20,343		7,041	19,336	(12,295)			(12,295)		7,041		13,302	13,302		
64126X-20-1	NEUSTAR INC		06/04/2014	Various	559.000	14,979		18,863	27,872	(9,009)			(9,009)		18,863		(3,884)	(3,884)		
646025-10-6	NEW JERSEY RESOURCES CORP		03/13/2014	Various	320.000	15,384		5,549	14,797	(9,248)			(9,248)		5,549		9,835	9,835	269	
647551-10-0	NEW MOUNTAIN FINANCE CORP		06/27/2014	Various	581.000	8,653		7,669	8,738	(1,070)			(1,070)		7,669		985	985	395	
64828T-10-2	NEW RESIDENTIAL INVESTMENT		10/20/2014	Tax Free Exchange	11,619.000	78,283		78,283	77,615	668			668		78,283				9,876	
649445-10-3	NEW YORK COMMUNITY BANCORP INC		06/04/2014	Various	970.000	15,060		8,954	16,345	(7,390)			(7,390)		8,954		6,106	6,106	485	
651229-10-6	NEWELL RUBBERMAID INC		06/27/2014	Various	239.000	7,389		8,141	7,746	395			395		8,141		(751)	(751)	76	
651587-10-7	NEWMARKET CORP		08/27/2014	Various	62.000	25,197		1,285	20,717	(19,432)			(19,432)		1,285		23,912	23,912	205	
651639-10-6	NEWMONT MINING CORP		06/04/2014	Various	807.000	18,469		18,134	18,585	(451)			(451)		18,134		335	335	121	
65249B-10-9	NEWS CORP/NEW CL A W/I		06/27/2014	Various	807.000	14,514		6,383	14,542	(8,160)			(8,160)		6,383		8,131	8,131		
65339F-10-1	NEXTERA ENERGY INC		12/29/2014	Various	446.000	45,814		11,487	38,187	(26,700)			(26,700)		11,487		34,327	34,327	912	
62912R-10-7	NGP CAPITAL RESOURCES CO		06/27/2014	Various	1,181.000	7,312		18,266	8,822	9,444			9,444		18,266		(10,954)	(10,954)	567	
N63218-10-6	NIELSEN HOLDINGS NV	F	12/29/2014	GUZMAN AND COMPANY	438.000	19,922		11,960	20,100	(8,140)			(8,140)		11,960		7,963	7,963	354	
62913F-20-1	NII HOLDINGS INC		03/05/2014	Various	7,870.000	8,876		250,940	21,643	229,297			229,297		250,940		(242,063)	(242,063)		
654106-10-3	NIKE INC		11/04/2014	Various	1,628.000	132,281		21,769	128,026	(106,257)			(106,257)		21,769		110,513	110,513	1,182	
655044-10-5	NOBLE ENERGY INC		10/02/2014	Various	559.000	38,530		4,566	38,073	(33,507)			(33,507)		4,566		33,963	33,963	233	
655663-10-2	NORDSON CORP		06/27/2014	Various	96.000	7,601		1,396	7,133	(5,737)			(5,737)		1,396		6,206	6,206	52	
655664-10-0	NORDSTROM INC		06/27/2014	Various	517.000	33,536		6,484	31,951	(25,467)			(25,467)		6,484		27,052	27,052	259	
655844-10-8	NORFOLK SOUTHERN CORP		12/29/2014	Various	699.000	74,452		15,818	64,888	(49,070)			(49,070)		15,818		58,634	58,634	1,066	
665859-10-4	NORTHERN TRUST CORP		08/27/2014	Various	603.000	40,052		30,408	37,320	(6,912)			(6,912)		30,408		9,644	9,644	494	
666807-10-2	NORTHROP GRUMMAN CORP		11/04/2014	Various	1,293.000	165,984			148,191	(148,191)			(148,191)				165,984	165,984	1,982	
66704R-10-0	NORTHSTAR REALTY FINANCE CORP		07/01/2014	Tax Free Exchange	8,819.000	91,079		91,079	118,616	(27,537)			(27,537)		91,079				4,410	
667655-10-4	NORTHWEST NATURAL GAS CO		03/13/2014	Various	360.000	15,356		8,297	15,415	(7,119)			(7,119)		8,297		7,059	7,059	166	
629377-50-8	NRG ENERGY INC		03/13/2014	Various	980.000	29,190		11,708	28,146	(16,437)			(16,437)		11,708		17,481	17,481	118	
670346-10-5	NUCOR CORP		06/04/2014	Various	298.000	14,958		3,008	15,907	(12,900)			(12,900)		3,008		11,951	11,951	221	
67091K-20-3	NUVERRA ENVIRONMENTAL SOLUTION		01/13/2014	Corporate Action	1.000	7		32	13	18			18		32		(24)	(24)		
67066G-10-4	NVIDIA CORP		06/27/2014	Various	340.000	6,251		1,709	5,447	(3,738)			(3,738)		1,709		4,542	4,542	58	
62944T-10-5	NVR INC		06/04/2014	Various	14.000	15,665		9,752	14,364	(4,612)			(4,612)		9,752		5,913	5,913		
67103H-10-7	O'REILLY AUTOMOTIVE INC		11/04/2014	Various	299.000	48,919		3,237	38,484	(35,247)			(35,247)		3,237		45,681	45,681		
674599-10-5	OCCIDENTAL PETROLEUM CORP		12/01/2014	Spin Off	2,486.000	247,861		33,503	366,086	(332,583)			(332,583)		33,503		214,358	214,358	5,068	
675232-10-2	OCEANEERING INTERNATIONAL INC		06/27/2014	Various	123.000	9,471		414	9,702	(9,288)			(9,288)		414		9,057	9,057	60	
675746-30-9	OCWEN FINANCIAL CORP		04/08/2014	Various	590.000	21,951		3,406	32,716	(29,309)			(29,309)		3,406		18,545	18,545		
676118-10-2	ODYSSEY MARINE EXPLORATION INC		06/27/2014	Various	3,322.000	5,317		9,830	6,710	3,120			3,120		9,830		(4,513)	(4,513)		
670837-10-3	OGE ENERGY CORP		06/04/2014	Various	411.000	15,032		4,970	13,933	(8,963)			(8,963)		4,970		10,063	10,063	185	
678026-10-5	OIL STATES INTERNATIONAL INC		06/02/2014	Spin Off	444.000	57,828		33,063	135,563	(102,499)			(102,499)		33,063		24,766	24,766		
679580-10-0	OLD DOMINION FREIGHT LINE INC		06/27/2014	Various	536.000	33,648		3,654	28,419	(24,764)			(24,764)		3,654		29,994	29,994		
680223-10-4	OLD REPUBLIC INTERNATIONAL COR		06/27/2014	Various	1,044.000	17,178		11,838	18,030	(6,192)			(6,192)		11,838		5,341	5,341	381	
681936-10-0	OMEGA HEALTHCARE INVESTORS INC		04/23/2014	Various	30,550.000	1,010,001		718,640	910,390	(191,750)			(191,750)		718,640		291,361	291,361	9,384	
68216R-10-7	OMNIAMERICAN BANCORP INC		12/18/2014	Taxable Exchange	700.000	18,361		8,069	14,966	(6,897)			(6,897)		8,069		10,292	10,292	140	
681904-10-8	OMNICARE INC		06/04/2014	Various	484.000	30,527		9,589	29,214	(19,625)			(19,625)		9,589		20,938	20,938	47	
681919-10-6	OMNICOM GROUP INC		10/02/2014	Various	297.000	19,936		9,225	22,088	(12,863)			(12,863)		9,225		10,711	10,711	535	
682189-10-5	ON SEMICONDUCTOR CORP		08/29/2014	JP MORGAN CHASE BANK/H	3,106.000	30,329		16,032	25,593	(9,562)			(9,562)		16,032		14,298	14,298		
68230A-10-6	ONCOGENEX PHARMACEUTICAL INC		06/27/2014	Various	511.000	1,789		8,930	4,262	4,668			4,668		8,930		(7,141)	(7,141)		
682406-10-3	ONE LIBERTY PROPERTIES INC		03/21/2014	Various	2,750.000	61,612		46,204	55,358	(9,154)			(9,154)		46,204		15,409	15,409	2,035	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
682680-10-3	ONEOK INC		02/03/2014	Spin Off	151.000	22,960		13,763	80,457	(66,694)			(66,694)		13,763		9,198	9,198	145	
68372A-10-4	OPENTABLE INC		07/24/2014	Corporate Action	1,047.000	107,841		59,094	83,100	(24,006)			(24,006)		59,094		48,747	48,747		
683750-40-3	OPLINK COMMUNICATIONS INC		12/22/2014	Corporate Action	897.000	21,752		23,486	16,684	6,802			6,802		23,486		(1,734)	(1,734)	90	
68389X-10-5	ORACLE CORP		11/04/2014	Various	17,643.000	712,378		126,203	675,021	(548,818)			(548,818)		126,203		586,175	586,175	3,746	
688239-20-1	OSHKOSH CORP		08/27/2014	Various	505.000	25,015		10,028	25,442	(15,414)			(15,414)		10,028		14,987	14,987	227	
689648-10-3	OTTER TAIL CORP		06/27/2014	Various	205.000	6,148		4,500	6,000	(1,501)			(1,501)		4,500		1,648	1,648	124	
690070-10-7	OUTERWALL INC		08/29/2014	Various	739.000	44,866		17,265	49,713	(32,447)			(32,447)		17,265		27,600	27,600		
690742-10-1	OWENS CORNING INC		06/27/2014	Various	260.000	10,125		8,967	10,587	(1,620)			(1,620)		8,967		1,157	1,157	42	
693718-10-8	PACCAR INC		08/27/2014	Various	399.000	25,003		3,716	23,609	(19,893)			(19,893)		3,716		21,287	21,287	614	
69373H-10-6	PACER INTERNATIONAL INC		04/02/2014	Tax Free Exchange	2,338.000	63,107		49,079	19,312	29,767			29,767		49,079		14,028	14,028		
695156-10-9	PACKAGING CORP OF AMERICA		06/27/2014	Various	154.000	10,966		1,921	9,745	(7,825)			(7,825)		1,921		9,046	9,046	185	
695263-10-3	PACWEST BANCORP		05/09/2014	Corporate Action	0.000	5		3	5	(2)			(2)		3		2	2		
696429-30-7	PALL CORP		12/29/2014	Various	441.000	40,903		9,407	37,639	(28,232)			(28,232)		9,407		31,496	31,496	357	
69840W-10-8	PANERA BREAD CO		10/02/2014	Various	222.000	37,065		3,782	39,225	(35,443)			(35,443)		3,782		33,283	33,283		
69370C-10-0	PARAMETRIC TECHNOLOGY CORP		11/04/2014	GUZMAN AND COMPANY	525.000	19,955		16,058	18,580	(2,522)			(2,522)		16,058		3,897	3,897		
69924P-10-2	PARAMOUNT GOLD AND SILVER		06/27/2014	Various	5,999.000	5,581		20,991	5,590	15,401			15,401		20,991		(15,410)	(15,410)		
699462-10-7	PAREXEL INTERNATIONAL CORP		08/27/2014	Various	437.000	25,033		3,122	19,744	(16,621)			(16,621)		3,122		21,911	21,911		
701094-10-4	PARKER HANNIFIN CORP		12/29/2014	Various	323.000	39,872		8,481	41,551	(33,070)			(33,070)		8,481		31,391	31,391	398	
70159Q-10-4	PARKWAY PROPERTIES INC		04/23/2014	Various	12,580.000	237,006		205,702	242,671	(36,969)			(36,969)		205,702		31,304	31,304	2,359	
G6852T-10-5	PARTNERRE LTD	R	11/04/2014	Various	641.000	68,203		49,664	67,581	(17,917)			(17,917)		49,664		18,539	18,539	761	
703395-10-3	PATTERSON COS INC		06/27/2014	Various	228.000	9,106		2,380	9,394	(7,014)			(7,014)		2,380		6,726	6,726	82	
703481-10-1	PATTERSON-UTI ENERGY INC		06/27/2014	Various	326.000	11,283		2,001	8,254	(6,253)			(6,253)		2,001		9,281	9,281	65	
704326-10-7	PAYCHEX INC		11/04/2014	Various	1,126.000	50,093		30,706	51,267	(20,561)			(20,561)		30,706		19,387	19,387	880	
69318G-10-6	PBF ENERGY INC		10/02/2014	Various	837.000	20,218		31,106	26,332	4,774			4,774		31,106		(10,888)	(10,888)	753	
693250-10-5	PC-TEL INC		06/27/2014	Various	850.000	6,581		5,634	8,135	(2,501)			(2,501)		5,634		947	947	68	
704549-10-4	PEABODY ENERGY CORP		06/27/2014	Various	412.000	6,775		3,177	8,046	(4,869)			(4,869)		3,177		3,598	3,598	70	
70509V-10-0	PEBBLEBROOK HOTEL TRUST		04/23/2014	Various	14,410.000	482,289		285,606	443,252	(157,645)			(157,645)		285,606		196,683	196,683	4,863	
70806A-10-6	PENNANTPARK FLOATING RATE CA		06/27/2014	Various	455.000	6,476		6,431	6,247	184			184		6,431		45	45	287	
708062-10-4	PENNANTPARK INVESTMENT CORP		06/27/2014	Various	3,016.000	34,663		36,507	34,986	1,521			1,521		36,507		(1,844)	(1,844)	2,533	
709102-10-7	PENNSYLVANIA REAL ESTATE INVES		04/23/2014	Various	20,410.000	366,014		279,193	387,382	(108,189)			(108,189)		279,193		86,821	86,821	2,416	
H6169Q-10-8	PENTAIR INC		06/03/2014	Tax Free Exchange	8,955.000	236,753		236,753	695,535	(458,781)			(458,781)		236,753				4,478	
713448-10-8	PEPSICO INC/NC		12/29/2014	Various	4,762.000	424,207		151,376	394,960	(243,585)			(243,585)		151,376		272,831	272,831	8,419	
71366R-70-3	PEREGRINE SEMICONDUCTOR CORP		12/15/2014	Corporate Action	1,211.000	15,138		13,207	8,974	4,234			4,234		13,207		1,930	1,930		
714046-10-9	PERKINELMER INC		06/27/2014	Various	176.000	8,237		5,934	7,256	(1,322)			(1,322)		5,934		2,303	2,303	25	
G97822-10-3	PERRIGO CO PLC		11/04/2014	Various	307.000	47,450		2,542	47,112	(44,570)			(44,570)		2,542		44,909	44,909	67	
716768-10-6	PETSMART INC		10/02/2014	Various	295.000	20,023		2,285	21,461	(19,176)			(19,176)		2,285		17,738	17,738	173	
717081-10-3	PFIZER INC		11/04/2014	Various	27,823.000	831,502		532,947	852,218	(319,272)			(319,272)		532,947		298,555	298,555	14,483	
718172-10-9	PHILIP MORRIS INTERNATIONAL		12/29/2014	Various	5,562.000	472,303		102,587	484,617	(382,030)			(382,030)		102,587		369,716	369,716	15,461	
718546-10-4	PHILLIPS 66		10/02/2014	Various	3,406.000	264,405		50,385	262,705	(212,320)			(212,320)		50,385		214,020	214,020	2,454	
693656-10-0	PHILLIPS-VAN HEUSEN CORP		06/27/2014	Various	79.000	9,285		2,779	10,746	(7,966)			(7,966)		2,779		6,506	6,506	6	
71943U-10-4	PHYSICIANS REALTY TRUST		04/23/2014	Various	3,700.000	49,513		44,326	47,138	(2,812)			(2,812)		44,326		5,187	5,187	1,665	
720186-10-5	PIEDMONT NATURAL GAS CO		06/27/2014	Various	157.000	5,829		2,765	5,206	(2,441)			(2,441)		2,765		3,064	3,064	149	
720190-20-6	PIEDMONT OFFICE REALTY TRUST		12/19/2014	Various	153,219.000	2,736,825		2,949,559	2,531,178	418,381			418,381		2,949,559		(212,734)	(212,734)	72,301	
721283-10-9	PIKE ELECTRIC CORP		12/23/2014	Corporate Action	1,025.000	12,300		19,635	10,834	8,801			8,801		19,635		(7,335)	(7,335)		
723456-10-9	PINNACLE ENTERTAINMENT INC		11/04/2014	GUZMAN AND COMPANY	774.000	19,981		10,607	20,116	(9,509)			(9,509)		10,607		9,374	9,374		
723484-10-1	PINNACLE WEST CAPITAL CORP		03/13/2014	Various	280.000	15,379		10,861	14,818	(3,956)			(3,956)		10,861		4,518	4,518	159	
723787-10-7	PIONEER NATURAL RESOURCES CO		11/04/2014	Various	236.000	47,030		5,173	43,441	(38,267)			(38,267)		5,173		41,856	41,856	14	
724479-10-0	PITNEY BOWES INC		12/29/2014	GUZMAN AND COMPANY	798.000	20,122		32,476	18,593	13,883			13,883		32,476		(12,354)	(12,354)	598	
U72603-11-8	PLANET PAYMENT INC		06/27/2014	Various	2,014.000	5,641		5,557	5,599	(42)			(42)		5,557		84	84		
727493-10-8	PLANTRONICS INC		10/02/2014	Various	423.000	20,095		15,166	19,648	(4,482)			(4,482)		15,166		4,928	4,928	169	
G7127P-10-0	PLATINUM UNDERWRITERS HOLDINGS	R	04/08/2014	Various	260.000	15,643		8,991	15,933	(6,942)			(6,942)		8,991		6,652	6,652	21	
729251-10-8	PLUM CREEK TIMBER CO INC		11/04/2014	Various	53,614.000	2,321,068		2,032,449	2,493,587	(461,139)			(461,139)		2,032,449		288,620	288,620	19,141	
693417-10-7	PLX TECHNOLOGY INC		08/11/2014	Corporate Action	1,628.000	10,582		14,894	10,712	4,182			4,182		14,894		(4,312)	(4,312)		
69344F-10-6	PMC - SIERRA INC		11/04/2014	GUZMAN AND COMPANY	2,573.000	20,110		140,583	16,544	124,039			124,039		140,583		(120,473)	(120,473)		
69345P-10-3	PMFG INC		06/27/2014	Various	762.000	3,788		17,192	6,896	10,296			10,296		17,192		(13,404)	(13,404)		
693475-10-5	PNC FINANCIAL SERVICES GROUP I		12/19/2014	Various	807.000	71,133		37,495	62,607	(25,112)			(25,112)		37,495		33,638	33,638	1,157	
751212-10-1	POLO RALPH LAUREN CORP		10/02/2014	Various	175.000	28,899		3,456	30,900	(27,444)			(27,444)		3,456		25,443	25,443	292	
73172K-10-4	POLYCOM INC		03/13/2014	Various	1,950.000	25,751		30,281	21,899	8,383			8,383		30,281		(4,530)	(4,530)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
73179P-10-6	POLYONE CORP		11/04/2014	GUZMAN AND COMPANY	545.000	20,146		7,265	19,266	(12,001)			(12,001)		7,265		12,882	12,882	174	
73179V-10-3	POLYPORE INTERNATIONAL INC		11/04/2014	GUZMAN AND COMPANY	468.000	19,888		7,032	18,205	(11,173)			(11,173)		7,032		12,855	12,855		
73278L-10-5	POOL CORP		10/02/2014	Various	373.000	20,450		3,079	21,686	(18,608)			(18,608)		3,079		17,371	17,371	235	
737464-10-7	POST PROPERTIES INC		06/20/2014	Various	18,030.000	876,373		563,119	815,497	(252,378)			(252,378)		563,119		313,254	313,254	9,921	
737630-10-3	POTLATCH CORP		08/27/2014	Various	11,704.000	466,891		421,797	488,525	(66,727)			(66,727)		421,797		45,094	45,094	2,712	
693506-10-7	PPG INDUSTRIES INC		12/29/2014	Various	503.000	103,753		24,097	95,399	(71,302)			(71,302)		24,097		79,656	79,656	831	
69351T-10-6	PPL CORP		02/24/2014	Various	1,060.000	33,719		15,731	31,895	(16,164)			(16,164)		15,731		17,988	17,988	390	
74005P-10-4	PRAXAIR INC		12/29/2014	Various	744.000	98,092		14,660	96,742	(82,083)			(82,083)		14,660		83,433	83,433	1,002	
740189-10-5	PRECISION CASTPARTS CORP		12/19/2014	Various	434.000	106,278		6,405	116,876	(110,472)			(110,472)		6,405		99,873	99,873	31	
741503-40-3	PRICELINE.COM INC		12/29/2014	Various	109.000	131,660		17,515	126,702	(109,186)			(109,186)		17,515		114,144	114,144		
741511-10-9	PRICESMART INC		10/02/2014	Various	235.000	20,122		5,319	27,152	(21,833)			(21,833)		5,319		14,803	14,803	165	
74164M-10-8	PRIMERICA INC		06/27/2014	Various	192.000	9,163		3,991	8,239	(4,248)			(4,248)		3,991		5,172	5,172	46	
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC		04/08/2014	Various	760.000	34,401		23,545	37,476	(13,930)			(13,930)		23,545		10,856	10,856	213	
74267C-10-6	PROASSURANCE CORP		04/08/2014	Various	340.000	15,149		3,102	16,483	(13,381)			(13,381)		3,102		12,046	12,046	204	
742718-10-9	PROCTER & GAMBLE CO		12/29/2014	Various	7,104.000	588,267		212,487	578,337	(365,850)			(365,850)		212,487		375,780	375,780	10,619	
743312-10-0	PROGRESS SOFTWARE CORP		08/27/2014	Various	1,072.000	24,898		9,823	27,690	(17,867)			(17,867)		9,823		15,075	15,075		
743315-10-3	PROGRESSIVE CORP/THE		12/29/2014	Various	2,408.000	60,484		19,478	65,666	(46,188)			(46,188)		19,478		41,005	41,005	3,595	
74340W-10-3	PROLOGIS INC		09/19/2014	Various	159,160.000	6,349,888		4,634,463	5,880,962	(1,246,499)			(1,246,499)		4,634,463		1,715,424	1,715,424	44,075	
74348T-10-2	PROSPECT CAPITAL CORP		06/27/2014	Various	11,137.000	117,193		126,819	124,957	1,862			1,862		126,819		(9,626)	(9,626)	8,605	
743674-10-3	PROTECTIVE LIFE CORP		02/24/2014	Various	550.000	28,320		18,267	27,863	(9,596)			(9,596)		18,267		10,053	10,053	110	
743868-10-1	PROVIDENT FINANCIAL HLDGS		06/27/2014	Various	446.000	6,259		4,962	6,690	(1,728)			(1,728)		4,962		1,297	1,297	89	
744320-10-2	PRUDENTIAL FINANCIAL INC		11/04/2014	Various	1,184.000	101,271		39,441	109,188	(69,748)			(69,748)		39,441		61,830	61,830	1,321	
69360J-10-7	PS BUSINESS PARKS INC		11/04/2014	Various	7,419.000	609,471		442,807	566,960	(124,153)			(124,153)		442,807		166,664	166,664	3,189	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROU		12/29/2014	Various	962.000	39,971		16,736	30,822	(14,087)			(14,087)		16,736		23,236	23,236	1,140	
74460D-10-9	PUBLIC STORAGE CO		12/19/2014	Various	62,404.000	10,642,731		6,658,627	9,393,050	(2,734,423)			(2,734,423)		6,658,627		3,984,104	3,984,104	145,139	
745867-10-1	PULTE HOMES INC		06/27/2014	Various	636.000	12,774		4,727	12,955	(8,228)			(8,228)		4,727		8,047	8,047	95	
746228-30-3	PURE CYCLE CORP		06/27/2014	Various	549.000	3,580		3,068	3,475	(407)			(407)		3,068		513	513		
747525-10-3	QUALCOMM INC		11/04/2014	Various	4,708.000	366,583		85,151	349,569	(264,418)			(264,418)		85,151		281,432	281,432	3,651	
74762E-10-2	QUANTA SERVICES INC		06/04/2014	Various	447.000	14,999		3,172	14,107	(10,935)			(10,935)		3,172		11,827	11,827		
74834L-10-0	QUEST DIAGNOSTICS INC/DE		03/13/2014	Various	970.000	51,593		14,487	51,934	(37,447)			(37,447)		14,487		37,106	37,106	84	
74835Y-10-1	QUESTCOR PHARMACEUTICALS INC		08/15/2014	Taxable Exchange	2,367.000	223,158		10,897	128,883	(117,986)			(117,986)		10,897		212,261	212,261	2,130	
74837R-10-4	QUICKSILVER RESOURCES INC		10/27/2014	Various	5,806.000	3,268		40,673	17,824	22,849			22,849		40,673		(37,405)	(37,405)		
750438-10-3	RADIOSHACK CORP		06/27/2014	Various	5,358.000	5,199		197,696	13,931	183,765			183,765		197,696		(192,497)	(192,497)		
750459-10-9	RADISYS CORP		06/27/2014	Various	1,200.000	3,949		52,412	2,748	49,664			49,664		52,412		(48,463)	(48,463)		
751452-20-2	RAMCO-GERSHENSON PROPERTIES TR		04/23/2014	Various	7,040.000	113,544		93,483	110,810	(17,327)			(17,327)		93,483		20,061	20,061	2,640	
75281A-10-9	RANGE RESOURCES CORP		11/04/2014	Various	480.000	35,769		1,917	40,469	(38,552)			(38,552)		1,917		33,851	33,851	43	
754907-10-3	RAYONIER INC		06/30/2014	Spin Off	38,231.000	4,777,016		4,357,826	4,556,085	(198,259)			(198,259)		4,357,826		419,190	419,190	15,399	
755111-50-7	RAYTHEON CO		11/04/2014	Various	1,214.000	119,801		45,507	110,110	(64,603)			(64,603)		45,507		74,294	74,294	1,921	
756109-10-4	REALTY INCOME CORP		04/23/2014	Various	51,050.000	2,073,321		1,809,056	1,905,697	(96,641)			(96,641)		1,809,056		264,265	264,265	26,254	
756577-10-2	RED HAT INC		08/27/2014	Various	404.000	24,670		4,580	22,640	(18,060)			(18,060)		4,580		20,090	20,090		
758766-10-9	REGAL ENTERTAINMENT GROUP		06/04/2014	Various	767.000	15,160		17,872	14,918	2,954			2,954		17,872		(2,712)	(2,712)	337	
758849-10-3	REGENCY CENTERS CORP		10/02/2014	Various	30,095.000	1,528,561		1,283,650	1,393,399	(109,748)			(109,748)		1,283,650		244,910	244,910	11,701	
75886F-10-7	REGENERON PHARMACEUTICALS INC		08/27/2014	Various	259.000	90,411		2,883	71,287	(68,404)			(68,404)		2,883		87,528	87,528		
7591EP-10-0	REGIONS FINANCIAL CORP		10/02/2014	Various	4,519.000	45,472		111,549	44,693	66,856			66,856		111,549		(66,077)	(66,077)	677	
759351-60-4	REINSURANCE GROUP AMERICA INC		12/29/2014	Various	502.000	41,609		16,946	38,860	(21,913)			(21,913)		16,946		24,662	24,662	452	
759509-10-2	RELIANCE STEEL & ALUMINUM CO		03/13/2014	Various	220.000	15,144		2,751	16,685	(13,933)			(13,933)		2,751		12,392	12,392	77	
G7496G-10-3	RENAISSANCERE HOLDINGS LTD	R	11/04/2014	Various	356.000	35,736		21,461	34,653	(13,192)			(13,192)		21,461		14,275	14,275	217	
760759-10-0	REPUBLIC SERVICES INC		11/04/2014	GUZMAN AND COMPANY	526.000	20,106		5,259	17,463	(12,205)			(12,205)		5,259		14,848	14,848	558	
761152-10-7	RESMED INC		06/27/2014	Various	317.000	16,634		1,069	14,924	(13,856)			(13,856)		1,069		15,566	15,566	159	
761248-10-3	RESPONSYS INC		02/05/2014	Corporate Action	1,734.000	46,818		22,563	47,529	(24,966)			(24,966)		22,563		24,255	24,255		
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS		04/23/2014	Various	18,610.000	281,490		198,197	273,939	(75,743)			(75,743)		198,197		83,294	83,294	1,416	
76131V-20-2	RETAIL PROPERTIES OF AMERICA		06/20/2014	Various	86,560.000	1,195,931		933,130	1,101,043	(167,914)			(167,914)		933,130		262,802	262,802	22,364	
76169C-10-0	REXFORD INDUSTRIAL REALTY IN		04/23/2014	Various	4,050.000	58,232		54,473	53,460	1,013			1,013		54,473		3,759	3,759	1,337	
761713-10-6	REYNOLDS AMERICAN INC		11/04/2014	Various	613.000	38,289		11,425	30,644	(19,219)			(19,219)		11,425		26,864	26,864	1,417	
068798-10-7	RG BARRY CORPORATION		09/04/2014	Corporate Action	444.000	8,436		5,127	8,569	(3,443)			(3,443)		5,127		3,309	3,309	44	
763165-10-7	RICHARDSON ELECTRONICS LTD		06/27/2014	Various	717.000	7,143		6,903	8,145	(1,243)			(1,243)		6,903		241	241	86	
74965L-10-1	RLJ LODGING TRUST		12/19/2014	Various	107,868.000	3,341,690		1,830,332	2,623,350	(793,018)			(793,018)		1,830,332		1,511,358	1,511,358	85,440	
770323-10-3	ROBERT HALF INTERNATIONAL INC		12/29/2014	Various	701.000	34,910		13,781	29,435	(15,654)			(15,654)		13,781		21,129	21,129	246	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
772081-10-5	ROCK CREEK PHARMACEUTICALS INC		06/27/2014	Various	5,814.000	3,559		22,243	6,744	15,498			15,498		22,243		(18,683)	(18,683)		
772739-20-7	ROCK-TENN CO		03/13/2014	Various	200.000	21,175		3,239	21,002	(17,763)			(17,763)		3,239		17,936	17,936	70	
773903-10-9	ROCKWELL AUTOMATION INC/DE		11/04/2014	Various	471.000	55,107		8,464	55,653	(47,189)			(47,189)		8,464		46,643	46,643	524	
774415-10-3	ROCKWOOD HOLDINGS INC		08/29/2014	JP MORGAN CHASE BANK/H	372.000	30,126		6,989	26,754	(19,765)			(19,765)		6,989		23,137	23,137	335	
776696-10-6	ROPER INDUSTRIES INC		10/02/2014	Various	245.000	35,056		3,930	33,977	(30,047)			(30,047)		3,930		31,126	31,126	126	
778296-10-3	ROSS STORES INC		11/04/2014	Various	724.000	53,076		3,548	54,249	(50,701)			(50,701)		3,548		49,527	49,527	283	
779287-10-1	ROUSE PROPERTIES INC		04/23/2014	Various	4,600.000	77,869		105,531	102,074	3,457			3,457		105,531		(27,662)	(27,662)	1,380	
779376-10-2	ROVI CORP		08/27/2014	Various	1,062.000	24,729		60,793	20,911	39,882			39,882		60,793		(36,064)	(36,064)		
G7665A-10-1	ROWAN COMANIES PLC.		03/13/2014	Various	470.000	14,906		10,841	16,619	(5,778)			(5,778)		10,841		4,065	4,065		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	R	06/27/2014	Various	111.000	6,195		4,686	5,260	(574)			(574)		4,686		1,506	1,506	83	
749685-10-3	RPM INTERNATIONAL INC		10/02/2014	Various	448.000	20,010		5,298	18,596	(13,298)			(13,298)		5,298		14,712	14,712	323	
257867-10-1	RR DONNELLEY & SONS CO		02/25/2014	Corporate Action	0.000	8		13	9	5			5		13		(6)	(6)		
783764-10-3	RYLAND GROUP INC		06/27/2014	Various	269.000	10,548		1,753	11,677	(9,924)			(9,924)		1,753		8,795	8,795	16	
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		04/23/2014	Various	13,170.000	592,112		610,307	550,243	60,064			60,064		610,307		(18,195)	(18,195)	11,222	
78573L-10-6	SABRA HEALTH CARE REIT INC		04/23/2014	Various	5,640.000	169,506		103,495	147,430	(43,935)			(43,935)		103,495		66,012	66,012	2,030	
786514-20-8	SAFEWAY INC		06/27/2014	Various	734.000	25,191		22,752	23,906	(1,154)			(1,154)		22,752		2,439	2,439	3,231	
79466L-30-2	SALESFORCE.COM INC		10/02/2014	Various	1,083.000	66,648		5,631	59,771	(54,140)			(54,140)		5,631		61,017	61,017		
79546E-10-4	SALLY BEAUTY HOLDINGS INC		06/04/2014	Various	592.000	14,809		1,446	17,896	(16,450)			(16,450)		1,446		13,363	13,363		
80004C-10-1	SANDISK CORP		08/27/2014	Various	254.000	25,104		4,632	17,917	(13,286)			(13,286)		4,632		20,472	20,472	191	
80007P-30-7	SANDRIDGE ENERGY INC		11/04/2014	GUZMAN AND COMPANY	5,250.000	18,669		183,900	31,868	152,033			152,033		183,900		(165,232)	(165,232)		
802817-30-4	SANTARUS INC		01/01/2014	Corporate Action	2,562.000	81,984		8,070	81,882	(73,812)			(73,812)		8,070		73,914	73,914		
804395-10-1	SAUL CENTERS INC		04/23/2014	Various	3,760.000	173,958		177,748	179,465	(1,717)			(1,717)		177,748		(3,790)	(3,790)	1,178	
78388J-10-6	SBA COMMUNICATIONS CORP		08/29/2014	JP MORGAN CHASE BANK/H	272.000	30,000		826	24,436	(23,611)			(23,611)		826		29,174	29,174		
80589M-10-2	SCANA CORP		04/08/2014	Various	300.000	15,565		8,115	14,079	(5,964)			(5,964)		8,115		7,451	7,451	310	
806373-10-6	SCHAWK INC		07/30/2014	Taxable Exchange	585.000	19,071		8,615	8,699	(84)			(84)		8,615		10,457	10,457	94	
806857-10-8	SCHLUMBERGER LTD	F	11/04/2014	Various	3,555.000	381,451		317,017	320,341	(3,324)			(3,324)		317,017		64,434	64,434	4,047	
808625-10-7	SCIENCE APPLICATIONS INTE		12/29/2014	GUZMAN AND COMPANY	391.000	19,720		16,329	12,930	3,398			3,398		16,329		3,391	3,391	438	
811065-10-1	SCRIPPS NETWORKS INTERACTIVE		12/29/2014	Various	335.000	26,153		7,613	28,947	(21,334)			(21,334)		7,613		18,540	18,540	237	
811707-80-1	SEACOAST BANKING CORP OF FLORI		01/07/2014	Corporate Action	1.000	9		6	10	(4)			(4)		6		3	3		
G7945E-10-5	SEADRILL LTD	F	10/02/2014	Various	786.000	19,531		32,010	32,289	(279)			(279)		32,010		(12,478)	(12,478)	2,342	
812350-10-6	SEARS HOLDINGS CORP		11/03/2014	Spin Off	722.000	82,415		140,001	48,113	91,889			91,889		140,001		(57,587)	(57,587)		
784117-10-3	SEI INVESTMENTS CO		08/27/2014	Various	1,067.000	39,869		8,784	37,057	(28,273)			(28,273)		8,784		31,085	31,085	469	
81618T-10-0	SELECT INCOME REIT		04/23/2014	Various	5,940.000	179,286		149,799	158,836	(9,037)			(9,037)		149,799		29,487	29,487	3,760	
816851-10-9	SEMPRA ENERGY		12/29/2014	Various	341.000	37,163		7,757	30,608	(22,852)			(22,852)		7,757		29,406	29,406	692	
81721M-10-9	SENIOR HOUSING PROPERTIES TRUS		04/23/2014	Various	50,240.000	1,132,433		1,153,334	1,116,835	36,499			36,499		1,153,334		(20,901)	(20,901)	23,018	
817565-10-4	SERVICE CORP INTERNATIONAL/US		06/27/2014	Various	286.000	5,950		2,005	5,185	(3,180)			(3,180)		2,005		3,945	3,945	46	
824348-10-6	SHERWIN-WILLIAMS CO/THE		11/04/2014	Various	368.000	76,834		9,420	67,528	(58,108)			(58,108)		9,420		67,413	67,413	418	
826917-10-6	SIGA TECHNOLOGIES INC		06/27/2014	Various	1,470.000	3,897		12,141	4,807	7,334			7,334		12,141		(8,244)	(8,244)		
826565-10-3	SIGMA DESIGNS INC		06/27/2014	Various	1,525.000	7,078		42,146	7,198	34,948			34,948		42,146		(35,068)	(35,068)		
826552-10-1	SIGMA-ALDRICH CORP		08/27/2014	Various	401.000	39,733		6,133	37,698	(31,565)			(31,565)		6,133		33,599	33,599	166	
827048-10-9	SILGAN HOLDINGS INC		03/13/2014	Various	320.000	15,454		1,404	15,366	(13,962)			(13,962)		1,404		14,050	14,050	48	
82735Q-10-2	SILVER BAY REALTY TRUST		04/23/2014	Various	17,090.000	264,195		327,721	273,269	54,452			54,452		327,721		(63,526)	(63,526)	470	
828806-10-9	SIMON PROPERTY GROUP INC		05/29/2014	Spin Off	118,810.000	25,137,230		17,116,715	23,949,724	(6,833,009)			(6,833,009)		17,116,715		8,020,514	8,020,514	199,843	
82968B-10-3	SIRIUS XM RADIO INC		08/29/2014	Various	28,151.000	97,179		30,676	98,247	(67,571)			(67,571)		30,676		66,503	66,503		
82966C-10-3	SIRONA DENTAL SYSTEMS INC		06/04/2014	Various	198.000	15,300		7,843	13,900	(6,056)			(6,056)		7,843		7,457	7,457		
830566-10-5	SKECHERS U.S.A. INC		06/27/2014	Various	164.000	7,482		3,147	5,433	(2,287)			(2,287)		3,147		4,335	4,335		
83088M-10-2	SKYWORKS SOLUTIONS INC		06/27/2014	Various	363.000	16,724		14,260	10,367	3,893			3,893		14,260		2,464	2,464	40	
78440X-10-1	SL GREEN REALTY CORP		12/19/2014	Various	50,757.000	5,552,101		3,598,980	4,688,932	(1,089,951)			(1,089,951)		3,598,980		1,953,120	1,953,120	66,834	
78442P-10-6	SLM CORP		05/01/2014	Spin Off	1,250.000	254,462		241,278	355,461	(114,183)			(114,183)		241,278		13,184	13,184	188	
831756-10-1	SMITH & WESSON HOLDING CORP		06/27/2014	Various	530.000	7,629		4,353	7,150	(2,797)			(2,797)		4,353		3,276	3,276		
833034-10-1	SNAP-ON INC		06/04/2014	Various	129.000	14,999		4,192	14,128	(9,936)			(9,936)		4,192		10,807	10,807	114	
83413U-10-0	SOLAR CAPITAL LTD		06/27/2014	Various	2,044.000	43,794		46,078	46,092	(14)			(14)		46,078		(2,284)	(2,284)	2,453	
83416M-10-5	SOLAR SENIOR CAPITAL LTD		06/27/2014	Various	375.000	6,332		6,936	6,833	103			103		6,936		(604)	(604)	308	
83415T-10-1	SOLAZYME INC		12/09/2014	INVESTMENT TECHNOLOGY	2,191.000	5,032		32,405	23,860	8,545			8,545		32,405		(27,373)	(27,373)		
83421A-10-4	SOLERA HOLDINGS INC		10/02/2014	Various	357.000	20,169		6,724	25,261	(18,537)			(18,537)		6,724		13,445	13,445	191	
83438K-10-3	SOLTA MEDICAL INC		01/23/2014	Corporate Action	3,016.000	8,807		7,236	8,897	(1,661)			(1,661)		7,236		1,571	1,571		
835898-10-7	SOTHEBY'S		08/27/2014	Various	599.000	24,640		11,728	31,867	(20,139)			(20,139)		11,728		12,912	12,912	2,719	
842587-10-7	SOUTHERN CO		06/04/2014	Various	804.000	34,893		12,482	33,052	(20,570)			(20,570)		12,482		22,411	22,411	589	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
84265V-10-5	SOUTHERN COPPER CORP		11/04/2014	Various	1,187.000	34,566		37,027	34,079	2,949			2,949		37,027		(2,461)	(2,461)	343	
84470P-10-9	SOUTHSIDE BANCSHARES INC		12/29/2014	Various	835.000	30,101		8,768	22,815	(14,047)			(14,047)		8,768		21,332	21,332	534	
844741-10-8	SOUTHWEST AIRLINES CO		08/27/2014	Various	1,139.000	36,705		13,936	21,459	(7,523)			(7,523)		13,936		22,769	22,769	228	
845467-10-9	SOUTHWESTERN ENERGY CO		08/27/2014	Various	624.000	25,063		764	24,542	(23,778)			(23,778)		764		24,299	24,299		
84610H-10-8	SOVRAN SELF STORAGE INC		12/19/2014	Various	27,721.000	2,256,585		1,067,953	1,806,578	(738,625)			(738,625)		1,067,953		1,188,633	1,188,633	58,456	
84651P-10-0	SPARK NETWORKS INC		06/27/2014	Various	738.000	4,348		6,234	4,546	1,688			1,688		6,234		(1,886)	(1,886)		
847560-10-9	SPECTRA ENERGY CORP		11/04/2014	GUZMAN AND COMPANY	1,185.000	45,202		27,083	42,210	(15,127)			(15,127)		27,083		18,119	18,119	1,191	
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS IN		11/04/2014	GUZMAN AND COMPANY	485.000	19,834		14,890	16,529	(1,639)			(1,639)		14,890		4,945	4,945		
84860W-10-2	SPIRIT REALTY CAPITAL INC		04/23/2014	Various	89,790.000	930,471		815,541	882,636	(67,095)			(67,095)		815,541		114,930	114,930	24,297	
85207U-10-5	SPRINT CORP W/I		08/27/2014	Various	5,919.000	33,655		342,156	63,629	278,527			278,527		342,156		(308,501)	(308,501)		
784635-10-4	SPX CORP		12/29/2014	Various	438.000	42,403		22,913	43,629	(20,716)			(20,716)		22,913		19,490	19,490	524	
790148-10-0	ST JOE CO/THE		06/27/2014	Various	245.000	6,168		19,428	4,702	14,726			14,726		19,428		(13,259)	(13,259)		
790849-10-3	ST JUDE MEDICAL INC		04/08/2014	Various	400.000	25,170		3,806	24,780	(20,974)			(20,974)		3,806		21,363	21,363	208	
85254J-10-2	STAG INDUSTRIAL INC		04/23/2014	Various	6,560.000	158,031		75,652	133,758	(58,107)			(58,107)		75,652		82,380	82,380	2,722	
852891-10-0	STANCORP FINANCIAL GROUP INC		06/27/2014	Various	110.000	7,010		1,869	7,288	(5,418)			(5,418)		1,869		5,141	5,141		
854502-10-1	STANLEY BLACK AND DECKER		06/27/2014	Various	284.000	25,010			22,916	(22,916)			(22,916)				25,010	25,010	284	
855030-10-2	STAPLES INC		08/27/2014	Various	2,262.000	25,969		30,157	35,943	(5,786)			(5,786)		30,157		(4,188)	(4,188)	814	
855244-10-9	STARBUCKS CORP		12/29/2014	Various	1,411.000	106,870		11,143	110,608	(99,466)			(99,466)		11,143		95,727	95,727	918	
85590A-40-1	STARWOOD HOTELS & RESORTS WORL		12/19/2014	Various	1,120.000	89,529		27,935	88,984	(61,049)			(61,049)		27,935		61,594	61,594	3,626	
85571Q-10-2	STARZ - LIBERTY CAPITAL		08/27/2014	Various	1,289.000	40,411		13,738	37,690	(23,953)			(23,953)		13,738		26,674	26,674		
857477-10-3	STATE STREET CORP		11/04/2014	Various	2,159.000	148,395		79,336	158,449	(79,113)			(79,113)		79,336		69,059	69,059	1,184	
858119-10-0	STEEL DYNAMICS INC		06/04/2014	Various	874.000	15,064		2,933	17,078	(14,145)			(14,145)		2,933		12,131	12,131	197	
85856G-10-0	STELLARONE CORP		01/02/2014	Tax Free Exchange	1,347.000	19,900		19,900	32,422	(12,522)			(12,522)		19,900					
858568-10-8	STELLUS CAPITAL INVESTMENT		06/27/2014	Various	537.000	7,901		8,079	8,028	51			51		8,079		(177)	(177)	400	
858912-10-8	STERICYCLE INC		08/27/2014	Various	299.000	35,488		1,492	34,735	(33,242)			(33,242)		1,492		33,996	33,996		
859319-30-3	STERLING FINANCIAL CORP/WA		04/22/2014	Taxable Exchange	1,571.000	51,937		26,509	53,540	(27,031)			(27,031)		26,509		25,429	25,429	628	
860630-10-2	STIFEL FINANCIAL CORP		06/27/2014	Various	242.000	11,445		2,191	11,597	(9,406)			(9,406)		2,191		9,254	9,254		
860740-10-2	STILLWATER MINING CO		06/27/2014	Various	351.000	5,986		4,462	4,331	131			131		4,462		1,524	1,524		
862578-10-1	STRAIGHT PATH COMMUNICATIONS		06/27/2014	Various	304.000	3,105		1,401	2,490	(1,089)			(1,089)		1,401		1,704	1,704		
86272T-10-6	STRATEGIC HOTELS & RESORTS INC		04/23/2014	Various	53,880.000	538,763		356,779	509,166	(152,387)			(152,387)		356,779		181,983	181,983		
866082-10-0	SUMMIT HOTEL PROPERTIES INC		04/23/2014	Various	13,020.000	119,766		146,514	117,180	29,334			29,334		146,514		(26,748)	(26,748)	1,465	
86663B-20-1	SUN BANCORP INC/NJ		08/11/2014	No Broker	1,542.000	7		7	7	(1)			(1)		7		1	1		
866674-10-4	SUN COMMUNITIES INC		04/23/2014	Various	11,030.000	483,127		375,765	470,319	(94,554)			(94,554)		375,765		107,362	107,362	10,920	
867892-10-1	SUNSTONE HOTEL INVESTORS INC		06/20/2014	Various	54,960.000	760,993		585,633	736,464	(150,831)			(150,831)		585,633		175,360	175,360	4,626	
867914-10-3	SUNTRUST BANKS INC		12/29/2014	Various	1,225.000	49,742		67,130	45,092	22,038			22,038		67,130		(17,387)	(17,387)	473	
868157-10-8	SUPERIOR ENERGY SERVICES INC		06/27/2014	Various	377.000	13,576		4,128	10,032	(5,904)			(5,904)		4,128		9,448	9,448	60	
868532-10-2	SUPERTEX INC		04/02/2014	Corporate Action	493.000	16,269		11,949	12,350	(401)			(401)		11,949		4,321	4,321		
86858W-10-1	SUPPORTSOFT INC		06/27/2014	Various	2,697.000	6,636		8,775	10,222	(1,446)			(1,446)		8,775		(2,139)	(2,139)		
869233-10-6	SUSSER HOLDINGS CORP		08/29/2014	Tax Free Exchange	831.000	60,896		27,552	54,422	(26,870)			(26,870)		27,552		33,344	33,344		
870808-30-0	SWISHER HYGIENE INC		06/03/2014	No Broker	5,437.000	2,255		13,914	2,795	11,119			11,119		13,914		(11,659)	(11,659)		
871503-10-8	SYMANTEC CORP		11/04/2014	Various	1,496.000	35,827		70,524	35,276	35,248			35,248		70,524		(34,697)	(34,697)	568	
87151Q-10-6	SYMETRA FINANCIAL CORP		06/27/2014	Various	474.000	10,872		6,246	8,987	(2,741)			(2,741)		6,246		4,626	4,626	95	
871546-20-6	SYMMETRY MEDICAL INC		12/05/2014	Taxable Exchange	1,974.000	17,973		32,202	19,898	12,304			12,304		32,202		(14,229)	(14,229)		
871607-10-7	SYNOPSYS INC		10/02/2014	Various	507.000	20,001		11,079	20,569	(9,490)			(9,490)		11,079		8,922	8,922		
87161C-50-1	SYNOVUS FINANCIAL CORP		05/19/2014	No Broker	31,119.000	10		30	11	19			19		30		(20)	(20)	622	
871829-10-7	SYSCO CORP		11/04/2014	Various	1,912.000	70,513		28,468	69,023	(40,555)			(40,555)		28,468		42,045	42,045	1,172	
74144T-10-8	T ROWE PRICE GROUP INC		12/29/2014	Various	490.000	40,201		8,179	41,047	(32,868)			(32,868)		8,179		32,022	32,022	748	
873868-10-3	TAHOE RESOURCES		08/29/2014	JP MORGAN CHASE BANK/H	1,176.000	30,134		20,643	19,569	1,075			1,075		20,643		9,491	9,491		
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		08/29/2014	JP MORGAN CHASE BANK/H	1,336.000	31,415		11,464	23,206	(11,742)			(11,742)		11,464		19,951	19,951		
874083-10-8	TAL INTERNATIONAL GROUP INC		11/28/2014	Capital Distribution	0.000	3,822		3,822	3,822						3,822					
87509U-10-6	TAMINCO CORP		12/08/2014	Corporate Action	557.000	14,482		11,353	11,257	96			96		11,353		3,129	3,129		
875465-10-6	TANGER FACTORY OUTLET CENTERS		11/04/2014	Various	24,756.000	859,927		591,216	792,687	(201,471)			(201,471)		591,216		268,711	268,711	4,159	
87611R-30-6	TARGACEPT INC		06/27/2014	Various	1,257.000	5,381		26,401	5,217	21,185			21,185		26,401		(21,020)	(21,020)		
87612E-10-6	TARGET CORP		12/29/2014	Various	1,286.000	82,045		28,646	81,365	(52,719)			(52,719)		28,646		53,399	53,399	1,397	
876664-10-3	TAUBMAN CENTERS INC		12/19/2014	Various	40,210.000	2,918,365		2,185,596	2,570,223	(384,627)			(384,627)		2,185,596		732,769	732,769	160,038	
876851-10-6	TAYLOR CAPITAL GROUP INC		08/19/2014	Taxable Exchange	606.000	15,590		7,828	16,107	(8,279)			(8,279)		7,828		7,762	7,762		
87238Q-10-3	TCP CAPITAL CORP		06/27/2014	Various	1,198.000	21,833		20,083	20,102	(20)			(20)		20,083		1,751	1,751	922	
87236Y-10-8	TD AMERITRADE HOLDING CORP		10/02/2014	Various	623.000	20,730		7,640	19,089	(11,449)			(11,449)		7,640		13,091	13,091	224	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
878193-10-1	TEARLAB CORP		06/27/2014	Various	1,197.000	5,723		12,707	11,180	1,527			1,527		12,707		(6,984)	(6,984)		
872375-10-0	TECO ENERGY INC		06/27/2014	Various	340.000	6,237		7,943	5,862	2,081			2,081		7,943		(1,705)	(1,705)	150	
878895-30-9	TECUMSEH PRODUCTS CO		06/27/2014	Various	346.000	1,661		3,780	3,131	649			649		3,780		(2,119)	(2,119)		
879080-13-3	TEJON RANCH CO		03/26/2014	Various	116.000	449		616	621	(4)			(4)		616		(167)	(167)		
879360-10-5	TELEDYNE TECHNOLOGIES INC		06/04/2014	Various	159.000	15,087		2,526	14,606	(12,079)			(12,079)		2,526		12,560	12,560		
879433-82-9	TELEPHONE & DATA SYSTEMS INC		08/27/2014	Various	968.000	25,183		35,703	24,955	10,747			10,747		35,703		(10,520)	(10,520)	259	
88033G-40-7	TENET HEALTHCARE CORP		06/04/2014	Various	413.000	19,611		31,934	17,396	14,538			14,538		31,934		(12,323)	(12,323)		
880349-10-5	TENNECO INC		11/04/2014	GUZMAN AND COMPANY	381.000	19,661		2,507	21,553	(19,046)			(19,046)		2,507		17,154	17,154		
88076W-10-3	TERADATA CORP		08/27/2014	Various	562.000	25,197		6,114	25,565	(19,451)			(19,451)		6,114		19,083	19,083		
88146M-10-1	TERRENO REALTY CORP		04/23/2014	Various	4,230.000	78,070		74,828	74,871	(43)			(43)		74,828		3,242	3,242	1,100	
88160R-10-1	TESLA MOTORS INC		11/04/2014	Various	203.000	45,948		4,110	30,527	(26,417)			(26,417)		4,110		41,838	41,838		
881609-10-1	TESORO CORP		06/27/2014	Various	549.000	32,729		3,161	32,117	(28,956)			(28,956)		3,161		29,569	29,569	275	
88164L-10-0	TESSERA TECHNOLOGIES INC		11/04/2014	GUZMAN AND COMPANY	671.000	20,167		12,366	13,225	(859)			(859)		12,366		7,801	7,801	550	
88162G-10-3	TETRA TECH INC		03/13/2014	Various	500.000	14,678		6,633	13,990	(7,357)			(7,357)		6,633		8,045	8,045		
882491-10-3	TEXAS INDUSTRIES INC		07/02/2014	Tax Free Exchange	1,000.000	29,959		29,959	68,780	(38,821)			(38,821)		29,959					
882508-10-4	TEXAS INSTRUMENTS INC		12/29/2014	Various	3,240.000	157,723		60,636	142,268	(81,633)			(81,633)		60,636		97,088	97,088	2,427	
883203-10-1	TEXTRON INC		06/04/2014	Various	384.000	15,036		9,975	14,116	(4,140)			(4,140)		9,975		5,060	5,060	15	
87240R-10-7	TFS FINANCIAL CORP		04/08/2014	Various	1,170.000	15,158		13,856	14,175	(318)			(318)		13,856		1,302	1,302		
872417-30-8	TGC INDUSTRIES		06/27/2014	Various	732.000	3,763		6,321	5,344	977			977		6,321		(2,557)	(2,557)		
320771-20-7	THE FIRST MARBLEHEAD CORP		06/27/2014	Various	374.000	1,748		112,279	2,765	109,514			109,514		112,279		(110,531)	(110,531)		
883556-10-2	THERMO FISHER SCIENTIFIC INC		12/29/2014	Various	537.000	62,862		5,394	59,795	(54,401)			(54,401)		5,394		57,468	57,468	177	
872438-10-6	THL CREDIT INC		06/27/2014	Various	1,197.000	16,906		16,644	19,739	(3,094)			(3,094)		16,644		262	262	814	
884903-10-5	THOMSON REUTERS CORP	A	11/04/2014	Various	2,100.000	76,539		78,683	79,422	(739)			(739)		78,683		(2,145)	(2,145)	1,387	
88632Q-10-3	TIBCO SOFTWARE INC		12/08/2014	Various	7,528.000	180,022		64,022	169,229	(105,208)			(105,208)		64,022		116,000	116,000		
87244T-10-9	TICC CAPITAL CORP		06/27/2014	Various	2,416.000	23,925		16,872	24,981	(8,110)			(8,110)		16,872		7,053	7,053	1,401	
886547-10-8	TIFFANY & CO		04/08/2014	Various	180.000	15,553		4,710	16,700	(11,991)			(11,991)		4,710		10,843	10,843	122	
88732J-20-7	TIME WARNER CABLE INC		12/29/2014	Various	1,036.000	152,296		84,907	140,378	(55,471)			(55,471)		84,907		67,389	67,389	1,856	
887317-30-3	TIME WARNER INC		06/09/2014	Spin Off	3,916.000	351,089		290,446	382,428	(91,982)			(91,982)		290,446		60,643	60,643	1,951	
87311L-10-4	TIME WARNER TELECOM INC		11/03/2014	Taxable Exchange	6,272.000	263,878		123,176	191,108	(67,931)			(67,931)		123,176		140,702	140,702		
887389-10-4	TIMKEN CO		07/01/2014	Spin Off	492.000	52,726		31,515	81,326	(49,811)			(49,811)		31,515		21,210	21,210	181	
872540-10-9	TJX COS INC		12/29/2014	Various	1,907.000	110,725		10,198	121,533	(111,336)			(111,336)		10,198		100,527	100,527	702	
890516-10-7	TOOTSIE ROLL INDUSTRIES INC		04/28/2014	Various	0.000	8		4	6	(2)			(2)		4		5	5		
891027-10-4	TORCHMARK CORP		11/04/2014	Various	676.000	54,957		14,696	52,855	(38,160)			(38,160)		14,696		40,261	40,261	404	
891092-10-8	TORO CO		06/04/2014	Various	233.000	14,992		1,043	14,819	(13,775)			(13,775)		1,043		13,949	13,949	93	
891906-10-9	TOTAL SYSTEM SERVICES INC		03/13/2014	Various	490.000	14,913		12,951	16,307	(3,356)			(3,356)		12,951		1,962	1,962	49	
G8988C-10-5	TOWER GROUP INC		06/27/2014	Various	1,111.000	2,245		25,350	3,755	21,595			21,595		25,350		(23,106)	(23,106)		
891894-10-7	TOWERS WATSON & CO		08/27/2014	Various	228.000	24,953		5,402	29,095	(23,693)			(23,693)		5,402		19,551	19,551	96	
892000-10-0	TOWERSTREAM CORP		06/27/2014	Various	1,746.000	2,986		8,623	5,168	3,455			3,455		8,623		(5,636)	(5,636)		
89214A-10-2	TOWN SPORTS INTERNATIONAL HOLD		06/27/2014	Various	1,064.000	7,024		7,446	15,705	(8,259)			(8,259)		7,446		(422)	(422)	340	
892356-10-6	TRACTOR SUPPLY CO		12/29/2014	Various	487.000	35,212		2,160	37,781	(35,621)			(35,621)		2,160		33,052	33,052	223	
893641-10-0	TRANSDIGM GROUP INC		12/29/2014	GUZMAN AND COMPANY	109.000	21,641		2,610	17,551	(14,941)			(14,941)		2,610		19,031	19,031	2,725	
89417E-10-9	TRAVELERS COS INC/THE		12/19/2014	Various	2,139.000	189,348		74,262	193,665	(119,403)			(119,403)		74,262		115,086	115,086	1,318	
872625-10-8	TRC COS INC		06/27/2014	Various	896.000	4,929		5,509	6,397	(889)			(889)		5,509		(579)	(579)		
895848-10-9	TRIANGLE CAPITAL CORP		06/27/2014	Various	1,314.000	36,933		22,867	36,332	(13,465)			(13,465)		22,867		14,066	14,066	1,813	
896239-10-0	TRIMBLE NAVIGATION LTD		06/04/2014	Various	448.000	16,435		1,941	15,546	(13,604)			(13,604)		1,941		14,493	14,493		
896522-10-9	TRINITY INDUSTRIES INC		06/27/2014	Various	161.000	13,875		3,519	8,778	(5,258)			(5,258)		3,519		10,356	10,356	48	
896945-20-1	TRIPADVISOR INC		08/27/2014	Various	403.000	40,619		107	33,380	(33,273)			(33,273)		107		40,511	40,511		
896818-10-1	TRIUMPH GROUP INC		03/13/2014	Various	240.000	15,241		4,059	18,257	(14,198)			(14,198)		4,059		11,182	11,182	10	
87264S-10-6	TRW AUTOMOTIVE HOLDINGS CORP		11/04/2014	Various	654.000	55,753		12,579	48,651	(36,072)			(36,072)		12,579		43,174	43,174		
899896-10-4	TUPPERWARE BRANDS CORP		06/04/2014	Various	182.000	15,130		4,356	17,204	(12,849)			(12,849)		4,356		10,775	10,775	237	
90130A-10-1	TWENTY FIRST CENTURY CL A WI		11/04/2014	Various	7,058.000	243,591		105,301	248,300	(142,999)			(142,999)		105,301		138,290	138,290	1,033	
90184L-10-2	TWITTER INC		10/02/2014	Various	400.000	20,740		24,003	25,460	(1,457)			(1,457)		24,003		(3,263)	(3,263)		
902494-10-3	TYSON FOODS INC		08/27/2014	Various	1,054.000	41,162		15,482	35,267	(19,785)			(19,785)		15,482		25,680	25,680	209	
902653-10-4	UDR INC		11/04/2014	Various	77,904.000	1,976,579		1,850,351	1,819,058	31,293			31,293		1,850,351		126,228	126,228	29,604	
902681-10-5	UGI CORP		06/27/2014	Various	133.000	6,666		856	5,514	(4,658)			(4,658)		856		5,810	5,810	114	
90384S-30-3	ULTA SALON COSMETICS & FRAGRAN		06/04/2014	Various	173.000	15,055		1,949	16,698	(14,749)			(14,749)		1,949		13,107	13,107		
903914-10-9	ULTRA PETROLEUM CORP	A	04/08/2014	Various	890.000	25,477		41,701	19,269	22,433			22,433		41,701		(16,225)	(16,225)		
904214-10-3	UMPQUA HOLDINGS CORP		05/21/2014	Corporate Action	0.000	2		2	3	(1)			(1)		2					

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
904572-20-3	UNI PIXEL INC		06/27/2014	Various	432.000	3,215		6,352	4,324	2,028			2,028		6,352		(3,137)	(3,137)		
904708-10-4	UNIFIRST CORP/MA		11/04/2014	GUZMAN AND COMPANY	182.000	20,161		3,456	19,474	(16,018)			(16,018)		3,456		16,705	16,705	27	
90539J-10-9	UNION BANKSHARES CORP		02/19/2014	Corporate Action	1.000	20			21	(21)			(21)				20	20		
907818-10-8	UNION PACIFIC CORP		12/19/2014	Various	1,389.000	283,114		33,175	233,268	(200,093)			(200,093)		33,175		249,938	249,938	3,136	
909907-10-7	UNITED BANKSHARES INC		02/25/2014	Corporate Action	1.000	18		14	20	(6)			(6)		14		4	4		
910047-10-9	UNITED CONTINENTAL HOLDINGS		12/29/2014	GUZMAN AND COMPANY	327.000	21,325		7,736	12,370	(4,635)			(4,635)		7,736		13,589	13,589		
91030T-10-9	UNITED FINANCIAL BANCORP INC		05/01/2014	Tax Free Exchange	1,650.000	19,717		16,351	28,384	(12,032)			(12,032)		16,351		3,365	3,365	235	
911268-20-9	UNITED ONLINE INC		06/27/2014	Various	651.000	6,759		9,365	8,958	408			408		9,365		(2,606)	(2,606)		
911312-10-6	UNITED PARCEL SERVICE INC		12/29/2014	Various	2,264.000	229,055		135,791	237,901	(102,110)			(102,110)		135,791		93,263	93,263	3,038	
912909-10-8	UNITED STATES STEEL CORP		08/29/2014	JP MORGAN CHASE BANK/H	799.000	30,885		15,240	23,571	(8,331)			(8,331)		15,240		15,645	15,645	120	
913017-10-9	UNITED TECHNOLOGIES CORP		12/19/2014	Various	1,732.000	191,834		40,213	197,102	(156,889)			(156,889)		40,213		151,622	151,622	2,514	
91324P-10-2	UNITEDHEALTH GROUP INC		11/04/2014	Various	3,457.000	289,189		24,130	260,312	(236,182)			(236,182)		24,130		265,059	265,059	2,324	
913456-10-9	UNIVERSAL CORP/RICHMOND VA		04/08/2014	Various	290.000	15,644		8,686	15,834	(7,148)			(7,148)		8,686		6,958	6,958	148	
91359E-10-5	UNIVERSAL HEALTH REALTY INCOME		04/23/2014	Various	2,640.000	109,978		95,925	105,758	(9,834)			(9,834)		95,925		14,053	14,053	938	
913903-10-0	UNIVERSAL HEALTH SERVICES INC		06/27/2014	Various	139.000	13,209		2,937	11,295	(8,358)			(8,358)		2,937		10,272	10,272	14	
903119-10-5	UNS ENERGY CORP		08/18/2014	Corporate Action	1,902.000	114,596		31,432	113,835	(82,403)			(82,403)		31,432		83,164	83,164	2,528	
91529Y-10-6	UNUM GROUP		12/29/2014	Various	1,023.000	36,077		31,287	35,887	(4,600)			(4,600)		31,287		4,790	4,790	483	
91688R-10-8	UR-ENERGY INC		06/27/2014	Various	5,684.000	6,140		7,614	7,844	(230)			(230)		7,614		(1,473)	(1,473)		
916896-10-3	URANIUM ENERGY CORP		06/27/2014	Various	2,636.000	4,351		8,882	5,272	3,610			3,610		8,882		(4,532)	(4,532)		
917047-10-2	URBAN OUTFITTERS INC		06/04/2014	Various	447.000	15,151		1,394	16,584	(15,190)			(15,190)		1,394		13,757	13,757		
903236-10-7	URS CORP		10/15/2014	Tax Free Exchange	3,259.000	104,070		98,829	172,695	(73,866)			(73,866)		98,829		5,242	5,242	2,788	
917286-20-5	URSTADT BIDDLE PROPERTIES INC		08/27/2014	Various	8,540.000	177,548		152,193	157,563	(5,370)			(5,370)		152,193		25,355	25,355	4,611	
902973-30-4	US BANCORP		11/04/2014	Various	8,904.000	384,044		197,142	359,722	(162,580)			(162,580)		197,142		186,903	186,903	6,229	
90346E-10-3	US SILICA HOLDINGS INC		11/04/2014	GUZMAN AND COMPANY	449.000	18,321		9,400	15,315	(5,916)			(5,916)		9,400		8,922	8,922	225	
G87210-10-3	UTI WORLDWIDE INC	R	08/29/2014	JP MORGAN CHASE BANK/H	3,268.000	30,016		90,204	57,386	32,818			32,818		90,204		(60,188)	(60,188)		
918866-10-4	VALASSIS COMMUNICATIONS INC		02/03/2014	Corporate Action	1,770.000	60,251		28,806	60,623	(31,817)			(31,817)		28,806		31,445	31,445	549	
91913Y-10-0	VALERO ENERGY CORP		12/29/2014	Various	1,769.000	91,157		15,368	89,158	(73,789)			(73,789)		15,368		75,789	75,789	1,213	
G9319H-10-2	VALIDUS HOLDINGS LTD	R	06/27/2014	Various	366.000	13,809		7,284	14,746	(7,462)			(7,462)		7,284		6,525	6,525	220	
919794-10-7	VALLEY NATIONAL BANCORP		11/24/2014	Corporate Action	0.000	1		1	1						1					
920253-10-1	VALMONT INDUSTRIES INC		03/13/2014	Various	110.000	16,214		2,227	16,403	(14,176)			(14,176)		2,227		13,988	13,988	28	
920355-10-4	VALSPAR CORP		06/04/2014	Various	421.000	30,688		7,140	30,013	(22,873)			(22,873)		7,140		23,548	23,548	105	
92220P-10-5	VARIAN MEDICAL SYSTEMS INC		12/29/2014	Various	604.000	51,327		6,488	46,925	(40,437)			(40,437)		6,488		44,840	44,840		
92230Y-10-4	VASCO DATA SECURITY INTERNATIO		11/04/2014	GUZMAN AND COMPANY	785.000	20,249		7,800	6,068	1,732			1,732		7,800		12,449	12,449		
92240M-10-8	VECTOR GROUP LTD		10/14/2014	Corporate Action	0.000	8		5	8	(3)			(3)		5		3	3	1	
92276F-10-0	VENTAS INC		09/19/2014	Various	91,290.000	5,688,581		4,692,762	5,229,091	(536,330)			(536,330)		4,692,762		995,819	995,819	53,897	
92343E-10-2	VERISIGN INC		11/04/2014	Various	1,702.000	99,243		167,509	101,746	65,763			65,763		167,509		(68,266)	(68,266)		
92345Y-10-6	VERISK ANALYTICS		12/29/2014	Various	539.000	34,970		16,466	35,423	(18,957)			(18,957)		16,466		18,504	18,504		
92343V-10-4	VERIZON COMMUNICATIONS INC		12/29/2014	Various	6,680.000	330,131		247,554	328,255	(80,702)			(80,702)		247,554		82,577	82,577	9,486	
92532F-10-0	VERTEX PHARMACEUTICALS INC		11/04/2014	GUZMAN AND COMPANY	178.000	20,309		6,386	13,225	(6,840)			(6,840)		6,386		13,923	13,923		
918204-10-8	VF CORP		12/29/2014	Various	1,058.000	70,694		12,157	65,956	(53,799)			(53,799)		12,157		58,537	58,537	691	
92553P-20-1	VIACOM INC		12/29/2014	Various	1,556.000	128,996		57,359	135,901	(78,542)			(78,542)		57,359		71,637	71,637	1,065	
925602-10-4	VICAL INC		06/27/2014	Various	3,055.000	3,606		8,532	3,605	4,927			4,927		8,532		(4,926)	(4,926)		
92719W-10-8	VINCE HOLDING CORP		06/27/2014	Various	321.000	11,411		9,803	9,845	(42)			(42)		9,803		1,609	1,609		
92778Q-10-9	VIRGINIA COMMERCE BANCORP		02/03/2014	Tax Free Exchange	1,010.000	6,623		6,623	17,160	(10,536)			(10,536)		6,623					
928241-10-8	VIROPHARMA INC		01/23/2014	Corporate Action	3,102.000	155,100		26,719	154,635	(127,916)			(127,916)		26,719		128,381	128,381		
92826C-83-9	VISA INC		12/29/2014	Various	1,869.000	407,861		154,368	416,189	(261,821)			(261,821)		154,368		253,494	253,494	1,677	
92839U-20-6	VISTEON CORP		08/29/2014	JP MORGAN CHASE BANK/H	301.000	30,459		19,641	24,649	(5,008)			(5,008)		19,641		10,818	10,818		
92847A-20-0	VITACOST.COM INC		08/15/2014	Corporate Action	1,052.000	8,416		6,310	6,091	219			219		6,310		2,106	2,106		
92858J-10-8	VOCUS INC		05/30/2014	Corporate Action	792.000	14,256		20,602	9,021	11,581			11,581		20,602		(6,346)	(6,346)		
929042-10-9	VORNADO REALTY TRUST		12/19/2014	Various	72,612.000	7,493,664		6,356,031	6,447,219	(91,188)			(91,188)		6,356,031		1,137,633	1,137,633	93,409	
929160-10-9	VULCAN MATERIALS CO		06/27/2014	Various	179.000	11,441		8,105	10,636	(2,531)			(2,531)		8,105		3,336	3,336	18	
92927K-10-2	WABCO HOLDINGS INC		06/04/2014	Various	139.000	15,079		1,746	12,984	(11,238)			(11,238)		1,746		13,333	13,333		
929740-10-8	WABTEC CORP		06/04/2014	Various	205.000	16,024		2,274	15,225	(12,951)			(12,951)		2,274		13,750	13,750	16	
930059-10-0	WADDELL & REED FINANCIAL INC		06/27/2014	Various	447.000	27,726		6,158	29,109	(22,951)			(22,951)		6,158		21,568	21,568	304	
931142-10-3	WAL-MART STORES INC		12/19/2014	Various	4,055.000	313,389		93,901	319,088	(225,187)			(225,187)		93,901		219,489	219,489	5,508	
931422-10-9	WALGREEN CO		12/31/2014	Tax Free Exchange	42,425.000	995,124		931,930	2,436,892	(1,504,961)			(1,504,961)		931,930		63,194	63,194	54,764	
254687-10-6	WALT DISNEY CO/THE		11/04/2014	Various	6,056.000	518,016		160,825	462,678	(301,853)			(301,853)		160,825		357,191	357,191	5,208	
93317Q-10-5	WALTER ENERGY CORP		09/24/2014	Various	2,588.000	6,276		110,815	43,038	67,777			67,777		110,815		(104,540)	(104,540)	78	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
937303-10-5	WASHINGTON BANKING CO		05/01/2014	Tax Free Exchange	835.000	12,330		10,033	14,805	(4,771)			(4,771)		10,033		2,296	2,296	184	
938824-10-9	WASHINGTON FEDERAL INC		03/13/2014	Various	660.000	15,210		8,317	15,371	(7,054)			(7,054)		8,317		6,893	6,893	66	
939653-10-1	WASHINGTON REAL ESTATE INVESTM		12/19/2014	Various	72,536.000	1,925,017		2,311,737	1,694,441	617,296			617,296		2,311,737		(386,720)	(386,720)	65,452	
941053-10-0	WASTE CONNECTIONS INC		06/04/2014	Various	328.000	15,136		2,323	14,311	(11,987)			(11,987)		2,323		12,812	12,812	75	
94106L-10-9	WASTE MANAGEMENT INC		10/02/2014	Various	602.000	27,963		23,925	27,012	(3,087)			(3,087)		23,925		4,038	4,038	611	
941848-10-3	WATERS CORP		12/29/2014	Various	322.000	35,101		11,426	32,200	(20,774)			(20,774)		11,426		23,675	23,675		
94770V-10-2	WEBMD HEALTH CORP		09/09/2014	Various	384.000	16,466		17,821	15,168	2,653			2,653		17,821		(1,355)	(1,355)		
948626-10-6	WEIGHT WATCHERS INTERNATIONAL		10/02/2014	Various	724.000	20,080		31,795	23,841	7,954			7,954		31,795		(11,715)	(11,715)		
948741-10-3	WEINGARTEN REALTY INVESTORS		12/19/2014	Various	85,283.000	2,805,473		2,156,986	2,338,460	(181,473)			(181,473)		2,156,986		648,486	648,486	88,683	
949746-10-1	WELLS FARGO & CO		12/29/2014	Various	12,826.000	653,824		200,081	582,300	(382,220)			(382,220)		200,081		453,743	453,743	9,544	
95058W-10-0	WENDY'S/ARBY'S GROUP INC		06/27/2014	Various	896.000	7,717		2,838	7,813	(4,975)			(4,975)		2,838		4,879	4,879	90	
950814-10-3	WESCO AIRCRAFT HOLDINGS INC		08/27/2014	Various	1,333.000	24,561		24,744	29,219	(4,475)			(4,475)		24,744		(183)	(183)		
95082P-10-5	WESCO INTERNATIONAL INC		10/02/2014	Various	260.000	20,201		7,644	23,678	(16,035)			(16,035)		7,644		12,557	12,557		
957541-10-5	WESTELL TECHNOLOGIES INC-A		06/27/2014	Various	2,690.000	6,162		9,224	10,895	(1,670)			(1,670)		9,224		(3,062)	(3,062)		
959319-10-4	WESTERN REFINING INC		06/27/2014	Various	155.000	5,951		3,352	6,574	(3,222)			(3,222)		3,352		2,599	2,599	81	
959802-10-9	WESTERN UNION CO/THE		10/02/2014	Various	3,046.000	49,471		26,173	52,544	(26,370)			(26,370)		26,173		23,298	23,298	471	
96008P-10-4	WESTFIELD FINANCIAL INC		06/27/2014	Various	1,313.000	9,587		6,806	9,795	(2,989)			(2,989)		6,806		2,782	2,782	158	
961840-10-5	WET SEAL INC/THE		06/27/2014	Various	5,043.000	4,608		25,993	13,767	12,225			12,225		25,993		(21,385)	(21,385)		
962166-10-4	WEYERHAEUSER CO		12/19/2014	Various	355,736.000	11,304,189		7,755,567	11,230,586	(3,475,019)			(3,475,019)		7,755,567		3,548,622	3,548,622	135,203	
963320-10-6	WHIRLPOOL CORP		11/04/2014	Various	297.000	45,427		16,376	46,587	(30,212)			(30,212)		16,376		29,051	29,051	495	
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROU	R	08/29/2014	Various	74.000	45,887		44,388	44,628	(240)			(240)		44,388		1,500	1,500	74	
96524V-10-6	WHITEHORSE FINANCE INC		06/27/2014	Various	321.000	4,624		5,054	4,850	204			204		5,054		(430)	(430)	342	
966387-10-2	WHITING PETROLEUM CORP		12/22/2014	Various	272.000	20,095		3,528	16,802	(13,274)			(13,274)		3,528		16,567	16,567		
966837-10-6	WHOLE FOODS MARKET INC		11/04/2014	Various	882.000	34,686		5,763	51,006	(45,243)			(45,243)		5,763		28,923	28,923	332	
969457-10-0	WILLIAMS COS INC		06/04/2014	Various	462.000	21,665		13,646	17,819	(4,174)			(4,174)		13,646		8,020	8,020	186	
969904-10-1	WILLIAMS-SONOMA INC		03/13/2014	Various	260.000	16,831		3,861	15,153	(11,292)			(11,292)		3,861		12,970	12,970	81	
976391-30-0	WINTHROP REALTY TRUST		08/07/2014	Various	6,212.000	75,894		92,046	68,643	23,403			23,403		92,046		(16,151)	(16,151)	2,248	
976657-10-6	WISCONSIN ENERGY CORP		06/27/2014	Various	156.000	7,301		1,712	6,449	(4,737)			(4,737)		1,712		5,589	5,589	122	
980745-10-3	WOODWARD GOVERNOR CO		06/27/2014	Various	226.000	11,319		1,231	10,308	(9,076)			(9,076)		1,231		10,087	10,087	36	
981419-10-4	WORLD ACCEPTANCE CORP		08/27/2014	Various	314.000	25,165		6,102	27,484	(21,383)			(21,383)		6,102		19,063	19,063		
981475-10-6	WORLD FUEL SERVICES CORP		06/04/2014	Various	322.000	15,000		1,963	13,898	(11,935)			(11,935)		1,963		13,038	13,038	24	
92936U-10-9	WPC US EQUITY		06/20/2014	Various	22,910.000	1,418,897		1,179,194	1,405,529	(226,335)			(226,335)		1,179,194		239,703	239,703	38,096	
084423-10-2	WR BERKLEY CORP		04/08/2014	Various	720.000	30,116		6,313	31,241	(24,928)			(24,928)		6,313		23,804	23,804	37	
38388F-10-8	WR GRACE & CO		10/02/2014	Various	225.000	20,044		671	22,246	(21,575)			(21,575)		671		19,373	19,373		
384802-10-4	WW GRAINGER INC		10/02/2014	Various	150.000	37,963		5,103	38,313	(33,210)			(33,210)		5,103		32,860	32,860	312	
98310W-10-8	WYNDHAM WORLDWIDE CORP		06/27/2014	Various	245.000	18,532		8,844	18,054	(9,210)			(9,210)		8,844		9,687	9,687	172	
983134-10-7	WYNN RESORTS LTD		11/04/2014	Various	226.000	47,941		11,189	43,891	(32,703)			(32,703)		11,189		36,752	36,752	548	
98389B-10-0	XCEL ENERGY INC		06/04/2014	Various	1,039.000	32,022		29,515	29,030	485			485		29,515		2,507	2,507	603	
984121-10-3	XEROX CORP		11/04/2014	Various	6,233.000	73,056		168,403	75,856	92,548			92,548		168,403		(95,347)	(95,347)	847	
983919-10-1	XILINX INC		12/29/2014	Various	810.000	36,227		18,607	37,195	(18,588)			(18,588)		18,607		17,620	17,620	702	
G98290-10-2	XL GROUP PLC	R	06/27/2014	Various	960.000	31,640		19,294	30,566	(11,273)			(11,273)		19,294		12,346	12,346	205	
983793-10-0	XPO LOGISTICS INC		05/14/2014	Corporate Action	1.000	19		13	20	(7)			(7)		13		5	5		
98419M-10-0	XYLEM INC		06/27/2014	Various	359.000	14,095		4,062	12,421	(8,359)			(8,359)		4,062		10,032	10,032	92	
984305-10-2	YADKIN FINANCIAL CORP		07/25/2014	Corporate Action	0.000	7		6	8	(1)			(1)		6		1	1		
984332-10-6	YAHOO! INC		12/29/2014	Various	4,307.000	205,433		86,308	174,175	(87,867)			(87,867)		86,308		119,125	119,125		
988498-10-1	YUM! BRANDS INC		12/29/2014	Various	1,684.000	129,117		16,483	127,327	(110,845)			(110,845)		16,483		112,634	112,634	1,341	
98884U-10-8	ZAGG INC		06/27/2014	Various	1,005.000	4,886		14,387	4,372	10,016			10,016		14,387		(9,502)	(9,502)		
988858-10-6	ZALE CORP		05/30/2014	Corporate Action	1,336.000	28,056		12,153	21,069	(8,916)			(8,916)		12,153		15,903	15,903		
98919T-10-0	ZAZA ENERGY CORP		06/27/2014	Various	1,256.000	1,118		5,236	1,200	4,035			4,035		5,236		(4,117)	(4,117)		
98956P-10-2	ZIMMER HOLDINGS INC		11/04/2014	Various	484.000	51,945		8,678	45,104	(36,426)			(36,426)		8,678		43,266	43,266	301	
98978V-10-3	ZOETIS INC		12/29/2014	Various	1,176.000	43,701		39,271	38,443	828			828		39,271		4,430	4,430	247	
98975W-10-4	ZOLTEK COS INC		03/03/2014	Corporate Action	1,261.000	21,122		36,416	21,122	15,294			15,294		36,416		(15,294)	(15,294)		
989855-10-1	ZYGO CORP		06/23/2014	Corporate Action	777.000	14,957		12,730	11,484	1,246			1,246		12,730		2,227	2,227		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						379,766,197	XXX	295,238,608	364,082,428	(68,843,820)			(68,843,820)		295,238,608		84,527,589	84,527,589	6,298,005	XXX
					0.000															
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates							XXX													XXX
					0.000															

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
298706-83-9	AF EuroPacific Growth Fund		12/31/2014	Various	97,679.000	4,725,703		2,749,682	4,784,307	(2,034,625)			(2,034,625)		2,749,682		1,976,021	1,976,021	4,152	
939330-83-3	AF Wash Mutual Investors Fund		12/31/2014	Various	98,578.000	4,094,878		2,860,801	3,884,963	(1,024,162)			(1,024,162)		2,860,801		1,234,077	1,234,077	54,002	
233203-78-5	DFA Emerging Markets Port Inst		12/31/2014	Various	28,418.000	733,975		757,248	737,738	19,510			19,510		757,248		(23,273)	(23,273)	2,808	
256206-10-3	Dodge & Cox Int'l Stock Fund		12/31/2014	Various	28,676.000	1,261,752		932,590	1,234,194	(301,604)			(301,604)		932,590		329,162	329,162	234	
957663-50-3	LM Wstrn Cor Pls Bnd Cl I		12/31/2014	Various	711,822.000	8,202,370		7,728,424	7,965,293	(236,865)			(236,865)		7,728,430		473,941	473,941	140,800	
87244W-60-7	TIAA-CREF Bond Fund Inst		12/31/2014	Various	417,854.000	4,389,570		4,388,635	4,283,002	105,633			105,633		4,388,635		935	935	58,644	
87245M-84-8	TIAA-CREF Bond Index Fund		12/31/2014	Various	244,216.000	2,638,219		2,653,759	2,574,040	79,719			79,719		2,653,759		(15,540)	(15,540)	29,536	
886315-50-6	TIAA-CREF Bond Plus II Inst		12/31/2014	Various	436,131.000	4,656,136		4,574,558	4,544,489	30,070			30,070		4,574,558		81,578	81,578	83,448	
87245M-22-8	TIAA-CREF Emg Mkt Equ Idx Inst		12/31/2014	Various	40,991.000	427,120		426,968	425,488	1,481			1,481		426,968		152	152	2	
87245M-26-9	TIAA-CREF Emg Mkts Equity Inst		12/31/2014	Various	28,492.000	306,084		304,783	311,991	(7,208)			(7,208)		304,783		1,301	1,301	16	
87244W-50-8	TIAA-CREF Equity Index Inst		12/31/2014	Various	662,817.000	9,840,267		5,353,284	9,358,976	(4,005,692)			(4,005,692)		5,353,284		4,486,983	4,486,983	51,215	
87244W-40-9	TIAA-CREF Growth & Inc Inst		12/31/2014	Various	1,586,248.000	19,713,864		12,240,087	19,003,254	(6,763,167)			(6,763,167)		12,240,087		7,473,777	7,473,777	213,720	
886315-79-5	TIAA-CREF High Yield II Inst		12/31/2014	Various	233,832.000	2,409,031		2,351,438	2,387,427	(35,989)			(35,989)		2,351,438		57,593	57,593	57,838	
87244W-51-6	TIAA-CREF Intl Eqty Indx Inst		12/31/2014	Various	560,600.000	10,705,588		8,493,447	10,774,740	(2,281,294)			(2,281,294)		8,493,447		2,212,141	2,212,141	5,876	
87244W-10-2	TIAA-CREF Intl Equity Inst		12/31/2014	Various	1,130,901.000	12,873,012		7,599,217	13,231,545	(5,632,328)			(5,632,328)		7,599,217		5,273,795	5,273,795	9,611	
87244W-68-0	TIAA-CREF Lg-Cap Grw Idx Inst		12/31/2014	Various	766,875.000	15,130,720		8,868,693	14,570,627	(5,701,934)			(5,701,934)		8,868,693		6,262,027	6,262,027	17,961	
87244W-66-4	TIAA-CREF Lg-Cap Val Idx Inst		12/31/2014	Various	403,981.000	6,896,802		3,616,540	6,572,774	(2,956,234)			(2,956,234)		3,616,540		3,280,262	3,280,262	4,187	
87244W-73-0	TIAA-CREF Lge Cap Value Inst		12/31/2014	Various	1,341,655.000	24,410,012		14,936,108	23,572,885	(8,636,777)			(8,636,777)		14,936,108		9,473,903	9,473,903	75,295	
886315-56-3	TIAA-CREF Lifcyle Ret Inc Inst		12/31/2014	Various	644,167.000	7,219,598		6,387,566	7,079,400	(691,833)			(691,833)		6,387,566		832,031	832,031	65,120	
886315-66-2	TIAA-CREF Lifecycle 2010 Inst		12/31/2014	Various	936,694.000	10,859,344		8,901,444	10,537,804	(1,636,360)			(1,636,360)		8,901,444		1,957,900	1,957,900	6,703	
886315-65-4	TIAA-CREF Lifecycle 2015 Inst		12/31/2014	Various	1,496,737.000	16,092,895		14,006,031	15,685,799	(1,679,768)			(1,679,768)		14,006,031		2,086,864	2,086,864	36,475	
886315-64-7	TIAA-CREF Lifecycle 2020 Inst		12/31/2014	Various	847,892.000	9,177,461		7,293,338	8,936,786	(1,643,448)			(1,643,448)		7,293,338		1,884,123	1,884,123	34,588	
886315-63-9	TIAA-CREF Lifecycle 2025 Inst		12/31/2014	Various	831,997.000	9,029,362		6,501,594	8,810,845	(2,309,251)			(2,309,251)		6,501,594		2,527,767	2,527,767	12,463	
886315-62-1	TIAA-CREF Lifecycle 2030 Inst		12/31/2014	Various	777,623.000	8,377,090		5,473,823	8,227,246	(2,753,423)			(2,753,423)		5,473,823		2,903,268	2,903,268	4,011	
886315-61-3	TIAA-CREF Lifecycle 2035 Inst		12/31/2014	Various	545,168.000	5,966,302		3,841,733	5,833,296	(1,991,563)			(1,991,563)		3,841,733		2,124,569	2,124,569	5,462	
886315-59-7	TIAA-CREF Lifecycle 2040 Inst		12/31/2014	Various	598,922.000	6,566,382		4,204,019	6,474,347	(2,270,328)			(2,270,328)		4,204,019		2,362,363	2,362,363	20,562	
886315-58-9	TIAA-CREF Lifecycle 2045 Inst		12/31/2014	Various	276,019.000	3,057,388		2,077,596	2,994,806	(917,210)			(917,210)		2,077,596		979,792	979,792	66	
886315-57-1	TIAA-CREF Lifecycle 2050 Inst		12/31/2014	Various	184,267.000	2,009,472		1,404,224	1,993,765	(589,541)			(589,541)		1,404,224		605,248	605,248	1,632	
87245M-21-0	TIAA-CREF Lifecycle 2055 Inst		12/31/2014	Various	9,205.000	113,982		102,264	110,826	(8,562)			(8,562)		102,264		11,718	11,718	138	
87244W-33-4	TIAA-CREF Lrge Cap Grwth Inst		12/31/2014	Various	465,168.000	7,109,269		5,073,580	7,089,167	(2,015,588)			(2,015,588)		5,073,580		2,035,690	2,035,690	27,041	
87244W-80-5	TIAA-CREF Mid-Cap Growth Inst		12/31/2014	Various	1,473,111.000	34,070,398		29,691,143	34,087,791	(4,396,647)			(4,396,647)		29,691,143		4,379,255	4,379,255	215,446	
87244W-86-2	TIAA-CREF Mid-Cap Value Inst		12/31/2014	Various	1,097,098.000	26,493,173		14,707,625	24,991,881	(10,284,257)			(10,284,257)		14,707,625		11,785,548	11,785,548	104,377	
87244W-79-7	TIAA-CREF Real Estat Sec Inst		12/31/2014	Various	373,430.000	5,167,181		3,911,568	4,585,716	(674,148)			(674,148)		3,911,568		1,255,613	1,255,613	42,408	
87244W-71-4	TIAA-CREF S&P 500 Index Inst		12/31/2014	Various	984,550.000	21,165,277		13,711,931	20,340,794	(6,628,862)			(6,628,862)		13,711,931		7,453,346	7,453,346	22,676	
886315-80-3	TIAA-CREF Shrt Trm Bd II Inst		12/31/2014	Various	294,528.000	3,067,379		3,052,776	3,060,151	(7,374)			(7,374)		3,052,776		14,603	14,603	16,358	
87244W-57-3	TIAA-CREF Sm-Cap Blnd In Inst		12/31/2014	Various	912,332.000	16,986,505		9,389,787	17,170,096	(7,780,310)			(7,780,310)		9,389,787		7,596,719	7,596,719	12,840	
87244W-83-9	TIAA-CREF Small-Cap Eq Inst		12/31/2014	Various	665,901.000	12,543,473		8,503,496	12,545,582	(4,042,087)			(4,042,087)		8,503,496		4,039,977	4,039,977	58,945	
87244W-30-0	TIAA-CREF Soc Choice Eq Inst		12/31/2014	Various	288,099.000	4,685,703		2,838,166	4,459,777	(1,621,611)			(1,621,611)		2,838,166		1,847,537	1,847,537	4,865	
87244W-48-2	TIAA-Cref Inflation Lnkd Bd Fd		12/31/2014	Various	135,520.000	1,557,938		1,629,749	1,519,183	110,566			110,566		1,629,749		(71,811)	(71,811)	15,103	
45775L-40-8	TRPrice Institutnl LCap Grwth		12/31/2014	Various	606,639.000	16,807,621		10,518,954	16,536,989	(6,018,035)			(6,018,035)		10,518,954		6,288,667	6,288,667	49,094	
922042-81-7	Vanguard Emerg Mkt Stk Idx Sig		10/24/2014	Various	117,193.000	3,948,471		3,882,620	3,826,336	56,284			56,284		3,882,620		65,851	65,851	74,068	
921926-10-1	Vanguard Explorer Fund Invest		12/31/2014	Various	16,147.000	1,667,536		1,278,718	1,669,549	(390,831)			(390,831)		1,278,718		388,817	388,817	3,750	
922031-80-2	Vanguard Intrmed Term Trea Inv		12/31/2014	Various	14,210.000	160,757		166,628	158,018	8,610			8,610		166,628		(5,871)	(5,871)	1,825	
921946-10-9	Vanguard Selected Value Fund		12/31/2014	Various	185,735.000	5,390,839		3,937,289	5,237,719	(1,300,430)			(1,300,430)		3,937,289		1,453,550	1,453,550	66	
922908-79-3	Vanguard Small Cap Value Idx		12/31/2014	Various	67,040.000	1,624,463		1,117,766	1,564,045	(446,279)			(446,279)		1,117,766		506,697	506,697	3,050	
921935-10-2	Vanguard Wellington Fund		12/31/2014	Various	91,428.000	3,573,136		3,070,217	3,468,790	(398,572)			(398,572)		3,070,217		502,919	502,919	23,542	
9299999. Subtotal - Common Stocks - Mutual Funds						377,903,498	XXX	267,511,907	369,214,237	(101,702,324)			(101,702,324)		267,511,913		110,391,585	110,391,585	1,672,019	XXX
					0.000															
87244W-70-6	TIAA-CREF Money Mkt Inst		12/31/2014	Various	5,098,519.000	5,098,519		5,098,519	5,098,519						5,098,519					
9399999. Subtotal - Common Stocks - Money Market Mutual Funds						5,098,519	XXX	5,098,519	5,098,519						5,098,519					XXX
9799997. Total - Common Stocks - Part 4						762,768,214	XXX	567,849,034	738,395,184	(170,546,144)			(170,546,144)		567,849,040		194,919,174	194,919,174	7,970,024	XXX
9799998. Total - Common Stocks - Part 5						133,028,499	XXX	135,673,993							135,673,993		(2,645,494)	(2,645,494)	2,239,886	XXX
9799999. Total - Common Stocks						895,796,713	XXX	703,523,027	738,395,184	(170,546,144)			(170,546,144)		703,523,033		192,273,680	192,273,680	10,209,910	XXX
9899999. Total - Preferred and Common Stocks						895,796,713	XXX	703,523,027	738,395,184	(170,546,144)			(170,546,144)		703,523,033		192,273,680	192,273,680	10,209,910	XXX
9999999 - Totals						958,854,645	XXX	766,927,049	788,332,897	(170,547,230)	(143,568)	96,413	(170,787,211)		766,478,503		192,419,566	192,419,566	11,035,374	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3137AL-CD-9	FHR 4001 A SEQUENTIAL PAYER		06/27/2014	MORGAN STANLEY & COMPANY - MBS	10/28/2014	VARIOUS	1,133,859	1,185,591	1,185,850	1,182,807		(2,783)		(2,783)			3,043	3,043	12,899	110
3199999. Subtotal - Bonds - U.S. Special Revenues							1,133,859	1,185,591	1,185,850	1,182,807		(2,783)		(2,783)			3,043	3,043	12,899	110
05956N-AB-8	BANCO DE CRED E INVER SR UNSECURED	F	07/18/2014	MORGAN STANLEY & COMPANY - EMERGING MARK	10/20/2014	JP MORGAN SECURITIES INC - EMERGING	400,000	410,800	411,000	409,970		(830)		(830)			1,030	1,030	7,333	4,333
05965M-AB-9	BANCO DEL ESTADO -CHILE SR UNSECURED	F	02/11/2014	JP MORGAN SECURITIES INC - EMERGING	07/18/2014	VARIOUS	300,000	297,900	303,600	298,143		243		243			5,457	5,457	4,233	1,583
064159-EX-0	BANK OF NOVA SCOTIA SR UNSECURED	A	05/29/2014	CITIGROUP/SSB - CORPORATES	10/27/2014	SCOTIA CAPITAL - CORPORATES	1,000,000	999,720	999,820	999,742		22		22			78	78	8,257	
43289D-AC-7	HILTON WORLDWIDE FINANCE COMPANY ASSETS,		05/08/2014	WACHOVIA CAPITAL - HIGH YIELD	10/29/2014	VARIOUS	982,758	980,309	968,892	982,501		2,191		2,191			(13,608)	(13,608)	11,059	
BL1292-30-1	INA BETEILIGUNGSGESELLSC	F	09/04/2014	DEUTSCHE BANK - HIGH YIELD	11/05/2014	EXCHANGE OF SECURITIES	700,000	701,250	700,076	700,076		(1,174)		(1,174)					583	
500632-AF-1	KOREA EXCHANGE BANK SR UNSECURED	F	06/05/2014	CITGROUP/SSB - EMERGING MARKET	12/01/2014	NOMURA SECURITIES - EMERGING MARKETS	1,000,000	994,040	1,006,800	994,577		537		537			12,223	12,223	11,944	
549876-AG-5	LUKOIL INTL FINANCE BV COMPANY GUARNT	F	02/11/2014	VARIOUS	03/10/2014	VARIOUS	1,000,000	1,008,625	967,000	1,008,422		(203)	43,422	(43,625)			2,000	2,000	13,190	9,441
55301H-AN-2	MGM RESORTS INTL COMPANY ASSETS,PROPERTY		07/14/2014	BANC OF AMERICA SECURITIES - HIGH YIELD	10/06/2014	VARIOUS	1,500,000	1,496,250	1,471,937	1,498,745		2,495		2,495			(26,808)	(26,808)	7,240	
68235P-AB-4	ONE GAS INC SR UNSECURED		01/13/2014	MORGAN STANLEY & CO - CORPORATES	10/08/2014	EXCHANGE OF SECURITIES	600,000	600,000	600,000	600,000									11,071	
69368H-AG-8	PVH CORP COMPANY ASSETS,		03/13/2014	BARCLAYS CAPITAL INC - HIGH YIELD	04/09/2014	EXCHANGE OF SECURITIES	1,000,000	1,000,640	1,000,294	1,000,294		(346)		(346)					5,101	
83051G-AC-2	SKANDINAVISKA ENSKILDA SR UNSECURED	F	03/18/2014	CITIGROUP/SSB - CORPORATES	04/07/2014	NOMURA SECURITIES - CORPORATES	1,000,000	999,250	1,000,410	999,256		6		6			1,154	1,154	990	
89153V-AP-4	TOTAL CAPITAL INTL SA COMPANY GUARNT	F	06/16/2014	CITIGROUP/SSB - CORPORATES	12/01/2014	WACHOVIA CAPITAL - CORPORATES	1,000,000	998,110	1,007,880	998,219		109		109			9,661	9,661	12,299	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							10,482,758	10,486,894	10,437,709	10,489,945		3,050	43,422	(40,372)			(8,813)	(8,813)	93,300	15,357
8399998. Total - Bonds							11,616,617	11,672,485	11,623,559	11,672,752		267	43,422	(43,155)			(5,770)	(5,770)	106,199	15,467
8999998. Total - Preferred Stocks																				
00430H-98-7	ACCELERATE DIAGNOSTICS		03/12/2014	Spin Off	04/28/2014	Various	36.000	14		14							(14)	(14)		
011659-10-9	ALASKA AIR GROUP INC		07/10/2014	Stock Split	11/04/2014	GUZMAN AND COMPANY	184.000												23	
H01531-10-4	ALLIED WORLD ASSURANCE CO	F	05/23/2014	Stock Split	06/04/2014	Various	269.000													
00167X-20-5	AMEC PLC SPON ADR	F	11/12/2014	Tax Free Exchange	12/10/2014	Various	3,120.000	59,459	41,934	59,459							(17,525)	(17,525)	723	
02554F-30-0	AMERICAN EAGLE ENERGY CORP		06/27/2014	Various	12/24/2014	Various	1,284.000	7,573	833	7,573							(6,740)	(6,740)		
02917R-10-8	AMERICAN REALTY CAPITAL HEALTH		07/07/2014	Various	11/06/2014	Various	382,110.000	4,190,418	4,252,576	4,190,418							62,158	62,158	85,245	
02917T-10-4	AMERICAN REALTY CAPITAL PROP		02/07/2014	Tax Free Exchange	10/30/2014	Various	1,733,758.000	20,486,377	16,322,616	20,486,377							(4,163,761)	(4,163,761)	1,095,094	
03600T-10-4	ANNIE'S INC		06/27/2014	Various	10/20/2014	Corporate Action	296.000	10,005	13,616	10,005							3,611	3,611		
037833-10-0	APPLE INC		06/09/2014	Stock Split	12/29/2014	Various	6,773.000												3,208	
04010L-10-3	ARES CAPITAL CORP		02/28/2014	Various	06/27/2014	Various	3,000.000	54,078	53,354	54,078							(724)	(724)	2,430	
04033A-10-0	ARIAD PHARMACEUTICALS INC		02/28/2014	Various	08/29/2014	JP MORGAN CHASE BANK/H	1,420.000	12,334	8,839	12,334							(3,495)	(3,495)		
040413-10-6	ARISTA NETWORKS INC		09/30/2014	Various	10/02/2014	Various	238.000	21,022	20,047	21,022							(975)	(975)		
042744-10-2	ARROW FINANCIAL CORP		09/17/2014	Stock Dividend	10/14/2014	Corporate Action	0.000													
044103-10-9	ASHFORD HOSPITALITY TRUST INC		06/27/2014	Various	11/13/2014	Spin Off	0.000	578	578	578										
044104-10-7	ASHFORD INC		11/13/2014	Spin Off	12/05/2014	Various	1,728.000	84,200	177,760	84,200							93,560	93,560		
04624N-10-7	ASTERIAS BIOTHERAPEUTICS INC.		07/22/2014	Corporate Action	08/26/2014	Various	269.000	622	642	622							20	20		
046433-20-7	ASTRONICS CORP		09/03/2014	Spin Off	10/07/2014	Various	140.000	4,052	8,904	4,052							4,852	4,852		
047477-10-4	ATHLON ENERGY INC		06/27/2014	Various	11/12/2014	Corporate Action	1,658.000	77,920	96,993	77,920							19,073	19,073		
05381L-10-1	AVIV REIT INC		04/22/2014	Various	07/09/2014	Various	3,580.000	92,039	99,935	92,039							7,897	7,897	1,289	
066849-10-0	BAR HARBOR BANKSHARES		05/20/2014	Stock Split	06/27/2014	Various	97.000												22	
08986R-12-7	BIGLARI HOLDINGS INC.		08/15/2014	Spin Off	09/12/2014	Tax Free Exchange	70.000	1,227	1,227	1,227										
090911-10-8	BIOLASE TECHNOLOGY INC		03/12/2014	Stock Dividend	06/27/2014	Various	6.000													
09238E-20-3	BLACKHAWK NETWORK HOLDINGS		04/15/2014	Corporate Action	04/30/2014	Various	1,792.000	42,638	43,814	42,638							1,177	1,177		
05564E-10-6	BRE PROPERTIES INC		01/23/2014	Various	04/02/2014	Tax Free Exchange	6,460.000	375,212	454,863	375,212							79,652	79,652	2,552	
121220-10-7	BURGER KING WORLDWIDE INC		12/12/2014	GUZMAN AND COMPANY	12/15/2014	Tax Free Exchange	5,500.000	195,272	195,272	195,272										
130570-10-7	CALIFORNIA RESOURECES CORP		12/01/2014	Spin Off	12/19/2014	Corporate Action	1.000	1	5	1							4	4		
14174T-10-7	CARETRUST REIT INC W/I		06/03/2014	Spin Off	12/29/2014	Corporate Action	0.000	1	3	1							1	1	1	
147154-20-7	CASCADE BANCORP		05/19/2014	Tax Free Exchange	06/23/2014	Corporate Action	1.000	9	4	9							(5)	(5)		
148806-10-2	CATALENT INC		09/30/2014	Various	10/02/2014	Various	839.000	20,997	21,269	20,997							272	272		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
12508E-10-1	CDK GLOBAL INC		10/01/2014	Spin Off	10/20/2014	Corporate Action	1.000	8	17	8							9	9		
151020-10-4	CELGENE CORP		06/26/2014	Stock Split	10/02/2014	Various	1,324.000													
G20045-99-6	CENTRAL EUROPEAN MEDIA ENTERPR	F	03/19/2014	Spin Off	04/25/2014	Corporate Action	56.000													
G07990-18-0	CHC GROUP LTD RTS	F	11/03/2014	Spin Off	11/24/2014	Corporate Action	2,040.000													
165303-10-8	CHESAPEAKE UTILITIES CORP		09/09/2014	Stock Split	10/02/2014	Corporate Action	0.000													
178787-10-7	CIVEO CORP WHEN ISSUED		06/02/2014	Spin Off	06/27/2014	Various	884.000	2,354	22,999	2,354							20,645	20,645		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		03/10/2014	Stock Split	11/04/2014	Various	738.000													
19329V-10-5	COLE REAL ESTATE INVESTMENT		02/04/2014	Various	02/07/2014	Tax Free Exchange	36,020.000	542,576	542,576	542,576									463	
200525-10-3	COMMERCE BANCSHARES INC/KANSAS		11/25/2014	Stock Dividend	12/26/2014	Corporate Action	0.000													
203668-11-6	COMMUNITY HEALTH SYSTEMS INC		01/27/2014	Spin Off	02/21/2014	Various	11,254.000	134	517	134							382	382		
204149-10-8	COMMUNITY TRUST BANCORP INC		05/13/2014	Stock Dividend	08/27/2014	Various	63.000												18	
20786U-10-1	CONNECTONE BANCORP INC		06/27/2014	Various	07/01/2014	Tax Free Exchange	193.000	9,614	9,614	9,614										
21234W-10-3	CONTRAVIR PHARMACEUTICALS INC		02/06/2014	Corporate Action	03/27/2014	Various	353.000	549	936	549							386	386		
22357R-10-3	COVISINT CORP		10/16/2014	Spin Off	11/21/2014	Corporate Action	0.000	1	2	1							1	1		
228227-10-4	CROWN CASTLE INTERNATIONAL COR		07/07/2014	Various	12/16/2014	Tax Free Exchange	815,120.000	59,141,396	59,276,245	59,141,396							134,849	134,849	806,925	
22822V-10-1	CROWN CASTLE INTL CORP		12/16/2014	Tax Free Exchange	12/19/2014	GUZMAN AND COMPANY	12,181.000	885,579	941,522	885,579							55,942	55,942	9,988	
23204G-10-0	CUSTOMERS BANCORP INC		05/22/2014	Stock Dividend	07/18/2014	Corporate Action	0.000													
233153-20-4	DCT INDUSTRIAL TRUST INC		11/18/2014	Tax Free Exchange	12/05/2014	Corporate Action	48,087.000	355,100	355,107	355,100							6	6	7,111	
257559-20-3	DOMTAR CORP		06/18/2014	Stock Split	06/27/2014	Various	96.000													
268158-20-1	DYNAVAX TECHNOLOGIES CORP		11/10/2014	Tax Free Exchange	12/04/2014	Corporate Action	6,210.000	10,061	10,067	10,061							5	5		
278715-20-6	EBIX INC		08/29/2014	Various	10/02/2014	Various	2,160.000	35,297	29,993	35,297							(5,304)	(5,304)	180	
28140H-20-3	EDUCATION REALTY TRUST INC		12/01/2014	Tax Free Exchange	12/19/2014	Various	83,154.000	1,299,370	1,497,052	1,299,370							197,683	197,683	16,035	
29273R-10-9	ENERGY TRANSFER PARTNERS LP		08/29/2014	Tax Free Exchange	09/18/2014	Various	603.000	27,552	34,463	27,552							6,911	6,911		
29357K-10-3	ENOVA INTERNATIONAL INC		11/13/2014	Spin Off	12/05/2014	Corporate Action	0.000		2								2	2		
26875P-10-1	EOG RESOURCES INC		04/01/2014	Stock Split	10/02/2014	Various	313.000												68	
31620R-40-2	FIDELITY NATIONAL FINANCIAL IN		07/01/2014	Tax Free Exchange	07/18/2014	Corporate Action	1,151.000	133,597	133,605	133,597							8	8	414	
H27178-10-4	FOSTER WHEELER AG	F	06/27/2014	Various	11/12/2014	Tax Free Exchange	3,755.000	128,796	124,147	128,796							(4,649)	(4,649)		
36112J-10-7	FUSION-IO INC		06/27/2014	Various	07/22/2014	Corporate Action	1,344.000	15,237	15,120	15,237							(117)	(117)		
36159R-10-3	GEO GROUP INC		01/23/2014	Various	06/30/2014	Tax Free Exchange	5,660.000	191,697	191,697	191,697									6,452	
38259P-70-6	GOOGLE INC		04/03/2014	Spin Off	11/04/2014	Various	298.000	44,358	165,442	44,358							121,083	121,083		
36191U-10-6	GT SOLAR INTERNATIONAL INC		06/27/2014	Various	10/06/2014	Various	482.000	8,799	519	8,799							(8,280)	(8,280)		
40650V-10-0	HALYARD HEALTH INC		11/03/2014	Spin Off	11/26/2014	Corporate Action	1.000	11	29	11							18	18		
42225P-50-1	HEALTHCARE TRUSTS OF AMERICA		12/16/2014	Tax Free Exchange	12/24/2014	Corporate Action	25,136.000	277,424	277,426	277,424							1	1	9,159	
43365Y-10-4	HITTITE MICROWAVE CORP		06/27/2014	Various	07/21/2014	Corporate Action	185.000	14,418	14,430	14,418							12	12		
44047T-10-9	HORIZON PHARMA INC		06/27/2014	Various	09/19/2014	Taxable Exchange	1,812.000	28,911	22,414	28,911							(6,497)	(6,497)		
45166R-20-4	IDENIX PHARMACEUTICALS INC		06/27/2014	Various	08/04/2014	Corporate Action	1,539.000	37,110	37,706	37,110							596	596		
45884X-10-3	INTERMUNE INC		06/27/2014	Various	09/26/2014	Various	703.000	30,923	52,022	30,923							21,099	21,099		
46146L-10-1	INVESTORS BANCORP INC		05/08/2014	Tax Free Exchange	06/12/2014	Corporate Action	0.000	1	1	1							1	1		
464287-68-9	ISHARES DJ US REAL ESTATE		11/04/2014	Various	12/24/2014	Various	127,001.000	14,504,158	14,718,442	14,504,158							214,285	214,285	45,508	
49338L-10-3	KEYSIGHT TECHNOLOGIES		11/03/2014	Spin Off	12/03/2014	Corporate Action	1.000	12	16	12							4	4		
49428J-10-9	KIMBALL ELECTRONICS INC		11/03/2014	Spin Off	12/02/2014	Corporate Action	1.000	4	8	4							4	4		
49803T-30-0	KITE REALTY GROUP TRUST		07/09/2014	Various	08/12/2014	No Broker	271,802.000												783	
50015Q-10-0	KODIAK OIL & GAS CORP	A	06/27/2014	Various	12/08/2014	Tax Free Exchange	1,383.000	19,979	19,979	19,979										
51509F-10-5	LANDS END INC W/I		04/07/2014	Spin Off	05/08/2014	Corporate Action	1.000	55	11	55							(44)	(44)		
53071M-88-0	LIBERTY INTERACTIVE CORP		04/14/2014	Stock Split	10/31/2014	Various	271.000													
530307-11-5	LIBERTY BROADBAND A		12/11/2014	Spin Off	12/26/2014	Corporate Action	2.000	104	147	104							43	43		
G5480U-12-0	LIBERTY GLOBAL PLC		03/04/2014	Spin Off	06/27/2014	Various	17,671.000	327,900	747,507	327,900							419,608	419,608		
531229-30-0	LIBERTY MEDIA CORP C		07/24/2014	Spin Off	11/05/2014	Spin Off	0.000	1,537	1,537	1,537										
562750-10-9	MANHATTAN ASSOCIATES INC		01/13/2014	Stock Split	10/02/2014	Various	462.000													
57636Q-10-4	MASTERCARD INC		01/22/2014	Stock Split	12/29/2014	Various	8,171.000												1,223	
584404-10-7	MEDIA GENERAL INC		06/27/2014	Various	12/22/2014	Tax Free Exchange	1,451.000	29,664	29,664	29,664										
58605Q-10-9	MEMORIAL RESOURCE DEVELOPMENT		09/30/2014	Various	11/04/2014	GUZMAN AND COMPANY	743.000	20,140	19,820	20,140							(320)	(320)		
58958U-10-3	MERIDIAN BANCORP INC MD		07/29/2014	Tax Free Exchange	08/21/2014	Corporate Action	1.000	2	6	2							4	4		
55277P-10-4	MGE ENERGY INC		02/10/2014	Stock Split	02/28/2014	Corporate Action	0.000													
62458M-20-7	MOVE INC		06/27/2014	Various	11/13/2014	Corporate Action	675.000	9,839	14,175	9,839							4,336	4,336		
63938C-10-8	NAVIENT CORP WHEN DISTRIBUTE		05/01/2014	Spin Off	10/02/2014	Various	1,147.000	10,371	19,953	10,371							9,582	9,582	344	
64828T-20-1	NEW RESIDENTIAL INVESTMENT		10/20/2014	Tax Free Exchange	11/04/2014	Corporate Action	1.000	7	6	7							(1)	(1)		
64976L-10-9	NEW YORK REIT INC		07/31/2014	Various	11/06/2014	Various	370,030.000	4,476,077	4,036,872	4,476,077							(439,204)	(439,204)	56,737	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Y6366T-11-2	NORDIC AMERICAN OFFSHORE LTD		07/23/2014	Corporate Action	08/26/2014	Various	34.000	679	615	679							(64)	(64)	15	
66704R-10-0	NORTHSTAR REALTY FINANCE CORP		06/27/2014	Various	07/01/2014	Tax Free Exchange	7,389.000	118,148	118,148	118,148									2,855	
67011P-10-0	NOW INC/DE W/I		06/02/2014	Spin Off	06/23/2014	Corporate Action	1.000	5	25	5							21	21		
G7S00T-10-4	PENTAIR PLC		06/03/2014	Tax Free Exchange	06/27/2014	Various	415.000	8,771	30,791	8,771							22,021	22,021		
74835Y-10-1	QUESTCOR PHARMACEUTICALS INC		06/27/2014	Various	08/15/2014	Taxable Exchange	324.000	29,589	30,546	29,589							958	958		
75508B-10-4	RAYONIER ADVANCED MATERIALS		06/30/2014	Spin Off	07/25/2014	Various	93,630.000	3,163,587	3,691,676	3,163,587							528,090	528,090		
754907-10-3	RAYONIER INC		01/23/2014	Various	06/30/2014	Spin Off	0.000	109,549	109,549	109,549										
76090H-10-3	RESTAURANT BRANDS	A	12/15/2014	Tax Free Exchange	12/31/2014	Corporate Action	91.000	2,653	3,392	2,653							739	739		
76131D-10-3	RESTRAUNT BRANDS INTERN	A	12/15/2014	Tax Free Exchange	12/26/2014	Corporate Action	0.000	6	25	6							19	19		
76658B-10-0	RIGHTSIDE GROUP LTD		08/04/2014	Spin Off	09/04/2014	Corporate Action	1.000	17	7	17							(10)	(10)		
80283M-10-1	SANTANDER CONSUMER USA HOLDING		03/31/2014	Various	04/08/2014	Various	1,210.000	29,132	27,328	29,132							(1,804)	(1,804)		
812350-14-8	SEARS HOLDINGS CORP		11/03/2014	Spin Off	11/30/2014	Various	1,064.000	8,491	2,570	8,491							(5,921)	(5,921)		
818097-10-7	SEVENTY SEVEN ENERGY INC W/I		07/01/2014	Spin Off	07/23/2014	Corporate Action	1.000	6	14	6							8	8		
828806-10-9	SIMON PROPERTY GROUP INC		03/21/2014	Various	05/29/2014	Spin Off	0.000	380,024	380,024	380,024										
83415T-10-1	SOLAZYME INC		06/27/2014	Various	12/10/2014	INVESTMENT TECHNOLOGY	1,192.000	14,157	2,725	14,157							(11,432)	(11,432)		
84470P-10-9	SOUTHSIDE BANCSHARES INC		04/08/2014	Stock Dividend	12/29/2014	Various	42.000												18	
78462F-10-3	SPONSORED S&P 500 ETF		11/25/2014	Various	12/18/2014	Various	87,333.000	16,982,155	17,021,169	16,982,155							39,014	39,014	22,938	
85571W-10-9	STARWOOD WAYPOINT RESIDE W/I		02/04/2014	Various	04/23/2014	Various	5,660.000	162,533	153,113	162,533							(9,420)	(9,420)		
87159G-10-0	SYMMETRY SURGICAL INC		12/05/2014	Taxable Exchange	12/22/2014	Corporate Action	1.000	3	4	3										
87165B-10-3	SYNCHRONY FINANCIAL		09/30/2014	Various	10/02/2014	Various	826.000	20,275	20,303	20,275							28	28		
874083-10-8	TAL INTERNATIONAL GROUP INC		06/27/2014	Various	11/28/2014	Capital Distribution	0.000	259	259	259										
87509U-10-6	TAMINCO CORP		06/27/2014	Various	12/08/2014	Corporate Action	704.000	16,258	18,304	16,258							2,046	2,046		
G8807B-10-6	THERAVANCE BIOPHARMA INC W/I		06/03/2014	Corporate Action	06/26/2014	Corporate Action	1.000	18	21	18							3	3		
887228-10-4	TIME INC W/I		06/09/2014	Spin Off	07/23/2014	Corporate Action	1.000	9	13	9							4	4		
87311L-10-4	TIME WARNER TELECOM INC		06/27/2014	Various	11/03/2014	Taxable Exchange	290.000	11,692	12,423	11,692							730	730		
890516-10-7	TOOTSIE ROLL INDUSTRIES INC		02/28/2014	Stock Dividend	04/28/2014	Various	0.000													
891027-10-4	TORCHMARK CORP		07/02/2014	Stock Split	11/04/2014	Various	126.000												16	
896522-10-9	TRINITY INDUSTRIES INC		06/20/2014	Stock Split	06/27/2014	Various	161.000													
H89128-10-4	TYCO INTERNATIONAL LTD	F	06/27/2014	Various	11/17/2014	Tax Free Exchange	20,353.000	923,350	922,400	923,350							(951)	(951)	7,246	
G91442-10-6	TYCO INTERNATIONAL PLC	F	11/17/2014	Tax Free Exchange	12/29/2014	Various	2,190.000	99,353	95,158	99,353							(4,196)	(4,196)		
907818-10-8	UNION PACIFIC CORP		06/09/2014	Stock Split	12/19/2014	Various	1,219.000												776	
92209W-10-5	VANTAGESOUTH BANCSHARES INC		06/27/2014	Various	07/07/2014	Tax Free Exchange	971.000	5,591	5,591	5,591										
92240M-10-8	VECTOR GROUP LTD		09/11/2014	Stock Dividend	10/14/2014	Corporate Action	0.000													
92242T-10-1	VECTRUS INC		09/29/2014	Spin Off	10/20/2014	Corporate Action	0.000	1	5	1							4	4		
923454-10-2	VERITIV CORP W/I		07/02/2014	Spin Off	07/23/2014	Corporate Action	1.000	25	15	25							(10)	(10)		
92939N-10-2	WP GLIMCHER INC		05/29/2014	Spin Off	06/20/2014	Various	6,430.000	82,020	123,090	82,020							41,070	41,070		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								130,525,126	127,948,200	130,525,126							(2,576,926)	(2,576,926)	2,185,859	
939330-83-3	AF Wash Mutual Investors Fund		06/02/2014	Various	12/31/2014	Various	1.000	25	27	25							2	2		
256206-10-3	Dodge & Cox Int'l Stock Fund		04/24/2014	Various	12/31/2014	Various	14.000	616	622	616							6	6	1	
87244W-60-7	TIAA-CREF Bond Fund Inst		09/30/2014	Various	10/07/2014	Various	381.000	4,017	4,029	4,017							11	11	20	
87245M-84-8	TIAA-CREF Bond Index Fund		04/24/2014	Various	12/31/2014	Various	2,394.000	25,662	26,093	25,662							431	431	403	
87245M-22-8	TIAA-CREF Emg Mkt Equ Idx Inst		04/24/2014	Various	12/31/2014	Various	383.000	3,981	3,794	3,981							(187)	(187)	77	
87245M-21-0	TIAA-CREF Lifecycle 2055 Inst		01/29/2014	Various	12/29/2014	Various	1,936.000	22,723	24,437	22,723							1,713	1,713		
886315-80-3	TIAA-CREF Shrt Trm Bd II Inst		04/15/2014	Various	12/31/2014	Various	8,274.000	86,211	86,008	86,211							(203)	(203)	662	
922042-81-7	Vanguard Emerg Mkt Stk Idx Sig		10/23/2014	Various	10/24/2014	Various	82,624.000	2,851,455	2,799,766	2,851,455							(51,690)	(51,690)	34,410	
922042-84-1	Vanguard Emg Mkts Stk Idx Admi		10/24/2014	Various	12/31/2014	Various	12,218.000	430,492	406,974	430,492							(23,519)	(23,519)	269	
921926-10-1	Vanguard Explorer Fund Invest		04/24/2014	Various	12/31/2014	Various	353.000	35,959	33,271	35,959							(2,687)	(2,687)	4,915	
921946-10-9	Vanguard Selected Value Fund		04/24/2014	Various	12/31/2014	Various	80.000	2,289	2,364	2,289							76	76	1	
922908-79-3	Vanguard Small Cap Value Idx		04/24/2014	Various	12/31/2014	Various	2,196.000	52,695	56,367	52,695							3,673	3,673	866	
921935-10-2	Vanguard Wellington Fund		04/24/2014	Various	12/31/2014	Various	5,542.000	215,182	218,988	215,182							3,806	3,806	12,403	
9299999. Subtotal - Common Stocks - Mutual Funds								3,731,307	3,662,740	3,731,307							(68,568)	(68,568)	54,027	
87244W-70-6	TIAA-CREF Money Mkt Inst		04/23/2014	Various	12/31/2014	Various	1,417,559.000	1,417,560	1,417,559	1,417,560										
9399999. Subtotal - Common Stocks - Money Market Mutual Funds								1,417,560	1,417,559	1,417,560										
9799998. Total - Common Stocks								135,673,993	133,028,499	135,673,993							(2,645,494)	(2,645,494)	2,239,886	
9899999. Total - Preferred and Common Stocks								135,673,993	133,028,499	135,673,993							(2,645,494)	(2,645,494)	2,239,886	
9999999 - Totals								147,346,478	144,652,058	147,346,745		267	43,422	(43,155)			(2,651,264)	(2,651,264)	2,346,085	15,467

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
	UNITED STATES T-BILL			08/21/2014	JP MORGAN CHASE BANK/H	01/22/2015	1,295,086,142	(156,612)	27,193			1,295,355,000	1,295,215,569	191,458		0.036	0.037	MAT	119,297	122,475
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations							1,295,086,142	(156,612)	27,193			1,295,355,000	1,295,215,569	191,458		XXX	XXX	XXX	119,297	122,475
																0.000	0.000			
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
																0.000	0.000			
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
																0.000	0.000			
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
0599999. Total - U.S. Government Bonds							1,295,086,142	(156,612)	27,193			1,295,355,000	1,295,215,569	191,458		XXX	XXX	XXX	119,297	122,475
																0.000	0.000			
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations																XXX	XXX	XXX		
																0.000	0.000			
0799999. Subtotal - Bonds - All Other Governments - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
																0.000	0.000			
0899999. Subtotal - Bonds - All Other Governments - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
																0.000	0.000			
0999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
																0.000	0.000			
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations																XXX	XXX	XXX		
																0.000	0.000			
1299999. Subtotal - Bonds - U.S. States, Territories and Possessions - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
																0.000	0.000			
1399999. Subtotal - Bonds - U.S. States, Territories and Possessions - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
																0.000	0.000			
1499999. Subtotal - Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
																0.000	0.000			
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations																XXX	XXX	XXX		
																0.000	0.000			
1999999. Subtotal - Bonds - U.S. Political Subdivisions - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
																0.000	0.000			
2099999. Subtotal - Bonds - U.S. Political Subdivisions - Commerciall Mortgage-Backed Securities																XXX	XXX	XXX		
																0.000	0.000			
2199999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
	FANNIE DISCOUNT NOTE	@		09/12/2014	Various	03/16/2015	877,514,745	28,592	142,134			877,751,000	877,344,027			0.000	0.085	N/A		
	FANNIE DISCOUNT NOTE SERIES BB	@		10/01/2014	Various	01/15/2015	14,999,738		1,725			15,000,000	14,998,013			0.000	0.046	N/A		
	FED FARM CREDIT DISCOUNT NOTE			09/18/2014	JP MORGAN CHASE BANK/H	05/21/2015	2,923,973	(3)	768			2,925,000	2,923,208			0.090	0.091	MAT		
	FED HOME LOAN DISCOUNT NOTE			08/25/2014	Various	02/20/2015	708,064,635	41,791	203,905			708,238,000	707,818,947			0.095	0.096	MAT		
	FREDDIE MAC DISCOUNT NOTE	@		12/17/2014	Various	04/01/2015	289,279,078	26,440	62,406			289,351,000	289,190,232			0.120	0.122	MAT		
	FREDDIE MAC DISCOUNT NOTE SERIES RB	@		12/17/2014	Various	04/02/2015	204,270,660	12,158	33,460			204,310,000	204,225,042			0.125	0.127	MAT		
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations							2,097,052,829	108,978	444,398			2,097,575,000	2,096,499,469			XXX	XXX	XXX		
																0.000	0.000			
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
																0.000	0.000			
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
																0.000	0.000			
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds							2,097,052,829	108,978	444,398			2,097,575,000	2,096,499,469			XXX	XXX	XXX		

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
																0.000	0.000			
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																XXX	XXX	XXX		
																0.000	0.000			
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
																0.000	0.000			
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
																0.000	0.000			
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
																0.000	0.000			
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations																XXX	XXX	XXX		
																0.000	0.000			
4399999. Subtotal - Bonds - Hybrid Securities - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
																0.000	0.000			
4499999. Subtotal - Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
																0.000	0.000			
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
																0.000	0.000			
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations																XXX	XXX	XXX		
																0.000	0.000			
5099999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
																0.000	0.000			
5199999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
																0.000	0.000			
5299999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations							3,392,138,971	(47,634)	471,591			3,392,930,000	3,391,715,038	191,458		XXX	XXX	XXX	119,297	122,475
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds							3,392,138,971	(47,634)	471,591			3,392,930,000	3,391,715,038	191,458		XXX	XXX	XXX	119,297	122,475
																0.000	0.000			
8499999. Subtotal - Parent, Subsidiaries and Affiliates - Mortgage Loans												XXX				XXX	XXX	XXX		
																0.000	0.000			
8599999. Subtotal - Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets												XXX				XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
																0.000	0.000			
8799999. Subtotal - Mortgage Loans												XXX				XXX	XXX	XXX		
						XXX										0.000	0.000			
8899999. Subtotal - Exempt Money Market Mutual Funds												XXX				XXX	XXX	XXX		
						XXX										0.000	0.000			
8999999. Subtotal - Class One Money Market Mutual Funds												XXX				XXX	XXX	XXX		
	TIME DEPOSIT EURO			12/31/2014												0.000	0.000		330	
9099999. Subtotal - Other Short-Term Invested Assets												XXX				XXX	XXX	XXX	330	
9199999 - Totals							3,392,138,971	(47,634)	471,591			XXX	3,391,715,038	191,458		XXX	XXX	XXX	119,627	122,475

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
										0.0000		0.0000							
1279999. Subtotal - Long Futures - Hedging Effective																		XXX	XXX
ESM4	213	10,650	S&P 500 E-MINI	Equity Portfolio	2.2	Equity/Index	06/20/2014	CME	SNZ20JLFK8MINNCL00F39	05/07/2014	1,868.7100	05/09/2014	1,874.2500	Closing Sale	65,221	65,221			002	3,350
1289999. Subtotal - Long Futures - Hedging Other														65,221	65,221			XXX	XXX
										0.0000		0.0000							
1299999. Subtotal - Long Futures - Replication																		XXX	XXX
										0.0000		0.0000							
1309999. Subtotal - Long Futures - Income Generation																		XXX	XXX
										0.0000		0.0000							
1319999. Subtotal - Long Futures - Other																		XXX	XXX
1329999. Subtotal - Long Futures														65,221	65,221			XXX	XXX
										0.0000		0.0000							
1339999. Subtotal - Short Futures - Hedging Effective																		XXX	XXX
										0.0000		0.0000							
1349999. Subtotal - Short Futures - Hedging Other																		XXX	XXX
										0.0000		0.0000							
1359999. Subtotal - Short Futures - Replication																		XXX	XXX
										0.0000		0.0000							
1369999. Subtotal - Short Futures - Income Generation																		XXX	XXX
										0.0000		0.0000							
1379999. Subtotal - Short Futures - Other																		XXX	XXX
1389999. Subtotal - Short Futures																		XXX	XXX
1399999. Subtotal - Hedging Effective																		XXX	XXX
1409999. Subtotal - Hedging Other														65,221	65,221			XXX	XXX
1419999. Subtotal - Replication																		XXX	XXX
1429999. Subtotal - Income Generation																		XXX	XXX
1439999. Subtotal - Other																		XXX	XXX
1449999 - Totals														65,221	65,221			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	Hedges the equity risk of assets

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
857509-30-1	Navigator Fund	M		24,950,498	24,950,498	
7399999. Subtotal - Common Stocks - Mutual Funds				24,950,498	24,950,498	XXX
7599999. Total - Common Stocks				24,950,498	24,950,498	XXX
7699999. Total - Preferred and Common Stocks				24,950,498	24,950,498	XXX
9999999 - Totals				24,950,498	24,950,498	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (884,847) Book/Adjusted Carrying Value $ (884,847)
2. Average balance for the year Fair Value $ 26,673,228 Book/Adjusted Carrying Value $ 26,673,228
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 24,950,498 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
State Street Boston, MA		0.000			35,195,512	XXX
Citibank Wilmingron, DE		0.000			11,273,058	XXX
Citibank		0.000			1,284,745	XXX
Citibank		0.000			149	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX				XXX
0199999. Totals - Open Depositories	XXX	XXX			47,753,464	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX			47,753,464	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			47,753,464	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	19,233,276	4. April	22,365,645	7. July	25,078,489	10. October	32,916,975
2. February	22,483,706	5. May	190,253,056	8. August	11,803,023	11. November	25,506,737
3. March	22,237,020	6. June	27,051,440	9. September	19,131,347	12. December	47,753,464

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds							
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
FED HOME LOAN DISCOUNT NOTE		10/24/2014	0.040	01/05/2015	19,999,911		1,533
FED HOME LOAN DISCOUNT NOTE		12/18/2014	0.000	01/13/2015	39,999,000		1,167
FED HOME LOAN DISCOUNT NOTE		12/19/2014	0.000	01/27/2015	49,996,931		1,535
FED HOME LOAN DISCOUNT NOTE		11/07/2014	0.000	01/28/2015	7,999,580		856
FED HOME LOAN DISCOUNT NOTE		11/03/2014	0.000	01/30/2015	49,997,583		4,917
FED HOME LOAN DISCOUNT NOTE		12/30/2014	0.070	03/17/2015	6,999,566		27
FED HOME LOAN DISCOUNT NOTE		11/19/2014	0.000	01/20/2015	19,993,020		2,723
FED HOME LOAN DISCOUNT NOTE		10/25/2014	0.160	01/09/2015	13,985,804		6,098
FREDDIE MAC DISCOUNT NOTE		12/11/2014	0.000	01/29/2015	36,998,273		1,295
FANNIE DISCOUNT NOTE		12/02/2014	0.000	02/06/2015	26,693,939		2,277
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					272,663,607		22,428
3199999. Total - U.S. Special Revenues Bonds					272,663,607		22,428
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					272,663,607		22,428
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					272,663,607		22,428
8699999 - Total Cash Equivalents					272,663,607		22,428

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX				
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

NONE

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